



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

OFFICERS

Chairman of Board, President & CEO John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio SS:

County of Hamilton

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

John Finn Barrett
Chairman of Board, President & CEO

Donald Joseph Wuebbling
Secretary and Counsel

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this 6th day of May, 2020

a. Is this an original filing? Yes [X] No []

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

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	12,643,473,529	0	12,643,473,529	11,852,983,499
2. Stocks:				
2.1 Preferred stocks	46,078,604	0	46,078,604	27,781,666
2.2 Common stocks	583,525,517	139,230,936	444,294,581	426,020,213
3. Mortgage loans on real estate:				
3.1 First liens	1,471,421,591	0	1,471,421,591	1,393,920,769
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 (\$19,278,525), cash equivalents (\$164,492,764) and short-term investments (\$79,044,289)	262,815,578	0	262,815,578	419,755,008
6. Contract loans (including \$ premium notes)	28,930,243	0	28,930,243	29,618,285
7. Derivatives	34,608	0	34,608	34,503
8. Other invested assets	325,842,130	0	325,842,130	357,418,133
9. Receivables for securities	10,707,042	0	10,707,042	2,544,027
10. Securities lending reinvested collateral assets	6,725,842	0	6,725,842	10,250,174
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	15,379,554,684	139,230,936	15,240,323,748	14,520,326,277
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	110,278,599	0	110,278,599	96,874,638
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,770,720	0	1,770,720	1,659,812
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	19,797,650		19,797,650	19,701,110
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,647,295	0	1,647,295	1,761,129
16.2 Funds held by or deposited with reinsured companies			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	10,955,547
18.2 Net deferred tax asset	112,536,359	44,111,588	68,424,771	54,662,583
19. Guaranty funds receivable or on deposit	724,753	0	724,753	728,008
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	43,379	43,379	0	0
25. Aggregate write-ins for other than invested assets	10,674,345	0	10,674,345	11,897,266
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	15,637,027,784	183,385,903	15,453,641,881	14,718,566,370
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	189,795,963	0	189,795,963	89,614,972
28. Total (Lines 26 and 27)	15,826,823,747	183,385,903	15,643,437,844	14,808,181,342
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of company owned life insurance	10,674,345	0	10,674,345	11,897,266
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)	10,674,345	0	10,674,345	11,897,266

STATEMENT AS OF MARCH 31, 2020 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 \$11,882,733,508 less \$ included in Line 6.3 (including \$ Modco Reserve)	11,882,733,508	11,296,517,532
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,830,846,998	1,631,077,930
4. Contract claims:		
4.1 Life	16,814,196	14,347,803
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	623,328	539,618
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 \$0 assumed and \$2,382,367 ceded	2,382,367	2,058,673
9.4 Interest Maintenance Reserve	9,256,770	6,466,417
10. Commissions to agents due or accrued-life and annuity contracts \$842,473 , accident and health \$ and deposit-type contract funds \$	842,473	1,318,977
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	27,106	8,284
13. Transfers to Separate Accounts due or accrued (net) (including \$(117,273) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(3,241,275)	(197,043)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,542,038	1,860,319
15.1 Current federal and foreign income taxes, including \$693,345 on realized capital gains (losses)	13,927,182	
15.2 Net deferred tax liability		
16. Unearned investment income	705,709	728,988
17. Amounts withheld or retained by reporting entity as agent or trustee	329,081	274,466
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	49,443,242	21,714,226
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	147,729,686	215,467,259
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	20,000,369	15,774,466
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	0
24.09 Payable for securities	165,524,765	116,217,806
24.10 Payable for securities lending	288,128,061	321,760,249
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	3,822,212	3,900,040
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	14,432,437,816	13,649,836,011
27. From Separate Accounts Statement	189,795,963	89,614,972
28. Total liabilities (Lines 26 and 27)	14,622,233,779	13,739,450,983
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)	191,296,001	238,822,295
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)	1,018,704,065	1,066,230,359
38. Totals of Lines 29, 30 and 37	1,021,204,065	1,068,730,359
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	15,643,437,844	14,808,181,342
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to the state	3,768,965	3,846,793
2502. Interest Payable - Policy and Contract Funds	53,247	53,247
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,822,212	3,900,040
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	890,097,040	473,575,047	2,293,698,759
2. Considerations for supplementary contracts with life contingencies	351,756	991,424	2,103,734
3. Net investment income	142,071,319	133,648,439	564,419,420
4. Amortization of Interest Maintenance Reserve (IMR)	158,420	(123,449)	(2,250,973)
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	224,950	214,413	884,854
8.2 Charges and fees for deposit-type contracts	386	405	1,782
8.3 Aggregate write-ins for miscellaneous income	(1,219,536)	701,119	1,750,485
9. Totals (Lines 1 to 8.3)	1,031,684,335	609,007,398	2,860,608,061
10. Death benefits	30,857,353	28,979,769	108,935,561
11. Matured endowments (excluding guaranteed annual pure endowments)	304,304	547,538	2,301,635
12. Annuity benefits	106,324,499	104,380,460	393,610,391
13. Disability benefits and benefits under accident and health contracts	531,778	558,807	2,213,825
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	140,085,410	182,279,274	702,423,018
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	7,867,739	9,942,395	26,010,816
18. Payments on supplementary contracts with life contingencies	769,773	725,579	2,681,645
19. Increase in aggregate reserves for life and accident and health contracts	586,215,976	204,624,711	1,273,731,536
20. Totals (Lines 10 to 19)	872,956,832	532,038,533	2,511,908,427
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	24,202,041	18,920,842	79,121,728
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	28,299,216	22,798,411	102,751,849
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,243,571	3,039,216	12,761,977
25. Increase in loading on deferred and uncollected premiums	(534,302)	(100,167)	(40,377)
26. Net transfers to or (from) Separate Accounts net of reinsurance	77,601,680	(470,841)	13,627,604
27. Aggregate write-ins for deductions	2,424,573	2,964,846	10,433,612
28. Totals (Lines 20 to 27)	1,008,193,611	579,190,840	2,730,564,820
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	23,490,724	29,816,558	130,043,241
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)	23,490,724	29,816,558	130,043,241
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	13,239,026	9,829,368	47,190,216
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)	10,251,698	19,987,190	82,853,025
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$(90,506) (excluding taxes of \$783,851 transferred to the IMR)	(2,007,658)	22,312	(1,226,143)
35. Net income (Line 33 plus Line 34)	8,244,040	20,009,502	81,626,882
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,068,730,359	939,798,581	939,798,581
37. Net income (Line 35)	8,244,040	20,009,502	81,626,882
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(28,772,213)	(104,007,933)	35,704,947	79,679,146
39. Change in net unrealized foreign exchange capital gain (loss)		0	
40. Change in net deferred income tax	9,503,830	(22,524,014)	199,856
41. Change in nonadmitted assets	(29,003,803)	24,018,727	24,420,135
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	67,737,572	(11,888,132)	(63,258,542)
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			6,264,301
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	
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			
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)	(47,526,294)	45,321,030	128,931,778
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,021,204,065	985,119,611	1,068,730,359
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	3,385	2,955	10,115
08.302. Company Owned Life Insurnace	(1,222,921)	698,164	1,740,370
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)	(1,219,536)	701,119	1,750,485
2701. Securities Lending Interest Expense	1,535,092	2,227,343	7,613,763
2702. Pension Expense	886,987	734,691	2,817,035
2703. Miscellaneous Expense	2,494	2,812	2,814
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)	2,424,573	2,964,846	10,433,612
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 MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	890,859,360	475,014,289	2,295,474,192
2. Net investment income	136,065,431	124,800,901	578,447,524
3. Miscellaneous income	228,721	217,767	896,744
4. Total (Lines 1 to 3)	1,027,153,512	600,032,957	2,874,818,460
5. Benefit and loss related payments	283,836,935	328,394,231	1,238,434,716
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	80,645,912	(38,203)	14,254,607
7. Commissions, expenses paid and aggregate write-ins for deductions	57,960,935	48,277,468	205,828,566
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (13,030,965) tax on capital gains (losses)	(10,950,358)	12,361,205	74,737,570
10. Total (Lines 5 through 9)	411,493,424	388,994,701	1,533,255,459
11. Net cash from operations (Line 4 minus Line 10)	615,660,088	211,038,256	1,341,563,001
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	707,100,986	615,306,951	2,646,781,492
12.2 Stocks	11,649,493	2,276,670	84,222,997
12.3 Mortgage loans	4,072,049	24,365,731	139,861,722
12.4 Real estate	0	0	0
12.5 Other invested assets	1,824,486	1,136,829	14,603,122
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,979)	56,676	107,237
12.7 Miscellaneous proceeds	52,831,291	7,724,052	115,264,977
12.8 Total investment proceeds (Lines 12.1 to 12.7)	777,476,326	650,866,909	3,000,841,547
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,501,842,552	1,051,159,532	3,810,738,256
13.2 Stocks	156,560,400	2,276,657	201,706,200
13.3 Mortgage loans	81,572,968	22,400,000	298,378,389
13.4 Real estate	0	0	0
13.5 Other invested assets	753,617	7,768,286	73,500,294
13.6 Miscellaneous applications	8,163,015	24,979,906	1,290,876
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,748,892,552	1,108,584,381	4,385,614,015
14. Net increase (or decrease) in contract loans and premium notes	(688,042)	(384,154)	(1,928,756)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(970,728,184)	(457,333,318)	(1,382,843,712)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	199,769,068	29,239,971	179,921,315
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(1,640,402)	2,230,108	2,513,447
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	198,128,666	31,470,079	182,434,762
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(156,939,430)	(214,824,983)	141,154,052
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	419,755,008	278,600,956	278,600,956
19.2 End of period (Line 18 plus Line 19.1)	262,815,578	63,775,973	419,755,008

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	86,166,360	64,900,194	283,920,806
3. Ordinary individual annuities	798,069,647	413,415,522	1,969,422,102
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	12,399,906	1,209,583	63,269,153
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)	896,635,913	479,525,299	2,316,612,061
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	896,635,913	479,525,299	2,316,612,061
14. Deposit-type contracts	2,438,511,582	1,875,780,223	6,796,939,417
15. Total (Lines 13 and 14)	3,335,147,495	2,355,305,522	9,113,551,478
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	<u>SSAP #</u>	<u>F/S</u> <u>Page</u>	<u>F/S</u> <u>Line #</u>	<u>2020</u>	<u>2019</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	8,244,040	81,626,882
(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	8,244,040	81,626,882
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,021,204,065	1,068,730,359
(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	1,021,204,065	1,068,730,359

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 2020.

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 MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2020, 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 Company had no loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2020, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
Total	XXX	XXX	—	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 March 31, 2020:
- a. The aggregate amount of unrealized losses:
- | | |
|------------------------|-------------|
| 1. Less than 12 Months | 184,688,581 |
| 2. 12 Months or Longer | 22,011,503 |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|---------------|
| 1. Less than 12 Months | 2,181,331,745 |
| 2. 12 Months or Longer | 196,341,117 |
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:
- a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
 - b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
 - c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
 - d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
 - e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
 - f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$285.1 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 MARCH 31, 2020 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	34,608	—	34,608

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

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

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

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

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	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	2,300,000,000	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 MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

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

		Eligible for Redemption			
		1	2	3	4
		Current	Not	Less Than 6	6 Months to
		Year Total	Eligible	Months	Less Than 1
		(2+3+4+5+6)	for		Year
			Redemption		
					5
					1 to Less
					Than 3 Years
					6
					3 to 5 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	2	3
		Fair Value	Carrying Value	Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	2,382,235,669	2,308,630,496	1,650,803,445
2.	Current Year General Account Total Collateral Pledged	2,382,235,669	2,308,630,496	1,650,803,445
3.	Current Year Separate Accounts Total Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,913,834,071	1,864,807,837	1,475,949,445
11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)				
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)				
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)				
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)				

b. Maximum Amount Pledged During Reporting Period

		1	2	3
		Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	2,382,235,669	2,308,630,496	1,650,803,445
2.	Current Year General Account Maximum Collateral Pledged	2,382,235,669	2,308,630,496	1,650,803,445
3.	Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,913,834,071	1,864,807,837	1,475,949,445

(4) Borrowing from FHLB

a. Amount as of Reporting Date

		1	2	3	4
		Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1.	Current Year				
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	1,650,803,445	1,650,803,445	—	1,638,652,569
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	1,650,803,445	1,650,803,445	—	1,638,652,569
2.	Prior Year-end				
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	1,475,949,445	1,475,949,445	—	1,463,660,922
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	1,475,949,445	1,475,949,445	—	1,463,660,922

b. Maximum Amount During Reporting Period (Current Year)

		1	2	3
		Total 2+3	General Account	Separate Accounts
1.	Debt	55,000,000	55,000,000	—
2.	Funding Agreements	1,791,397,445	1,791,397,445	—
3.	Other	—	—	—
4.	Aggregate Total (1+2+3)	1,846,397,445	1,846,397,445	—

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

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

iv. 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 March 31, 2020

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	—	1,058,300	—	—	1,058,300
Bonds: Exchange traded funds	73,563,017	—	—	—	73,563,017
Common stock: Unaffiliated	364,027,648	—	—	—	364,027,648
Common stock: Mutual funds	18,849,500	—	—	—	18,849,500
Derivative assets: Stock warrants	—	34,608	—	—	34,608
Separate account assets *	42,274,469	46,116,675	—	—	88,391,144
Total assets at fair value	498,714,634	47,209,583	—	—	545,924,217

*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.

(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 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 MARCH 31, 2020 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	12,539,523,526	12,643,473,529	87,579,163	12,343,190,100	108,754,263	—	—
Common stock: Unaffiliated**	423,194,848	423,194,848	423,194,848	—	—	—	—
Common stock: Mutual funds	18,849,500	18,849,500	18,849,500	—	—	—	—
Preferred stock	43,483,046	46,078,604	—	40,583,046	2,900,000	—	—
Mortgage loans	1,509,725,041	1,471,421,591	—	—	1,509,725,041	—	—
Cash, cash equivalents, & short-term investments	263,684,913	262,815,577	263,684,913	—	—	—	—
Other invested assets: Surplus notes	46,578,999	38,086,837	—	46,578,999	—	—	—
Securities lending reinvested collateral assets	6,725,842	6,725,842	6,725,842	—	—	—	—
Derivative assets	34,608	34,608	—	34,608	—	—	—
Separate account assets	187,213,632	189,795,963	81,970,355	105,243,277	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(9,305,225,628)	(8,919,519,903)	—	—	(9,305,225,628)	—	—
Separate account liabilities *	(103,309,725)	(94,898,875)	—	—	(103,309,725)	—	—
Securities lending liability	(288,128,061)	(288,128,061)	—	(288,128,061)	—	—	—

*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 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.

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. The Company is exposed to potential risk associated with the recent outbreak of a new strain of coronavirus (“COVID-19”) and is actively monitoring developments through governmental briefings and the relevant health authorities. The effects of the outbreak on the Company are uncertain and difficult to predict, as the situation is actively evolving. Risks include (but are not limited to) the disruption of business operations due to changing work environments for employees, agents and distributors, and business partners; potential economic hardship of policyholders and issuers of investments held by the Company; and disruptions of product marketing and sales efforts. The Company has business continuity plans in place to attempt to mitigate the risks posed to business operations by disruptive incidents such as these.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

(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 MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

STATEMENT AS OF MARCH 31, 2020 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.

Yes [] No [X]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- | | | |
|----------------|-------------------|-------------------|
| 1 | 2 | 3 |
| Name of Entity | NAIC Company Code | State of Domicile |
| | | |
5.

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

If yes, attach an explanation.

Yes [] No [] N/A [X]
- 6.1

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

12/31/2017
- 6.2

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

12/31/2017
- 6.3

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

05/30/2019
- 6.4

By what department or departments?
Ohio Department of Insurance
- 6.5

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

Yes [] No [] N/A [X]
- 6.6

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

Yes [] No [] N/A [X]
- 7.1

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

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

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

Yes [] No [X]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

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

Yes [] No [X]
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$48,578,424
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$136,650,776	\$141,481,168
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$0	\$
14.26 All Other	\$230,689,104	\$201,353,041
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$367,339,880	\$342,834,209
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes [X] No []
- 15.2

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

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

\$285,093,546

16.2

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

\$288,005,837

16.3

Total payable for securities lending reported on the liability page.

\$288,128,061

STATEMENT AS OF MARCH 31, 2020 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 invested assets?..... Yes [] No [X]

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

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

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

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

- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [X] No []

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

1,462,445,365

1.14

Total Mortgages in Good Standing

\$

1,462,445,365

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

8,976,226

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)

\$

1,471,421,591

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

[illegible]

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Life Contracts		Direct Business Only			
				2	3	4	5	6	7
1.	Alabama	AL	L	860,619	4,865,565	0	0	5,726,184	0
2.	Alaska	AK	L	17,328	996,944	0	0	1,014,272	0
3.	Arizona	AZ	L	333,959	23,926,462	0	0	24,260,421	304,066
4.	Arkansas	AR	L	89,878	1,947,921	0	0	2,037,799	0
5.	California	CA	L	1,984,751	97,644,928	0	0	99,629,679	1,693,994
6.	Colorado	CO	L	447,810	19,201,686	0	0	19,649,496	2,147,984
7.	Connecticut	CT	L	172,488	24,315,883	0	0	24,488,371	0
8.	Delaware	DE	L	469,730	3,072,139	0	0	3,541,869	0
9.	District of Columbia	DC	L	27,897	1,345,654	0	0	1,373,551	902,101
10.	Florida	FL	L	6,776,521	59,806,581	0	0	66,583,102	2,384,979
11.	Georgia	GA	L	394,775	19,485,376	0	0	19,880,151	264,422
12.	Hawaii	HI	L	360,413	2,741,035	0	0	3,101,448	0
13.	Idaho	ID	L	112,973	2,922,680	0	0	3,035,653	0
14.	Illinois	IL	L	4,550,499	49,228,311	0	0	53,778,810	818,163
15.	Indiana	IN	L	4,182,514	17,091,465	0	0	21,273,979	560,810
16.	Iowa	IA	L	92,849	4,636,967	0	0	4,729,816	294,251
17.	Kansas	KS	L	196,033	4,901,329	0	0	5,097,362	0
18.	Kentucky	KY	L	3,541,293	10,693,900	0	0	14,235,193	423,639
19.	Louisiana	LA	L	1,676,356	4,712,483	0	0	6,388,839	0
20.	Maine	ME	L	6,145	4,838,951	0	0	4,845,096	0
21.	Maryland	MD	L	2,102,614	7,924,071	0	0	10,026,685	550,773
22.	Massachusetts	MA	L	12,893	39,809,164	0	0	39,822,057	2,831,712
23.	Michigan	MI	L	2,746,919	23,310,584	0	0	26,057,503	776,826
24.	Minnesota	MN	L	773,847	20,760,701	0	0	21,534,548	902,133
25.	Mississippi	MS	L	941,154	3,937,749	0	0	4,878,903	0
26.	Missouri	MO	L	1,247,109	9,495,616	0	0	10,742,725	141,383
27.	Montana	MT	L	10,213	2,314,347	0	0	2,324,560	277,376
28.	Nebraska	NE	L	16,860	1,535,000	0	0	1,551,860	100,000
29.	Nevada	NV	L	140,231	4,303,748	0	0	4,443,979	104,405
30.	New Hampshire	NH	L	2,953	9,207,117	0	0	9,210,070	583,298
31.	New Jersey	NJ	L	1,872,791	39,103,458	0	0	40,976,249	880,080
32.	New Mexico	NM	L	84,149	8,834,495	0	0	8,918,644	0
33.	New York	NY	N	42,019	100,075	0	0	142,094	0
34.	North Carolina	NC	L	5,374,858	23,980,833	0	0	29,355,691	1,003,422
35.	North Dakota	ND	L	5,119	162,199	0	0	167,318	0
36.	Ohio	OH	L	19,499,968	41,066,625	0	0	60,566,593	2,409,684,249
37.	Oklahoma	OK	L	69,338	6,237,660	0	0	6,306,998	0
38.	Oregon	OR	L	51,510	7,290,215	0	0	7,341,725	0
39.	Pennsylvania	PA	L	15,539,350	37,764,398	0	0	53,303,748	0
40.	Rhode Island	RI	L	2,316	5,110,917	0	0	5,113,233	0
41.	South Carolina	SC	L	567,027	9,225,379	0	0	9,792,406	0
42.	South Dakota	SD	L	8,884	340,000	0	0	348,884	0
43.	Tennessee	TN	L	2,251,846	9,228,383	0	0	11,480,229	0
44.	Texas	TX	L	2,357,563	68,736,243	0	0	71,093,806	5,368,985
45.	Utah	UT	L	79,116	4,575,122	0	0	4,654,238	0
46.	Vermont	VT	L	2,341	1,228,000	0	0	1,230,341	0
47.	Virginia	VA	L	435,781	25,775,255	0	0	26,211,036	2,110,197
48.	Washington	WA	L	1,005,670	24,113,024	0	0	25,118,694	754,286
49.	West Virginia	WV	L	1,492,552	3,247,612	0	0	4,740,164	0
50.	Wisconsin	WI	L	566,452	12,288,817	0	0	12,855,269	2,426,549
51.	Wyoming	WY	L	8,185	1,080,186	0	0	1,088,371	221,493
52.	American Samoa	AS	N	0	0	0	0	0	0
53.	Guam	GU	L	464	0	0	0	464	0
54.	Puerto Rico	PR	N	1,329	0	0	0	1,329	0
55.	U.S. Virgin Islands	VI	N	389	0	0	0	389	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	14,185	6,300	0	0	20,485	0
59.	Subtotal	XXX		85,622,826	810,469,553	0	0	896,092,379	2,438,511,582
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		543,543	0	0	0	543,543	0
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		86,166,369	810,469,553	0	0	896,635,922	2,438,511,582
96.	Plus Reinsurance Assumed	XXX		0	0	0	0	0	0
97.	Totals (All Business)	XXX		86,166,369	810,469,553	0	0	896,635,922	2,438,511,582
98.	Less Reinsurance Ceded	XXX		5,786,028	0	0	0	5,786,028	0
99.	Totals (All Business) less Reinsurance Ceded	XXX		80,380,341	810,469,553	0	0	890,849,894	2,438,511,582
DETAILS OF WRITE-INS									
58001.	Mexico	XXX		891	0	0	0	891	0
58002.	ZZZ Other Alien	XXX		13,294	6,300	0	0	19,594	0
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		14,185	6,300	0	0	20,485	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 - WESTAD LEASING LLC (NON-INSURER)		84-3195821
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN & 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 MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC.	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	.TX.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ.	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN.	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN.	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX.	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX.	NIA	The Western & Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC.	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
							Chattanooga Southside Housing Investor Holdings, LLC	.TN.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1650525				Chestnut Healthcare Partners, LP	.TN.	NIA	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH.	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH.	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH.	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	.OH.	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	.AZ.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	.NC.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	.PA.	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	.UT.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT.	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	.OH.	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
							Western & Southern Investment Holdings LLC								
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH.	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH.	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	.NY.	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA	Western-Southern Life Assurance Co	Ownership	22.980	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA	Integrity Life Insurance Co	Ownership	33.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA	National Integrity Life Insurance Co	Ownership	16.880	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA	The Lafayette Life Insurance Co	Ownership	26.220	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	46.730	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC Fort Washington Global Alpha Domestic Fund LP	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3243974					.OH	NIA	Western & Southern Financial Group, Inc. Fort Washington Global Alpha Domestic Fund LP	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH	NIA		Ownership	99.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	2.530	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	36.710	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Columbus Life Insurance Co	Ownership	28.580	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	5.430	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	5.430	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	.OH	NIA	The Western & Southern Life Insurance Co Western & Southern Investment Holdings LLC	Ownership	26.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	FIWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	FIWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	FIWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview Praire Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc.	.OH	.DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Insurance Profilment Solutions, LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCentera Apts. Investor Holdings, LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	.IA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	.PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	.CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	.GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	.IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	.NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	.SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	.AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3614873				Raleigh Hotel Holding Co., LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3851930				Rancho Presidio Land Partners,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	.IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	.NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga NW, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	.MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	.KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	.OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings,LLC	.VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				The Lafayette Life Insurance Co	.OH	.IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70483	31-0487145				The Western & Southern Life Insurance Co	.OH	.LDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	.VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors, Inc.	.OH	.DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc.	.NE	.DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	.MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	.OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	.AL	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc.	.OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.Y	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors, Inc.	.OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	.NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1413821				Western & Southern Agency, Inc.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc.	.OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732405				Western & Southern Mutual Holding Co	.OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	.OH	RE	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	.OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	.GA	NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	.KY	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	95.320	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	.KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

Asterisk	Explanation

STATEMENT AS OF MARCH 31, 2020 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.

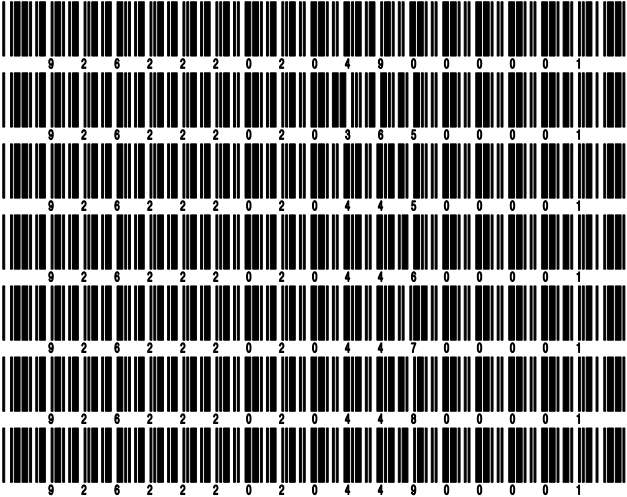
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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]



OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,393,920,776	1,235,407,156
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	80,949,649	298,333,492
2.2 Additional investment made after acquisition	623,319	44,897
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	4,072,049	139,861,722
8. Deduct amortization of premium and mortgage interest points and commitment fees	98	3,047
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)	1,471,421,597	1,393,920,776
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,471,421,597	1,393,920,776
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	1,471,421,597	1,393,920,776

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	357,418,133	270,155,580
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		37,500,000
2.2 Additional investment made after acquisition	753,617	35,712,784
3. Capitalized deferred interest and other		0
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(30,484,379)	28,734,920
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	1,824,486	14,603,122
8. Deduct amortization of premium and depreciation	20,755	82,028
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)	325,842,130	357,418,133
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	325,842,130	357,418,133

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	12,441,466,315	11,101,048,200
2. Cost of bonds and stocks acquired	1,658,402,952	4,012,444,456
3. Accrual of discount	3,352,676	13,757,327
4. Unrealized valuation increase (decrease)	(103,070,928)	71,919,333
5. Total gain (loss) on disposals	1,636,439	10,557,780
6. Deduct consideration for bonds and stocks disposed of	721,023,706	2,737,849,930
7. Deduct amortization of premium	9,959,297	34,100,532
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	3,155,760
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,273,227	6,845,441
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	13,273,077,678	12,441,466,315
12. Deduct total nonadmitted amounts	139,230,936	134,680,909
13. Statement value at end of current period (Line 11 minus Line 12)	13,133,846,742	12,306,785,406

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,162,961,646	883,033,558	677,184,412	(91,133,232)	7,277,677,560			7,162,961,646
2. NAIC 2 (a)	3,868,998,306	2,428,354,101	2,042,309,838	(39,446,672)	4,215,595,897			3,868,998,306
3. NAIC 3 (a)	616,913,504	118,877,428	62,106,253	108,308,047	781,992,726			616,913,504
4. NAIC 4 (a)	432,691,693	70,607,722	25,358,723	(21,568,586)	456,372,106			432,691,693
5. NAIC 5 (a)	37,683,836	5,508,474	5,759,912	36,262,309	73,694,707			37,683,836
6. NAIC 6 (a)	5,154,241	0	249,852	(32,757)	4,871,632			5,154,241
7. Total Bonds	12,124,403,226	3,506,381,283	2,812,968,990	(7,610,891)	12,810,204,628	0	0	12,124,403,226
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			
9. NAIC 2	25,660,029	20,000,000	1,703,062	0	43,956,967			25,660,029
10. NAIC 3	2,121,638	0	0	0	2,121,638			2,121,638
11. NAIC 4	0	0	0	0	0			
12. NAIC 5	0	0	0	0	0			
13. NAIC 6	0	0	0	0	0			
14. Total Preferred Stock	27,781,667	20,000,000	1,703,062	0	46,078,605	0	0	27,781,667
15. Total Bonds and Preferred Stock	12,152,184,893	3,526,381,283	2,814,672,052	(7,610,891)	12,856,283,233	0	0	12,152,184,893

(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 \$99,938,823 ; NAIC 2 \$66,792,280 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	79,044,289	xxx	79,044,289	131,241	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	111,819,871	0
2. Cost of short-term investments acquired	68,519,743	141,752,981
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	101,295,325	29,933,110
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)	79,044,289	111,819,871
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	79,044,289	111,819,871

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	34,508
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	105
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	34,613
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	34,613

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	
3.25	SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open
N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open
N O N E

SCHEDULE DB - VERIFICATION

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.....	34,608
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)	34,608
4.	Part D, Section 1, Column 5	34,608
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	34,608
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	34,608
10.	Part D, Section 1, Column 8	34,608
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	0
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 11	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	279,104,976	268,184,522
2. Cost of cash equivalents acquired	2,687,816,086	11,262,486,231
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	1,211	156,359
6. Deduct consideration received on disposals	2,802,429,509	11,251,722,136
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)	164,492,764	279,104,976
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	164,492,764	279,104,976

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0001112	Indianapolis	IN		12/19/2002	02/01/2020	37,636	0	(98)	0	0	(98)	0	18,865	18,830	0	0	0
0199999. Mortgages closed by repayment							0	(98)	0	0	(98)	0	18,865	18,830	0	0	0
0001094	Fremont	CA		08/17/2001		1,660,032	0	0	0	0	0	0	0	227,759	0	0	0
0001112	Indianapolis	IN		12/19/2002		37,636	0	0	0	0	0	0	0	18,709	0	0	0
0001126	Austin	TX		09/24/2004		8,065,880	0	0	0	0	0	0	0	63,798	0	0	0
0001131	Austin	TX		10/25/2005		1,433,548	0	0	0	0	0	0	0	36,128	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,674,171	0	0	0	0	0	0	0	41,307	0	0	0
0001144	Owasso	OK		09/23/2008		6,774,298	0	0	0	0	0	0	0	59,786	0	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		22,323,692	0	0	0	0	0	0	0	96,397	0	0	0
0001151	Lorton	VA		09/28/2009		14,672,835	0	0	0	0	0	0	0	437,560	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		6,995,548	0	0	0	0	0	0	0	42,608	0	0	0
0001158	Orlando	FL		01/31/2011		6,052,368	0	0	0	0	0	0	0	94,502	0	0	0
0001163	Cranberry Township	PA		10/01/2011		9,010,791	0	0	0	0	0	0	0	34,565	0	0	0
0001166	Puyallup	WA		02/24/2012		14,589,359	0	0	0	0	0	0	0	213,754	0	0	0
0001170	Austin	TX		03/29/2012		12,384,526	0	0	0	0	0	0	0	57,112	0	0	0
0001173	American Canyon	CA		11/14/2012		32,831,792	0	0	0	0	0	0	0	295,459	0	0	0
0001177	South Attleboro	MA		07/22/2013		43,432,585	0	0	0	0	0	0	0	269,623	0	0	0
0001178	Lorton	VA		09/18/2013		6,432,445	0	0	0	0	0	0	0	52,491	0	0	0
0001179	Houston	TX		10/10/2013		19,095,540	0	0	0	0	0	0	0	187,991	0	0	0
0001182	Raleigh	NC		11/14/2014		24,319,184	0	0	0	0	0	0	0	102,045	0	0	0
0001183	Roseville	CA		11/20/2014		2,499,168	0	0	0	0	0	0	0	28,401	0	0	0
0001184	Greenville	SC		12/11/2014		13,222,543	0	0	0	0	0	0	0	78,869	0	0	0
0001187	Newport	KY		03/17/2015		44,836,428	0	0	0	0	0	0	0	192,897	0	0	0

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0001188	Cincinnati	OH		10/02/2015		20,575,266	0	0	0	0	0	0	0	93,690	0	0	0
0001189	Cincinnati	OH		10/02/2015		9,657,132	0	0	0	0	0	0	0	53,872	0	0	0
0001190	Cincinnati	OH		10/02/2015		40,090,081	0	0	0	0	0	0	0	220,425	0	0	0
0001191	Greenville	SC		12/07/2015		24,971,054	0	0	0	0	0	0	0	110,765	0	0	0
0001192	Round Rock	TX		12/18/2015		14,379,039	0	0	0	0	0	0	0	45,264	0	0	0
0001193	Santa Monica	CA		06/30/2016		22,975,295	0	0	0	0	0	0	0	167,326	0	0	0
0001196	Apex	NC		09/21/2017		13,471,207	0	0	0	0	0	0	0	64,164	0	0	0
0001198	Newport	KY		12/19/2017		10,017,375	0	0	0	0	0	0	0	93,141	0	0	0
0001199	Kennesaw	GA		03/12/2018		12,097,462	0	0	0	0	0	0	0	78,344	0	0	0
0001200	Kennesaw	GA		03/12/2018		8,305,003	0	0	0	0	0	0	0	53,784	0	0	0
0001201	Kennesaw	GA		03/12/2018		12,241,479	0	0	0	0	0	0	0	79,277	0	0	0
0001210	Columbus	OH		09/26/2018		57,499,764	0	0	0	0	0	0	0	52	0	0	0
0001212	Katy	TX		12/21/2018		55,859,113	0	0	0	0	0	0	0	292,593	0	0	0
0001222	California	MD		12/20/2019		20,932,118	0	0	0	0	0	0	0	68,763	0	0	0
0299999. Mortgages with partial repayments						619,415,767	0	0	0	0	0	0	0	4,053,221	0	0	0
0599999 - Totals						619,453,403	0	(98)	0	0	(98)	0	18,865	4,072,051	0	0	0

STATEMENT AS OF MARCH 31, 2020 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 Symbo	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									
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	1FE	12/03/2018			75,961		126,615	6.500
1599999.	Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	75,961	0	126,615	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	1	0	19,896		2,041,597	0.720
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018	1	0	657,780		669,747	12.500
1999999.	Joint Venture Interests - Common Stock - Unaffiliated							0	677,656	0	2,711,344	XXX
4899999.	Total - Unaffiliated							0	753,617	0	2,837,959	XXX
4999999.	Total - Affiliated							0	0	0	0	XXX
5099999.	Totals							0	753,617	0	2,837,959	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 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 Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
000000-00-0	Boston Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	02/13/2020	5,341,479					0	271,430	271,430			0	0	0
1299999.	Non-Registered Private Funds - Mortgage Loans - Affiliated						5,341,479	0	0	0	0	0	0	271,430	271,430	0	0	0	0
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	02/04/2020	85,598					0	85,598	85,598			0	0	0
1599999.	Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated						85,598	0	0	0	0	0	0	85,598	85,598	0	0	0	0
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	03/03/2020	289,160					0	289,160	289,160			0	0	0
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/09/2020	43,082					0	43,082	43,082			0	0	0
	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	01/28/2020	399,888					0	399,888	399,888			0	0	0
	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	02/10/2020	349,961					0	349,961	349,961			0	0	0
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	03/06/2020	385,367					0	385,367	385,367			0	0	0
1999999.	Joint Venture Interests - Common Stock - Unaffiliated						1,467,458	0	0	0	0	0	0	1,467,458	1,467,458	0	0	0	0
4899999.	Total - Unaffiliated						1,553,056	0	0	0	0	0	0	1,553,056	1,553,056	0	0	0	0
4999999.	Total - Affiliated						5,341,479	0	0	0	0	0	0	271,430	271,430	0	0	0	0
5099999.	Totals						6,894,535	0	0	0	0	0	0	1,824,486	1,824,486	0	0	0	0

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
313384-UJ-6	FHON AGENCY DEBENTURES 0.700% 03/16/20		.03/13/2020	CITIGROUP GLOBAL MKTS		99,994	100,000	.0	1
36176F-2C-1	G2 G2 765171 5.044% 12/20/61		.03/01/2020	Interest Capitalization		227	227	.0	1
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		.03/01/2020	Interest Capitalization		12,529	12,529	.0	1
36176F-Z5-0	G2 G2 765164 3.640% 10/20/61		.03/01/2020	Interest Capitalization		1,106	1,106	.0	1
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		.03/01/2020	Interest Capitalization		480	480	.0	1
36230R-NJ-6	G2 G2 756703 4.140% 11/20/61		.03/01/2020	Interest Capitalization		2,663	2,663	.0	1
36230U-VL-7	G2 G2 759715 4.700% 10/20/61		.03/01/2020	Interest Capitalization		1,449	1,449	.0	1
36297E-Z5-7	G2 G2 710064 4.650% 02/20/61		.03/01/2020	Interest Capitalization		7,552	7,552	.0	1
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		.03/01/2020	Interest Capitalization		12,938	12,938	.0	1
38378N-YB-3	GNR 2014-24 KZ 3.985% 01/16/54		.03/01/2020	Interest Capitalization		12,613	12,613	.0	1
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		.01/03/2020	PERFORMANCE TRUST CAPITAL		1,187,317	.0	6,438	1
690353-4F-1	OPIC AGENCY DEBENTURES 1.543% 09/20/27		.02/24/2020	BANK of AMERICA SEC		1,000,000	1,000,000	3,423	1
690353-7X-9	OPIC AGENCY DEBENTURES 1.970% 07/05/38		.02/25/2020	JANNEY MONTGOMERY SCOTT NINC		1,100,000	1,100,000	2,964	1
690353-M8-7	OPIC 1.543% 02/15/28		.03/02/2020	WELLS FARGO		2,222,222	2,222,222	1,738	1
90376P-AC-5	OVERSEAS PRIVATE INV COR AGENCY DEBENTURES 1.900% 01/20/35		.01/13/2020	STIFEL NICHOLAS		10,000,000	10,000,000	.0	1
912828-4Y-3	U S TREASURY 2.625% 08/31/20		.01/23/2020	Various		14,417,301	14,325,000	142,749	1
912828-VY-6	U S TREASURY 1.500% 11/30/24		.01/08/2020	NOMURA SECURITIES INTERNATIONAL		10,942,888	11,000,000	18,033	1
912828-Z5-2	U S TREASURY 1.375% 01/31/25		.02/27/2020	Various		8,680,685	8,605,000	7,439	1
0599999. Subtotal - Bonds - U.S. Governments						49,701,964	48,403,779	182,784	XXX
038461-AM-1	ARAB REPUBLIC OF EGYPT SOVEREIGN 8.500% 01/31/47	D	.03/25/2020	CITIGROUP GLOBAL MKTS		567,000	700,000	9,421	4FE
195325-CJ-7	COLOMBIA, REPUBLIC OF SOVEREIGN 5.000% 06/15/45	D	.02/28/2020	GOLDMAN SACHS		3,630,000	3,000,000	32,500	2FE
195325-DQ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 5.200% 05/15/49	D	.01/21/2020	GOLDMAN SACHS		8,471,750	7,000,000	75,833	2FE
283875-AR-3	REPUBLIC OF EL SALVADOR SOVEREIGN 5.875% 01/30/25	D	.03/26/2020	CITIGROUP GLOBAL MKTS		628,250	700,000	6,854	4FE
455780-CQ-7	REPUBLIC OF INDONESIA SOVEREIGN 2.850% 02/14/30	D	.01/07/2020	CITIGROUP GLOBAL MKTS		9,973,700	10,000,000	.0	2FE
1099999. Subtotal - Bonds - All Other Governments						23,270,700	21,400,000	124,608	XXX
3136AG-HH-5	FNR 2013-94 CZ 3.500% 09/25/43		.03/01/2020	Interest Capitalization		13,687	13,687	.0	1
3136AX-K4-6	FNR 2017-67 ZA 4.000% 09/25/47		.03/01/2020	Interest Capitalization		20,631	20,631	.0	1
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		.03/01/2020	Interest Capitalization		33,324	33,324	.0	1
3137BD-4R-4	FHR FHR 4380 ZG 3.000% 04/15/53		.03/01/2020	Interest Capitalization		24,670	24,670	.0	1
3137F3-KA-1	FHR FHR 4768 ZD 4.000% 10/15/47		.03/01/2020	Interest Capitalization		37,784	37,784	.0	1
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		.03/01/2020	Interest Capitalization		42,078	42,078	.0	1
38611T-DJ-3	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION 3.006% 10/01/39		.02/12/2020	BANK of AMERICA SEC		2,000,000	2,000,000	.0	1FE
38611T-DL-8	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION 3.236% 10/01/52		.02/12/2020	BANK of AMERICA SEC		12,500,000	12,500,000	.0	1FE
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.000% 11/26/20		.03/12/2020	BARCLAYS		13,100,000	13,100,000	5,224	1FE
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 1.070% 01/16/25		.03/10/2020	BARCLAYS		22,800,000	22,800,000	989	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						50,572,174	50,572,174	6,213	XXX
THLIV0-00-0	THL Credit 5.000% 12/03/24		.03/31/2020	Various		1,443,257	1,443,257	.0	5GI
PINEBR-ID-G	PINEBRIDGE 6.000% 12/31/31		.03/06/2020	Various		4,065,217	4,065,217	.0	5GI
000299-AA-5	A10 2019-B A1 3.085% 08/15/40		.01/22/2020	MORGAN STANLEY FIXED INC		3,007,031	3,000,000	2,314	1FE
00206R-CK-6	AT&T INC 2.305% 06/30/20		.03/30/2020	TD SECURITIES		1,063,056	1,070,000	.137	2FE
00206R-CN-0	AT&T INC 3.400% 05/15/25		.03/19/2020	MARKET AXESS		308,448	350,000	4,132	2FE
00914A-AG-7	AIR LEASE CORP 3.000% 02/01/30		.01/07/2020	BANK of AMERICA SEC		19,580,800	20,000,000	.0	2FE
010392-FS-2	ALABAMA POWER CO 4.300% 07/15/48		.02/26/2020	SUSQUEHANNA		1,239,400	1,000,000	5,136	1FE
013092-AC-5	ALBERTSONS COS/SAFeway 4.625% 01/15/27		.03/26/2020	BANK of AMERICA SEC		282,100	310,000	5,098	4FE
013092-AE-1	ALBERTSONS COS/SAFeway 4.875% 02/15/30		.01/22/2020	BANK of AMERICA SEC		676,000	676,000	.0	4FE
02209S-BC-6	ALTRIA GROUP INC 4.400% 02/14/26		.03/24/2020	MARKET AXESS		2,914,260	3,000,000	15,033	2FE
025537-AP-6	AMERICAN ELECTRIC POWER 3.250% 03/01/50		.03/03/2020	J P MORGAN SEC FIXED INC		2,994,870	3,000,000	.0	2FE
025932-AP-9	AMERICAN FINANCIAL GROUP 5.250% 04/02/30		.03/26/2020	J P MORGAN SEC FIXED INC		15,286,875	15,500,000	.0	2FE
02665W-BS-9	AMERICAN HONDA FINANCE 2.097% 07/20/20		.03/27/2020	TD SECURITIES		4,953,400	5,000,000	20,311	1FE
02666T-AA-5	AMERICAN HOMES 4 RENT 4.250% 02/15/28		.01/13/2020	WELLS FARGO		429,504	400,000	7,083	2FE
032654-AN-5	ANALOG DEVICES 3.500% 12/05/26		.03/31/2020	GOLDMAN SACHS		9,399,577	9,244,000	105,151	2FE
039482-AA-2	ARCHER-DANIELS-MIDLAND C 2.750% 03/27/25		.03/25/2020	CITIGROUP GLOBAL MKTS		4,940,550	5,000,000	.0	1FE
039482-AB-0	ARCHER-DANIELS-MIDLAND C 3.250% 03/27/30		.03/25/2020	CITIGROUP GLOBAL MKTS		4,961,150	5,000,000	.0	1FE
03966V-AA-5	ARCONIC ROLLED PRODUCTS 6.125% 02/15/28		.02/04/2020	Various		4,162,275	4,095,000	.0	4FE
04010L-AY-9	ARES CAPITAL CORP 3.250% 07/15/25		.01/08/2020	BANK of AMERICA SEC		25,918,360	26,000,000	.0	2FE
043436-AT-1	ASBURY AUTOMOTIVE GROUP 4.750% 03/01/30		.02/06/2020	BANK of AMERICA SEC		5,081,250	5,000,000	.0	4FE
052769-AG-1	AUTODESK INC 2.850% 01/15/30		.01/07/2020	CITIGROUP GLOBAL MKTS		4,988,750	5,000,000	.0	2FE
053332-AY-8	AUTOZONE INC 3.625% 04/15/25		.03/26/2020	J P MORGAN SEC FIXED INC		6,993,840	7,000,000	.0	2FE
05348E-BG-3	AVALONBAY COMMUNITIES 2.300% 03/01/30		.03/23/2020	CREDIT SUISSE FIRST BOSTON		4,432,050	5,000,000	9,583	1FE
05526D-BB-0	BAT CAPITAL CORP 3.557% 08/15/27		.01/02/2020	HONG KONG SHANGHAI BK		10,254,200	10,000,000	139,316	2FE

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
05550T-AA-7	BHPT 2019-BXHP A 1.775% 08/15/36		.01/28/2020	J P MORGAN SEC FIXED INC		19,993,750	20,000,000	22,094	1FE
05607Q-AA-6	BX 2020-BXLP A 1.600% 12/15/36		.01/23/2020	CITIGROUP GLOBAL MKTS		16,000,000	16,000,000	.0	1FE
060505-FQ-2	BANK OF AMERICA CORP 4.300% 12/29/49		.01/21/2020	BANK of AMERICA SEC		3,000,000	3,000,000	.0	2FE
06051G-HZ-5	BANK OF AMERICA CORP 2.496% 02/13/31		.03/12/2020	GOLDMAN SACHS		4,829,150	5,000,000	11,440	1FE
065404-BB-0	BANK 2018-BN10 A5 3.688% 02/15/61		.03/25/2020	BREAN CAPITAL LLC		1,017,500	1,000,000	2,664	1FM
065405-AE-2	BANK 2019-BN16 A4 4.005% 02/15/52		.03/23/2020	BREAN CAPITAL LLC		1,606,272	1,615,000	4,312	1FM
06540W-BG-6	BANK 2019-BN19 A2 2.926% 08/15/61		.03/24/2020	MORGAN STANLEY FIXED INC		6,080,796	6,595,000	13,401	1FM
067316-AH-2	BARCARDI 5.300% 05/15/48		.01/17/2020	Various		10,672,496	8,935,000	81,247	2FE
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		.02/25/2020	Various		821,307	833,000	13,057	4FE
08161C-AD-3	BMARK 2018-B2 A4 3.615% 02/15/51		.03/25/2020	J P MORGAN SEC FIXED INC		14,708,438	14,500,000	37,854	1FM
08162F-AE-3	BMARK 2019-B12 A5 3.116% 08/15/52		.03/23/2020	J P MORGAN SEC FIXED INC		7,129,152	7,647,446	15,884	1FM
08162V-AD-0	BMARK 2019-B10 A3 3.455% 03/15/62		.03/23/2020	BREAN CAPITAL LLC		2,401,563	2,500,000	5,758	1FM
093645-AJ-8	BLOCK COMMUNICATIONS 4.875% 03/01/28		.02/10/2020	BANK of AMERICA SEC		533,000	533,000	.0	4FE
10334F-AH-5	BOYD WATTERSON PP 3.530% 02/13/28		.01/30/2020	PRIVATE PLACEMENT		15,000,000	15,000,000	.0	2PL
1248EP-CE-1	COO HLDGS LLC/CAP CORP 4.500% 08/15/30		.02/03/2020	DEUTSCHE BANK		4,926,000	4,926,000	.0	3FE
12529N-AA-4	CF 2019-MF1 A 2.050% 08/21/32		.02/26/2020	Cantor Fitzgerald Fixed		17,022,578	17,000,000	16,627	1FE
12593G-AD-4	COMM 2015-PC1 A3 3.725% 07/10/50		.01/15/2020	DEUTSCHE BANK		199,969	200,000	331	1FM
12623S-AF-7	COMM 2012-CR5 XA 1.524% 12/10/45		.03/24/2020	BREAN CAPITAL LLC		1,346,230	41,372,734	43,826	1FE
12630B-AE-8	COMM 2013-CR13 D 4.889% 11/10/46		.01/08/2020	BARCLAYS		15,851,953	15,000,000	18,335	1FM
12630B-AG-3	COMM 2013-CR13 E 4.889% 11/10/46		.02/19/2020	BARCLAYS		5,842,532	5,686,000	16,598	3FM
12646U-AF-5	CSMC 2013-IVR1 B4 3.461% 03/25/43		.01/07/2020	BROWNSTONE INV GROUP,LLC		4,049,374	4,004,480	3,084	1FM
12647G-CP-1	Credit Suisse Mo20131VR4rust 2013-IVR4 B3 3.483% 07/25/43		.03/31/2020	WELLS FARGO		5,158,123	5,397,644	522	1FM
12662P-AD-0	CVR ENERGY INC 5.750% 02/15/28		.01/10/2020	JEFFERIES & CO		7,500,000	7,500,000	.0	3FE
126650-DJ-6	CVS CORP 3.750% 04/01/30		.03/26/2020	BARCLAYS		6,984,390	7,000,000	.0	2Z
14448C-AB-0	CARRIER GLOBAL CORP 3.377% 04/05/40		.02/13/2020	GOLDMAN SACHS		4,999,800	5,000,000	.0	2FE
166754-AW-1	CHEVRON PHILLIPS CHEM 5.125% 04/01/25		.03/24/2020	MIZUHO SECURITIES USA INC		19,998,400	20,000,000	.0	1FE
17322Y-AM-2	CGCMT 2014-GC25 D 3.548% 10/10/47		.01/24/2020	CITIGROUP GLOBAL MKTS		9,823,438	10,000,000	26,610	1FM
17328R-BE-8	CGCMT 2020-GC46 XA 0.989% 02/15/53		.02/14/2020	CITIGROUP GLOBAL MKTS		8,007,603	.0	68,171	1FE
191216-CO-1	COCA-COLA CO 4.200% 03/25/50		.03/20/2020	BANK of AMERICA SEC		1,987,160	2,000,000	.0	1FE
21871F-AA-6	BCORE 2019-CORE A 1.680% 12/15/31		.01/22/2020	BARCLAYS		20,006,250	20,000,000	12,781	1FM
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/28		.03/25/2020	J P MORGAN SEC FIXED INC		4,887,450	5,000,000	5,583	2FE
224044-CJ-4	COX COMMUNICATIONS INC 3.500% 08/15/27		.03/25/2020	SUNTRUST		3,239,249	3,322,000	13,565	2FE
225310-AN-1	CREDIT ACCEPTANC 5.125% 12/31/24		.03/27/2020	JEFFERIES & CO		5,780,250	6,300,000	92,378	3FE
22822V-AR-2	CROWN CASTLE INTL CORP 3.300% 07/01/30		.03/31/2020	MORGAN STANLEY FIXED INC		4,958,950	5,000,000	.0	2FE
23307D-BA-0	DBGS 2018-C1 A4 4.466% 10/15/51		.03/24/2020	BANK of AMERICA SEC		13,827,600	13,360,000	41,435	1FM
233331-AY-3	DTE ENERGY COMPANY 2.850% 10/01/26		.03/23/2020	MARKET AXESS		2,199,528	2,400,000	33,060	2FE
233331-BA-4	DTE ENERGY COMPANY 3.700% 08/01/23		.03/23/2020	Various		8,899,444	9,200,000	51,060	2FE
23338V-AM-8	DTE ELECTRIC CO 2.625% 03/01/31		.03/31/2020	J P MORGAN SEC FIXED INC		9,983,200	10,000,000	.0	1FE
233851-BR-4	DAIMLER FINANCE NA LLC 2.250% 03/02/20		.01/08/2020	LLOYDS SECURITIES		4,001,680	4,000,000	31,750	1FE
233851-BV-5	DAIMLER FINANCE NA LLC 2.450% 05/18/20		.01/14/2020	LLOYDS SECURITIES		5,209,048	5,200,000	20,526	1FE
24422E-VD-8	JOHN DEERE CAPITAL 2.450% 01/09/30		.01/06/2020	GOLDMAN SACHS		4,997,350	5,000,000	.0	1FE
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		.03/13/2020	Various		866,250	875,000	8,853	4FE
25470X-AQ-8	DISH DBS CORP 5.125% 05/01/20		.03/20/2020	DAIICHI KAMETAKA SECURITIES		491,400	500,000	10,179	4FE
26884L-AH-2	EOT CORP 6.125% 02/01/25		.01/15/2020	Various		902,044	900,000	.0	3FE
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		.01/07/2020	DEUTSCHE BANK		1,998,280	2,000,000	.0	2FE
30161N-AX-9	EXELON CORP 4.050% 04/15/30		.03/30/2020	J P MORGAN SEC FIXED INC		11,975,280	12,000,000	.0	2FE
30291U-AQ-1	FREMF 2014-K714 C 3.910% 01/25/47		.01/10/2020	BARCLAYS		201,820	200,000	278	1FM
30300S-AU-6	FREMF 2020-K737 C 3.301% 01/25/53		.01/22/2020	WELLS FARGO		4,944,545	5,000,000	13,298	2FE
30315D-AS-7	FREMF 2019-K103 B 3.572% 12/25/51		.01/10/2020	BANK of AMERICA SEC		5,035,156	5,000,000	6,449	1FM
31428X-BA-3	FEDEX CORP 3.900% 02/01/35		.02/05/2020	CITIGROUP GLOBAL MKTS		706,327	670,000	436	2FE
31677Q-BK-4	FIFTH THIRD BANK 2.200% 10/30/20		.03/10/2020	HILLTOP SECURITIES INC.		2,211,462	2,200,000	17,747	1FE
31946W-AA-1	FIRST CITIZENS BANCSHARE 3.375% 03/15/30		.02/27/2020	PIPER JAFFRAY		11,000,000	11,000,000	.0	2FE
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		.03/11/2020	STIFEL NICHOLAS		4,281,128	4,240,000	37,230	2FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		.02/27/2020	Cantor Fitzgerald Fixed		879,870	834,000	22,738	3FE
35137L-AD-7	FOX CORP 5.476% 01/25/39		.03/12/2020	GOLDMAN SACHS		3,657,360	3,000,000	23,273	2FE
35137L-AL-9	FOX CORP 3.500% 04/08/30		.03/31/2020	J P MORGAN SEC FIXED INC		4,989,950	5,000,000	.0	2FE
35671D-CC-7	FREEMPORT-MC C&G 5.000% 09/01/27		.03/24/2020	Various		3,339,000	4,200,000	14,292	3FE
361841-AH-2	GLP CAPITAL LP / FIN II 5.375% 04/15/26		.03/26/2020	MARKET AXESS		447,740	500,000	12,318	2FE
36198F-AG-7	GSMS 2013-GC14 XA 0.573% 08/10/46		.02/13/2020	BREAN CAPITAL LLC		2,646,193	.0	38,245	1FE
36198F-AV-4	GSMS 2013-GC14 D 4.745% 08/10/46		.02/21/2020	BARCLAYS		10,480,044	9,944,000	31,457	3FM
36257X-AA-9	GSMS 2019-SOHO A 1.700% 06/15/36		.01/02/2020	CREDIT SUISSE FIRST BOSTON		17,013,281	17,000,000	27,424	1FE

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
36258A-AB-6	GCAR 2019-3A B 2.720% 06/17/24		.01/15/2020	WELLS FARGO		18,906,099	18,845,000	2,848	1FE
36258X-AA-8	GCAR 2020-1A A 2.170% 02/15/24		.01/28/2020	CITIGROUP GLOBAL MKTS		199,988	200,000	.0	1FE
36258X-AB-6	GCAR 2020-1A B 2.430% 11/15/24		.01/28/2020	CITIGROUP GLOBAL MKTS		14,749,746	14,750,000	.0	1FE
369550-BL-1	GENERAL DYNAMICS CORP 3.500% 04/01/27		.03/23/2020	WELLS FARGO		17,847,360	18,000,000	.0	1FE
369550-BM-9	GENERAL DYNAMICS CORP 3.625% 04/01/30		.03/23/2020	WELLS FARGO		7,915,760	8,000,000	.0	1FE
37185L-AL-6	GENESIS ENERGY 7.750% 02/01/28		.01/09/2020	BMO CAPITAL MARKETS CORP		6,105,000	6,105,000	.0	4FE
37940X-AB-8	GLOBAL PAYMENTS INC 3.200% 08/15/29		.03/16/2020	MARKET AXESS		1,957,322	1,964,000	5,761	2FE
37954F-AG-9	GLOBAL PART/GLP FINANCE 7.000% 08/01/27		.02/18/2020	Tax Free Exchange		1,806,000	1,806,000	5,970	4FE
38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		.02/06/2020	BANK of AMERICA SEC		17,983,800	18,000,000	.0	2FE
42806D-AJ-8	HERTZ 2015-3A B 3.710% 09/25/21		.01/25/2020	Interest Capitalization		.0	.0	.0	1FE
446150-AS-3	HUNTINGTON BANCSHARES INC 2.550% 02/04/30		.01/28/2020	MORGAN STANLEY FIXED INC		4,979,850	5,000,000	.0	2FE
44891A-BF-3	HYUNDAI CAPITAL AMERICA 2.650% 02/10/25		.02/05/2020	DAIWA SECURITIES		998,140	1,000,000	.0	2FE
44891A-BG-1	HYUNDAI CAPITAL AMERICA 3.000% 02/10/27		.02/05/2020	DAIWA SECURITIES		9,969,900	10,000,000	.0	2FE
451102-BU-0	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		.01/06/2020	JEFFERIES & CO		3,795,420	3,721,000	60,389	3FE
451102-BW-6	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		.03/06/2020	Tax Free Exchange		8,928,084	8,901,000	.0	3FE
46284P-AP-9	IRON MOUNTAIN INC 5.750% 08/15/24		.03/13/2020	Various		576,485	583,000	2,980	4FE
46284V-AE-1	IRON MOUNTAIN INC 5.250% 03/15/28		.03/23/2020	MARKET AXESS		1,270,782	1,495,000	2,180	3FE
46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		.02/19/2020	J P MORGAN SEC FIXED INC		9,724,141	9,500,000	24,938	1FE
46640N-AG-3	JPMBB 2013-C15 XA 1.064% 11/15/45		.03/31/2020	BREAN CAPITAL LLC		2,641,406	84,949,749	.0	1FE
46640N-AP-3	JPMBB 2013-C15 D 5.198% 11/15/45		.02/12/2020	MORGAN STANLEY FIXED INC		16,782,591	15,596,774	30,250	1FM
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		.03/01/2020	Interest Capitalization		.0	.0	.0	1FM
46647P-AG-5	JP MORGAN CHASE 2015UES AL MOR 2015-UES B 3.387% 09/05/32		.03/03/2020	J P MORGAN SEC FIXED INC		200,063	200,000	.75	1FM
46647P-BE-5	JPMORGAN CHASE & CO 2.739% 10/15/30		.03/12/2020	MORGAN STANLEY FIXED INC		4,986,100	5,000,000	69,997	1FE
46650G-AA-8	JPMCC 2018-MINN A 1.820% 11/15/35		.02/18/2020	J P MORGAN SEC FIXED INC		17,999,297	18,000,000	6,743	1FE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		.01/07/2020	EXCHANGE		24,451,229	24,451,229	55,287	1FE
48128B-AH-4	JPMORGAN CHASE & CO 4.000% Perpet.		.02/25/2020	J P MORGAN SEC FIXED INC		10,841,075	10,850,000	283	2FE
521865-BB-0	LEAR CORP 3.500% 05/30/30		.02/20/2020	BANK of AMERICA SEC		4,988,700	5,000,000	.0	2FE
536797-AE-3	LITHIA MOTORS INC-CL A 4.625% 12/15/27		.03/24/2020	STIFEL NICHOLAS		6,090,000	7,000,000	96,226	3FE
55336V-BH-2	MPLX LP 2.099% 09/09/22		.01/29/2020	Various		20,092,800	20,000,000	87,892	2FE
55354J-AA-2	MSDB 2017-712F A 3.316% 07/11/39		.03/26/2020	WELLS FARGO		9,962,500	10,000,000	26,712	1FM
571903-AS-2	MARRIOTT INTERNATIONAL-CL A 3.125% 06/15/26		.03/12/2020	MARKET AXESS		2,051,676	2,200,000	17,378	2FE
57629W-CR-9	MASSMUTUAL GLOBAL FUND 2.024% 01/07/22		.01/10/2020	BANK of AMERICA SEC		11,200,000	11,200,000	.0	1FE
58506Y-AS-1	MEDSTAR HEALTH INC 3.626% 08/15/49		.01/09/2020	J P MORGAN SEC FIXED INC		4,000,000	4,000,000	.0	1FE
59023W-AD-0	MLM 2006-FF1 M4 1.317% 08/25/36		.02/18/2020	BMO CAPITAL MARKETS CORP		250,088	250,000	338	1FM
595112-BN-2	MICRON TECHNOLOGY INC 5.327% 02/06/29		.03/23/2020	Various		679,867	675,000	4,598	2FE
59890C-AA-1	MOULT 2017-3 A1 2.750% 01/25/61		.03/16/2020	BMO CAPITAL MARKETS CORP		9,393,549	9,390,615	13,629	1FM
61690Y-BU-5	MSC 2016-BW2 A4 3.049% 11/15/49		.03/23/2020	MORGAN STANLEY FIXED INC		3,318,301	3,500,000	7,114	1FM
617446-BL-6	MORGAN STANLEY 2.699% 01/22/31		.01/16/2020	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	.0	1FE
61761A-AJ-7	MSBAM 2012-C5 E 4.677% 08/15/45		.01/30/2020	BARCLAYS		5,281,963	5,080,000	1,415	1FM
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		.02/19/2020	Various		1,109,698	1,000,000	15,798	2FE
63934E-AT-5	NAVISTAR FINANCIAL CORP 6.625% 11/01/25		.01/08/2020	BANK of AMERICA SEC		5,116,096	5,001,000	63,292	4FE
63938C-AE-8	NAVIENT CORP-WHEN DISTRIBUTE 7.250% 09/25/23		.03/31/2020	SUMRIDGE PARTNERS		191,588	195,000	275	3FE
65341X-AA-6	NEXSTAR BROADCASTING INC 5.625% 08/01/24		.03/31/2020	CITIGROUP GLOBAL MKTS		476,875	500,000	4,766	4FE
655844-BL-1	NORFOLK SOUTHERN CORP 2.903% 02/15/23		.03/23/2020	MORGAN STANLEY FIXED INC		5,393,538	5,450,000	17,579	2FE
670001-AE-6	NOVELIS CORP 4.750% 01/30/30		.01/13/2020	CITIGROUP GLOBAL MKTS		3,000,000	3,000,000	.0	4FE
67021C-AP-2	NSTAR ELECTRIC 3.950% 04/01/30		.03/23/2020	MITSUBISHI UFJ SECURITIES		4,972,600	5,000,000	.0	1FE
67103H-AG-2	O'REILLY AUTOMOTIVE INC 4.350% 06/01/28		.03/26/2020	BANK of AMERICA SEC		5,118,750	5,000,000	71,896	2FE
67103H-AJ-6	O'REILLY AUTOMOTIVE INC 4.200% 04/01/30		.03/26/2020	US BANCORP		8,736,192	8,700,000	3,045	2FE
677415-CS-8	OHIO POWER COMPANY 2.600% 04/01/30		.03/13/2020	RBC/DAIN		2,996,820	3,000,000	.0	1FE
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		.03/30/2020	STIFEL NICHOLAS		2,258,958	2,503,000	23,466	3FE
681919-BC-9	OMNICOM GROUP 4.200% 06/01/30		.03/27/2020	CITIGROUP GLOBAL MKTS		9,962,000	10,000,000	.0	2FE
68389X-BU-8	ORACLE CORP 2.800% 04/01/27		.03/30/2020	J P MORGAN SEC FIXED INC		14,967,750	15,000,000	.0	1FE
68902V-AA-5	OTIS WORLDWIDE CORP 3.112% 02/15/40		.02/19/2020	CITIGROUP GLOBAL MKTS		4,999,300	5,000,000	.0	2FE
70959W-AH-6	PENSKE AUTO GROUP INC 3.750% 08/15/20		.03/20/2020	BANK of AMERICA SEC		486,150	500,000	2,031	4FE
719245-AD-4	PHOTO HOLDINGS MERGER SJ 8.500% 10/01/26		.02/12/2020	JEFFERIES & CO		712,500	750,000	23,021	4FE
74340*-AL-8	PROLOGIS FUND PP 2.850% 01/01/27		.01/06/2020	PRIVATE PLACEMENT		20,000,000	20,000,000	.0	1FE
747262-AS-2	QVC INC 4.850% 04/01/24		.02/07/2020	STIFEL NICHOLAS		1,049,710	1,000,000	17,514	2FE
747262-AY-9	QVC INC 4.750% 02/15/27		.01/30/2020	Various		7,628,400	7,576,000	.0	2FE
78442F-EQ-7	NAVIENT CORP 5.500% 01/25/23		.03/31/2020	Various		207,113	230,000	2,325	3FE
80284Y-AH-7	SDART 2017-3 E 4.970% 01/15/25		.01/23/2020	RBC/DAIN		208,531	200,000	331	2FE
808625-AA-5	SCIENCE APPLICATIONS INT 4.875% 04/01/28		.03/04/2020	CITIGROUP GLOBAL MKTS		190,000	190,000	.0	4FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
81745H-AM-4	SEMT 2014-2 B3 4.073% 07/25/44		03/30/2020	WELLS FARGO		3,912,669	4,059,838	.0	1FM
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		02/13/2020	MORGAN STANLEY FIXED INC		9,734,531	9,500,000	18,472	1FE
824348-BM-7	SHERWIN-WILLIAMS CO/THE 3.300% 05/15/50		03/03/2020	CITIGROUP GLOBAL MKTS		2,994,690	3,000,000	.0	2FE
82652W-AA-6	Sierra Receivab120162A ng Co 2016-2A A 2.330% 07/20/33		01/23/2020	J P MORGAN SEC FIXED INC		96,217	96,112	.44	1FE
832696-AM-0	SMUCKER JM CO 4.250% 03/15/35		02/26/2020	DEUTSCHE BANK		1,958,653	1,721,000	33,117	2FE
832696-AS-7	SMUCKER JM CO 2.375% 03/15/30		03/13/2020	JEFFERIES & CO		9,501,160	10,000,000	5,278	2FE
842434-CU-4	SOUTHERN CALIF GAS 2.550% 02/01/30		01/06/2020	US BANCORP		9,977,000	10,000,000	.0	1FE
853496-AD-9	STANDARD INDUSTRIES INC 4.750% 01/15/28		03/24/2020	JEFFERIES & CO		6,107,500	7,000,000	65,576	3FE
854502-AM-3	STANLEY BLACK & DECKER INC 4.000% 03/15/60		02/03/2020	WELLS FARGO		5,000,000	5,000,000	.0	2FE
862121-AB-6	STORE CAPITAL CORP 4.625% 03/15/29		01/14/2020	WELLS FARGO		447,663	400,000	6,193	2FE
871829-BJ-5	SYSCO CORP 3.300% 02/15/50		03/13/2020	BANK of AMERICA SEC		8,975,200	10,000,000	31,167	2FE
871829-BL-0	SYSCO CORP 5.950% 04/01/30		03/31/2020	Various		709,737	700,000	.0	2FE
871829-BP-1	SYSCO CORP 5.650% 04/01/25		03/30/2020	BANK of AMERICA SEC		2,498,275	2,500,000	.0	2FE
87264A-AN-5	T-MOBILE USA INC 6.375% 03/01/25		03/13/2020	Various		3,585,625	3,500,000	9,917	3FE
883556-BZ-4	THERMO FISHER SCIENTIFIC 2.600% 10/01/29		03/12/2020	MARKET AXESS		9,646,700	10,000,000	114,111	2FE
883556-CG-5	THERMO FISHER SCIENTIFIC 4.497% 03/25/30		03/23/2020	J P MORGAN SEC FIXED INC		9,000,000	9,000,000	.0	2FE
89173F-AB-6	TPMT 2017-1 A2 3.500% 10/25/56		03/25/2020	PERFORMANCE TRUST CAPITAL		14,175,000	15,000,000	37,917	1FM
89173F-AE-0	TPMT 2017-1 B1 3.944% 10/25/56		01/16/2020	BROWNSTONE INV GROUP,LLC		5,258,594	5,000,000	11,078	1FM
89175J-AB-6	TPMT 2017-6 A2 3.000% 10/25/57		03/24/2020	BROWNSTONE INV GROUP,LLC		17,700,000	20,000,000	41,667	1FM
89177L-AE-3	TPMT 2019-3 M1 4.250% 02/25/59		02/03/2020	NOMURA SECURITIES INTERNATIONAL		11,009,375	10,000,000	4,722	1FM
90349D-AU-6	UBSBB 2012-C3 D 5.031% 08/10/49		02/06/2020	BARCLAYS		209,313	200,000	.260	1FM
911365-BF-0	NA UNITED RENTALS 5.500% 05/15/27		03/25/2020	GOLDMAN SACHS		5,877,113	6,741,000	42,546	3FE
911365-BL-7	NA UNITED RENTALS 5.250% 01/15/30		03/24/2020	Various		4,144,500	4,400,000	41,329	3FE
927804-FS-8	VIRGINIA ELECTRIC & POWER 3.100% 05/15/25		03/20/2020	KEY BANC-MCDONALD		3,294,235	3,500,000	38,879	1FE
92937F-AU-5	WFRBS 2013-C12 D 4.406% 03/15/48		01/29/2020	BARCLAYS		154,172	150,000	.568	2FM
92937U-AJ-7	WFRBS 2013-C13 D 4.139% 05/15/45		02/19/2020	BARCLAYS		3,882,318	3,755,000	8,634	3FM
92940P-AE-4	WRKCO INC 3.900% 06/01/28		03/13/2020	US BANCORP		11,802,332	11,145,000	127,982	2FE
94989Y-AY-9	WFCM 2016-C32 A3 3.294% 01/15/59		03/25/2020	WELLS FARGO		5,906,953	6,000,000	14,274	1FM
94989Y-AZ-6	WFCM 2016-C32 A4 3.560% 01/15/59		03/25/2020	WELLS FARGO		3,689,497	3,670,000	9,436	1FM
95001J-AX-5	WFCM 2018-C44 A5 4.212% 05/15/51		03/23/2020	WELLS FARGO		4,298,797	4,240,000	11,906	1FM
95001V-AT-7	WFCM 2019-C51 A3 3.055% 06/15/52		03/24/2020	BREAN CAPITAL LLC		9,646,000	10,400,000	22,064	1FM
95002E-BB-2	WFCM 2020-C55 A5 2.725% 02/15/53		03/23/2020	WELLS FARGO		5,355,230	6,015,000	10,927	1FE
983793-AG-5	XPO LOGISTICS INC 6.750% 08/15/24		03/16/2020	JEFFERIES & CO		9,375,000	10,000,000	61,875	3FE
98389B-AY-6	XCEL ENERGY INC. 3.400% 06/01/30		03/27/2020	J P MORGAN SEC FIXED INC		4,983,500	5,000,000	.0	2FE
988498-AM-3	YUM! BRANDS INC 7.750% 04/01/25		03/31/2020	Various		99,919	99,000	.5	4FE
98919V-AA-3	ZAYO GROUP HOLDINGS INC 4.000% 03/01/27		02/20/2020	MORGAN STANLEY HI-YLD		1,893,000	1,893,000	.0	4FE
01626P-AM-8	ALIMENTATION COUCHE-TARD 2.950% 01/25/30	A.	01/22/2020	WELLS FARGO		6,991,600	7,000,000	.0	2FE
071734-AC-1	BAUSCH HEALTH COS INC 5.750% 08/15/27	A.	03/23/2020	Various		2,407,781	2,625,000	16,771	3FE
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A.	02/27/2020	Cantor Fitzgerald Fixed		855,908	833,000	15,144	4FE
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A.	01/14/2020	JEFFERIES & CO		748,125	750,000	15,458	4FE
91911K-AJ-1	VALEANT PHARMA 6.500% 03/15/22	A.	03/17/2020	MARKET AXESS		687,750	700,000	.506	3FE
00119M-AC-3	AGL 2020-3A B1 3.536% 01/15/33	D.	02/12/2020	BARCLAYS		10,000,000	10,000,000	.0	1FE
00119M-AE-9	AGL 2020-3A B2 3.221% 01/15/33	D.	02/12/2020	BARCLAYS		5,000,000	5,000,000	.0	1FE
00973R-AE-3	AKER BP ASA 3.000% 01/15/25	D.	01/08/2020	Various		798,896	800,000	.0	2FE
00973R-AF-0	AKER BP ASA 3.750% 01/15/30	D.	01/08/2020	J P MORGAN SEC FIXED INC		9,980,200	10,000,000	.0	2FE
013822-AC-5	ALCOA NEDERLAND HOLDING 6.125% 05/15/28	D.	03/13/2020	RBC/DAIN		3,197,500	3,500,000	72,649	3FE
02154C-AF-0	ALTICE FINANCING SA 5.000% 01/15/28	D.	01/08/2020	J P MORGAN SEC HI-YIELD		1,500,000	1,500,000	.0	4FE
03332A-AA-8	ANCHF 2020-10A AV 3.619% 04/25/38	D.	02/14/2020	Greens ledge		12,650,000	12,650,000	.0	1FE
054920-AE-6	BDS 2020-FL5 B 2.412% 02/16/37	D.	01/08/2020	WELLS FARGO		100,000	100,000	.0	1FE
09659W-2K-9	BNP PARIBAS 3.052% 01/13/31	D.	01/06/2020	BNP SECURITIES		15,000,000	15,000,000	.0	1FE
12549A-AV-2	CIFC 2013-1A A1R2 2.857% 07/16/30	D.	03/04/2020	GOLDMAN SACHS		10,000,000	10,000,000	.0	1FE
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D.	02/11/2020	J P MORGAN SEC HI-YIELD		526,250	500,000	5,639	4FE
191241-AH-1	COCA-COLA FEMSA SAB CV 2.750% 01/22/30	D.	01/08/2020	CITIGROUP GLOBAL MKTS		14,845,800	15,000,000	.0	1FE
22550U-AA-9	CREDIT SUISSE NEW YORK 2.050% 02/04/22	D.	01/30/2020	CREDIT SUISSE FIRST BOSTON		11,650,000	11,650,000	.0	1FE
24460R-AA-1	DPATH 2020-1A A1 3.669% 04/17/32	D.	03/05/2020	Greens ledge		20,000,000	20,000,000	.0	1FE
24460R-AE-3	DPATH 2020-1A B1 4.469% 04/17/32	D.	03/05/2020	Greens ledge		3,500,000	3,500,000	.0	1FE
29287T-AA-7	ENGIE ENERGIA CHILE SA 3.400% 01/28/30	D.	01/23/2020	SCOTIA		4,964,800	5,000,000	.0	2FE
314890-AA-2	FERGUSON FINANCE PLC 4.500% 10/24/28	D.	01/07/2020	SEAPORT GROUP LLC		7,712,180	7,000,000	65,625	2FE
46650C-AB-5	JBS INVESTMENTS I I GMBH 5.750% 01/15/28	D.	03/23/2020	JEFFERIES & CO		3,402,000	4,200,000	46,958	3FE
50201D-AA-1	LIIKAK 6.750% 10/15/27	D.	01/06/2020	RBC/DAIN		2,665,625	2,500,000	34,219	4FE
629571-AA-8	NABORS INDUSTRIES LTD 7.250% 01/15/26	D.	01/07/2020	CITIGROUP GLOBAL MKTS		1,027,000	1,027,000	.0	3FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
629571-AB-6	NABORS INDUSTRIES LTD 7.500% 01/15/28	D	01/07/2020	CITIGROUP GLOBAL MKTS		200,000	200,000	0	3FE
75735G-AA-6	REDE D'OR FINANCE SARL 0.000% 01/22/30	D	01/14/2020	J P MORGAN SEC FIXED INC		1,140,000	1,140,000	0	3FE
98953G-AD-7	ZIGGO BV 5.125% 02/28/30	D	02/27/2020	Various		6,300,121	6,250,000	3,125	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,290,383,978	1,409,362,095	3,095,844	XXX
29278N-AT-0	ENERGY TRANSFER PARTNERS 7.125% 05/15/30		01/07/2020	CITIGROUP GLOBAL MKTS		4,550,000	4,550,000	0	3FE
4899999. Subtotal - Bonds - Hybrid Securities						4,550,000	4,550,000	0	XXX
464287-24-2	ISHARES IBOXX INVESTMENT GRADE		03/16/2020	INVESTMENT TECHNOLOGY GROUP	0.000	23,014,997	0	0	2
464288-51-3	ISHARES IBOXX \$ HY CORP BOND ETF		03/25/2020	Various	0.000	5,610,565	0	0	4
464288-63-8	ISHARES INTERMEDIATE CREDIT BOND ETF		03/25/2020	INVESTMENT TECHNOLOGY GROUP	0.000	9,187,905	0	0	2
464298-65-5	ISHARES FLOATING RATE FUND		03/18/2020	INVESTMENT TECHNOLOGY GROUP	0.000	2,082,786	0	0	1
8099999. Subtotal - Bonds - SVO Identified Funds						39,896,253	0	0	XXX
LX1854-37-0	BANIJAY GROUP US HOLDING TL B 1L 02/04/25		02/04/2020	DEUTSCHE BANK		249,375	250,000	0	4FE
LX1854-54-0	ELANCO ANIMAL HEALTH INC TL B 1L 02/04/27		02/04/2020	GOLDMAN SACHS		250,000	250,000	0	3FE
LX1854-58-0	ARCONIC ROLLED PRODUCTS TL B 1L 02/04/27		02/04/2020	JPM FUNDS RECAP		497,500	500,000	0	3FE
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		02/03/2020	JPM FUNDS RECAP		499,375	500,000	0	4FE
01449B-AY-8	ALERIS INTL INC TL 1L 02/27/23		01/10/2020	DEUTSCHE BANK		1,002,500	1,000,000	0	4FE
01771J-AE-3	ALLEN MEDIA LLC TL B 1L 02/05/27		02/06/2020	RBC/DAIN		995,000	1,000,000	0	3FE
03834X-AK-9	UNITED PACIFIC TL B-DD 1L 10/28/26		02/01/2020	GOLDMAN SACHS		666,667	666,667	0	4FE
07368R-AD-3	BEACON ROOFING SUPPLY INC TL B 1L 01/02/25		02/05/2020	CITIBANK		997,250	1,000,000	0	4FE
09071F-AK-7	Bioscrip (Option Care) TL 1L 08/06/26		01/06/2020	MORGAN STANLEY HI-YLD		993,944	1,000,000	0	4FE
09776M-AM-6	BOMBARDIER RECREATIONAL TL B 1L 05/23/27		02/04/2020	Various		1,151,215	1,151,215	0	3FE
15669G-AH-7	CENTURYLINK INC TL B 1L 03/15/27		01/28/2020	BANK of AMERICA SEC		1,997,500	2,000,000	0	3FE
17178H-AM-4	CIENA CORP TL B 1L 09/28/25		01/23/2020	Various		990,000	990,000	0	3FE
19257P-AB-0	COHU INC TL B 1L 10/01/25		02/04/2020	DEUTSCHE BANK		997,417	1,000,000	0	4FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L 07/18/26		02/28/2020	JPM FUNDS RECAP		920,000	1,000,000	0	3FE
33774U-AC-2	FISERV INC TL B 1L 02/10/27		02/10/2020	CITIBANK		248,750	250,000	0	4FE
365556-AU-3	INGERSOLL-RAND SERVICES TL B 1L 02/28/27		02/07/2020	CITIBANK		499,375	500,000	0	3FE
37249U-AU-0	GENTIVA HEALTH SERVICES TL 1L 07/02/25		01/22/2020	Various		942,817	942,817	0	4FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/16/25		03/12/2020	CREDIT SUISSE FIRST BOSTON		945,000	1,000,000	0	3FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		01/01/2020	BARCLAYS		984,128	997,468	0	4FE
42236W-AH-0	Heartland Dental TL 1L 04/30/25		03/03/2020	Various		999,029	1,000,000	0	4FE
42236W-AJ-6	Heartland Dental TL DD 1L 04/30/25		01/06/2020	JEFFERIES & CO		21,942	22,052	0	4FE
47077D-AF-7	JANE STREET GROUP LLC TL B 1L 01/07/25		01/31/2020	MORGAN STANLEY HI-YLD		498,750	500,000	0	3FE
513076-BB-4	LAMAR MEDIA CORP TL B 1L 02/06/27		02/06/2020	Various		982,500	982,500	0	2FE
53566N-AD-6	LINEAGE LOGISTICS LLC TL B 1L 02/27/25		01/24/2020	CREDIT SUISSE FIRST BOSTON		1,000,000	1,000,000	0	4FE
57665V-AF-4	MATCH GROUP INC TL B 1L 02/07/27		02/07/2020	BANK of AMERICA SEC		997,500	1,000,000	0	3FE
58943P-AQ-5	MEREDITH CORP TL B 1L 01/31/25		02/19/2020	Various		289,369	289,369	0	3FE
69431E-BK-8	PACIFIC LIFE CORP DIP-TL 1L 12/31/20		01/29/2020	Various		250,000	250,000	0	2FE
69431E-BL-6	PACIFIC LIFE CORP TL DD 1L 12/31/20		01/29/2020	JPM FUNDS RECAP		250,000	250,000	0	2FE
72448F-AR-6	PITNEY BOWES INC TL B 1L 01/07/25		01/06/2020	JPM FUNDS RECAP		988,653	1,000,000	0	3FE
72749D-AC-0	PLANTRONICS INC TL 1L 07/02/25		01/06/2020	WELLS FARGO BK		985,000	1,000,000	0	4FE
72761J-AD-8	PLASTIPAK HOLDINGS INC TL B 1L 10/14/24		02/14/2020	WELLS FARGO BK		1,980,200	2,000,000	0	3FE
74101Y-AD-0	PRESIDIO HOLDING INC TL B 1L 12/19/26		01/15/2020	JPM FUNDS RECAP		199,500	200,000	0	4FE
74839X-AF-6	QUIKRETE HOLDINGS INC TL B 1L 01/29/27		01/29/2020	WELLS FARGO BK		498,750	500,000	0	4FE
75915T-AD-4	LIFEPOINT HOSPITALS INC TL B 1L 11/16/25		02/11/2020	CITIBANK		501,250	500,000	0	4FE
76171J-AB-7	REYNOLDS CONSUMER PRODUC TL 1L 01/30/27		01/30/2020	CREDIT SUISSE FIRST BOSTON		499,375	500,000	0	3FE
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		01/27/2020	Various		1,118,093	1,118,093	0	4FE
80862Q-AG-6	SCIENCE APPLICATIONS INTL CORP TL B 1L 03/05/27		03/06/2020	CITIBANK		990,000	1,000,000	0	3FE
82568Q-AK-0	SHUTTERFLY INC TL B 1L 09/25/26		02/19/2020	BARCLAYS		979,469	1,000,000	0	4FE
85769E-AZ-4	STATION CASINOS LLC TL B 1L 01/31/27		01/31/2020	JPM FUNDS RECAP		998,750	1,000,000	0	4FE
88037H-AG-9	TENNECO INC TL B 1L 10/01/25		01/10/2020	JPM FUNDS RECAP		975,000	1,000,000	0	3FE
89364M-BR-4	TRANSFORM INC TL F 1L 02/06/25		02/06/2020	Various		1,453,005	1,453,005	0	4FE
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/14/26		01/06/2020	BARCLAYS		994,653	1,000,000	0	4FE
90385Y-AB-7	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		02/27/2020	BARCLAYS		993,827	1,000,000	0	4FE
92537E-AB-4	VERTIV GROUP CORP TL B 1L 03/02/27		02/11/2020	CITIBANK		995,000	1,000,000	0	4FE
92855L-AM-8	VIZIENT INC TL B 1L 05/06/26		02/28/2020	Various		248,125	248,125	0	3FE
96244U-AD-9	WHATABRANDS LLC TL B 1L 08/03/26		01/24/2020	Various		99,750	99,750	0	4FE
98919X-AB-7	ZAYO GROUP LLC TL 1L 02/21/27		02/20/2020	CREDIT SUISSE FIRST BOSTON		1,995,000	2,000,000	0	4FE
93679Y-AC-6	FRONERI US INC TL B 1L 01/30/27		01/30/2020	CREDIT SUISSE FIRST BOSTON		623,438	625,000	0	4FE
67739P-AL-4	CORAL-US CO-BORROWER LLC TL B5 1L 01/31/28		01/22/2020	BANK OF NOVA SCOTIA		1,500,000	1,500,000	0	3FE

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
LX1855-21-0	Cineworld TL B 1L 02/07/27	A	02/07/2020	BANK of AMERICA SEC		1,485,000	1,500,000	0	4FE
00135B-AC-7	COBHAM PLC TL B 1L 01/20/27	C	01/31/2020	GOLDMAN SACHS		248,750	250,000	0	4FE
74969A-AC-5	ROYALTY TL B 1L 02/27/27	C	02/07/2020	BANK of AMERICA SEC		1,000,000	1,000,000	0	2FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						43,467,491	43,786,061	0	XXX
8399997. Total - Bonds - Part 3						1,501,842,560	1,578,074,109	3,409,449	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,501,842,560	1,578,074,109	3,409,449	XXX
59156R-85-0	METLIFE INC PFD		01/07/2020	WELLS FARGO	800,000.000	20,000,000	0.00	0	2FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						20,000,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						20,000,000	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						20,000,000	XXX	0	XXX
00206R-10-2	AT&T INC		03/10/2020	S. G. COWEN SECURITIES CORP.	13,930.000	484,249		0	
00287Y-10-9	ABBVIE INC		03/10/2020	S. G. COWEN SECURITIES CORP.	3,923.000	332,794		0	
009158-10-6	APD		03/10/2020	S. G. COWEN SECURITIES CORP.	1,035.000	214,235		0	
015271-10-9	ALEXANDRIA REAL ESTATE REIT		03/10/2020	S. G. COWEN SECURITIES CORP.	3,635.000	583,961		0	
02079K-10-7	ALPHABET CLASS C		02/24/2020	S. G. COWEN SECURITIES CORP.		798,300		0	
03027X-10-0	AMERICAN TOWER CORP REIT		03/10/2020	S. G. COWEN SECURITIES CORP.	1,802.000	421,400		0	
032654-10-5	ANALOG DEVICES		03/10/2020	S. G. COWEN SECURITIES CORP.	2,135.000	209,048		0	
037833-10-0	APPLE INC		03/10/2020	Various	2,713.000	752,677		0	
04010L-10-3	ARES CAPITAL CORP		03/19/2020	Various	42,357.000	627,929		0	
053015-10-3	AUTOMATIC DATA PROCESSING INC		03/10/2020	S. G. COWEN SECURITIES CORP.	1,367.000	204,478		0	
09247X-10-1	BLACKROCK INC		03/10/2020	S. G. COWEN SECURITIES CORP.	849.000	373,633		0	
09259E-10-8	TOP CAPITAL CORP		03/19/2020	Various	59,730.000	625,706		0	
097023-10-5	BOEING CO		03/10/2020	S. G. COWEN SECURITIES CORP.	1,220.000	267,133		0	
110122-10-8	BRISTOL-MYERS SQUIBB		03/10/2020	S. G. COWEN SECURITIES CORP.	7,101.000	404,238		0	
11135F-10-1	BROADCOM INC		03/10/2020	Various	1,326.000	333,648		0	
126650-10-0	CVS CORP		03/10/2020	S. G. COWEN SECURITIES CORP.	5,649.000	340,538		0	
149123-10-1	CATERPILLAR INC		03/10/2020	S. G. COWEN SECURITIES CORP.	2,362.000	238,324		0	
166764-10-0	CHEVRON CORPORATION		03/10/2020	Various	105,175.000	9,225,135		0	
17275R-10-2	CISCO SYSTEMS INC		03/10/2020	S. G. COWEN SECURITIES CORP.	13,916.000	534,238		0	
191216-10-0	COCA-COLA CO		03/10/2020	S. G. COWEN SECURITIES CORP.	9,364.000	486,753		0	
20030N-10-1	COMCAST CORP CL A		03/10/2020	S. G. COWEN SECURITIES CORP.	19,948.000	772,613		0	
209115-10-4	CONSOLIDATED EDISON INC		03/10/2020	S. G. COWEN SECURITIES CORP.	1,427.000	126,529		0	
231021-10-6	CUMMINS ENGINE		03/10/2020	S. G. COWEN SECURITIES CORP.	978.000	136,862		0	
233331-10-7	DTE ENERGY COMPANY		03/10/2020	S. G. COWEN SECURITIES CORP.	3,073.000	362,600		0	
244199-10-5	DEERE & COMPANY		03/10/2020	S. G. COWEN SECURITIES CORP.	2,075.000	312,527		0	
254687-10-6	DISNEY		03/25/2020	S. G. COWEN SECURITIES CORP.	6,350.000	689,865		0	
25746U-10-9	DOMINION RESOURCES		03/10/2020	S. G. COWEN SECURITIES CORP.	4,837.000	391,352		0	
26441C-20-4	DUKE ENERGY		03/10/2020	S. G. COWEN SECURITIES CORP.	3,301.000	308,168		0	
26614N-10-2	DUPONT DE NEMOURS INC		03/24/2020	Various	16,015.000	525,268		0	
30231G-10-2	EXXON MOBIL CORP		03/10/2020	S. G. COWEN SECURITIES CORP.	203,895.000	9,305,075		0	
31428X-10-6	FEDEX CORP		03/27/2020	S. G. COWEN SECURITIES CORP.	5,971.000	719,834		0	
363576-10-9	ARTHUR J GALLAGHER & CO		03/10/2020	S. G. COWEN SECURITIES CORP.	2,138.000	204,031		0	
370334-10-4	GENERAL MILLS		03/10/2020	S. G. COWEN SECURITIES CORP.	1,814.000	95,210		0	
37045V-10-0	GENERAL MOTORS CO		03/10/2020	S. G. COWEN SECURITIES CORP.	2,830.000	70,993		0	
375558-10-3	GILEAD SCIENCES INC		03/10/2020	S. G. COWEN SECURITIES CORP.	4,536.000	318,598		0	
38141G-10-4	GOLDMAN SACHS GROUP INC		03/10/2020	S. G. COWEN SECURITIES CORP.	53,788.000	10,083,632		0	
38147U-10-7	GOLDMAN SACHS BDC INC		03/19/2020	Various	38,994.000	625,518		0	
38173M-10-2	GOLUB CAPITAL BDC INC		03/19/2020	INVESTMENT TECHNOLOGY GROUP	2,925.000	30,231		0	
40434L-10-5	HP INC		03/10/2020	S. G. COWEN SECURITIES CORP.	16,592.000	329,477		0	
437076-10-2	HOME DEPOT		03/23/2020	S. G. COWEN SECURITIES CORP.	3,777.000	756,521		0	
443510-60-7	HUBBELL INC -CL B		02/24/2020	GOLDMAN SACHS	5,316.000	751,536		0	
446150-10-4	HUNTINGTON BANCSHARES INC		03/10/2020	S. G. COWEN SECURITIES CORP.	8,325.000	78,194		0	
458140-10-0	INTEL CORPORATION		03/23/2020	S. G. COWEN SECURITIES CORP.	14,043.000	711,538		0	
459200-10-1	IBM		03/23/2020	S. G. COWEN SECURITIES CORP.	5,277.000	587,283		0	
460690-10-0	INTERPUBLIC GROUP		03/10/2020	S. G. COWEN SECURITIES CORP.	8,864.000	157,461		0	
46625H-10-0	JP MORGAN CHASE & CO		03/10/2020	Various	94,041.000	9,486,881		0	
478160-10-4	JOHNSON & JOHNSON		03/13/2020	S. G. COWEN SECURITIES CORP.	45,369.000	6,175,699		0	

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482480-10-0	KLA CORPORATION		03/10/2020	S. G. COWEN SECURITIES CORP.	1,404,000	209,103		0	
487836-10-8	KELLOGG CO		03/10/2020	S. G. COWEN SECURITIES CORP.	909,000	55,483		0	
494368-10-3	KIMBERLY CLARK		03/10/2020	S. G. COWEN SECURITIES CORP.	2,823,000	388,141		0	
532457-10-8	ELI LILLY		03/10/2020	S. G. COWEN SECURITIES CORP.	2,181,000	299,107		0	
539830-10-9	LOCKHEED MARTIN		03/10/2020	S. G. COWEN SECURITIES CORP.	662,000	250,918		0	
580135-10-1	MCDONALDS		03/10/2020	S. G. COWEN SECURITIES CORP.	3,267,000	624,698		0	
58933Y-10-5	MERCK & CO INC		03/10/2020	S. G. COWEN SECURITIES CORP.	5,459,000	429,581		0	
59156R-10-8	METLIFE INC		03/10/2020	S. G. COWEN SECURITIES CORP.	5,325,000	175,661		0	
594918-10-4	MICROSOFT CORP		03/10/2020	S. G. COWEN SECURITIES CORP.	17,467,000	2,770,187		0	
65339F-10-1	NEXTERA ENERGY INC		03/10/2020	S. G. COWEN SECURITIES CORP.	1,354,000	342,942		0	
681919-10-6	OMNICOM GROUP		03/10/2020	S. G. COWEN SECURITIES CORP.	2,262,000	136,421		0	
704326-10-7	PAYCHEX INC		03/10/2020	S. G. COWEN SECURITIES CORP.	1,803,000	132,038		0	
713448-10-8	PEPSICO INC		03/10/2020	S. G. COWEN SECURITIES CORP.	5,272,000	679,052		0	
717081-10-3	PFIZER INC		03/10/2020	S. G. COWEN SECURITIES CORP.	12,233,000	410,927		0	
718172-10-9	PHILIP MORRIS INTERNAT-W/I		03/27/2020	Various	43,908,000	3,150,923		0	
718546-10-4	PHILLIPS 66		03/10/2020	S. G. COWEN SECURITIES CORP.	2,887,000	177,264		0	
74144T-10-8	T ROWE PRICE GROUP INC		03/10/2020	S. G. COWEN SECURITIES CORP.	2,882,000	312,317		0	
74251V-10-2	PRINCIPAL FINANCIAL GROUP		03/10/2020	S. G. COWEN SECURITIES CORP.	4,220,000	149,931		0	
744320-10-2	PRUDENTIAL FINANCIAL		03/10/2020	S. G. COWEN SECURITIES CORP.	2,184,000	132,220		0	
747525-10-3	QUALCOMM		03/10/2020	Various	5,135,000	397,184		0	
78462F-10-3	SPDR TRUST SERIES 1		01/31/2020	GOLDMAN SACHS	10,100,000	3,248,722		0	
806857-10-8	SCHLUMBERGER LTD		03/10/2020	S. G. COWEN SECURITIES CORP.	3,468,000	60,900		0	
828806-10-9	SIMON PROPERTY GRP LP REIT		03/10/2020	S. G. COWEN SECURITIES CORP.	2,628,000	273,650		0	
855244-10-9	STARBUCKS CORP		03/10/2020	S. G. COWEN SECURITIES CORP.	4,472,000	319,640		0	
871829-10-7	SYSCO CORP		03/10/2020	Various	5,050,000	321,340		0	
872438-10-6	THL CREDIT INC		03/19/2020	Various	96,448,000	386,331		0	
87265K-10-2	TPG SPECIALTY LENDING INC		03/19/2020	Various	33,514,000	626,719		0	
87612E-10-6	TARGET CORP		03/10/2020	S. G. COWEN SECURITIES CORP.	1,490,000	157,711		0	
882508-10-4	TEXAS INSTRUMENTS		03/27/2020	Various	115,505,000	12,428,654		0	
88579Y-10-1	3M CO.		03/10/2020	S. G. COWEN SECURITIES CORP.	2,483,000	363,695		0	
89832Q-10-9	TRUIST FINANCIAL CORP		03/10/2020	S. G. COWEN SECURITIES CORP.	4,332,000	149,408		0	
902973-30-4	U S BANCORP		03/10/2020	S. G. COWEN SECURITIES CORP.	4,232,000	154,689		0	
907818-10-8	UNION PACIFIC CORP		03/23/2020	S. G. COWEN SECURITIES CORP.	3,595,000	413,200		0	
911312-10-6	UNITED PARCEL SERVICE		03/10/2020	S. G. COWEN SECURITIES CORP.	2,817,000	249,593		0	
913017-10-9	UNITED TECHNOLOGIES		03/10/2020	S. G. COWEN SECURITIES CORP.	2,092,000	241,170		0	
91324P-10-2	UNITEDHEALTH GROUP INC		03/10/2020	S. G. COWEN SECURITIES CORP.	1,266,000	353,899		0	
918204-10-8	VF CORP		03/10/2020	S. G. COWEN SECURITIES CORP.	1,649,000	102,275		0	
91913Y-10-0	VALERO ENERGY CORP		03/10/2020	S. G. COWEN SECURITIES CORP.	2,132,000	124,223		0	
92343V-10-4	VERIZON COMMUNICATIONS		03/10/2020	Various	9,360,000	516,791		0	
931142-10-3	WAL-MART		03/10/2020	S. G. COWEN SECURITIES CORP.	2,969,000	346,733		0	
949746-10-1	WELLS FARGO & CO		03/10/2020	S. G. COWEN SECURITIES CORP.	12,898,000	422,578		0	
959802-10-9	WESTERN UNION CO-W/I		03/10/2020	S. G. COWEN SECURITIES CORP.	5,079,000	105,548		0	
963320-10-6	WHIRLPOOL CORP		03/10/2020	S. G. COWEN SECURITIES CORP.	441,000	49,318		0	
988498-10-1	YUM! BRANDS INC		03/10/2020	S. G. COWEN SECURITIES CORP.	2,666,000	226,410		0	
629183-10-3	EATON CORP PLC		03/10/2020	S. G. COWEN SECURITIES CORP.	1,881,000	161,625		0	
65960L-10-3	MDT		03/10/2020	S. G. COWEN SECURITIES CORP.	3,928,000	364,761		0	
143658-30-0	CARNIVAL CRUISE UNIT	C	03/10/2020	S. G. COWEN SECURITIES CORP.	6,120,000	138,136		0	
66987V-10-9	NOVARTIS AG-ADR	D	03/10/2020	S. G. COWEN SECURITIES CORP.	59,866,000	4,996,099		0	
780259-20-6	ROYAL DUTCH SHELL PLC-ADR	D	03/09/2020	Various	234,479,000	8,987,266		0	
904784-70-9	UNILEVER N V -NY SHARES	D	03/10/2020	S. G. COWEN SECURITIES CORP.	95,365,000	4,977,567		0	
65494J-10-3	LINDE	D	03/10/2020	S. G. COWEN SECURITIES CORP.	1,753,000	297,617		0	
H84989-10-4	TE CONNECTIVITY LTD	D	03/10/2020	Various	7,237,000	603,346		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						114,965,625	XXX	0	XXX
34918F-10-6	W&S Brokerage Services, Inc.		03/17/2020	Capital Contribution	0.000	600,000		0	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						600,000	XXX	0	XXX
464287-59-8	ISHARES RUSSELL 1000 VALUE FUND		03/26/2020	Various	10,200,000	1,016,361		0	
81369Y-88-6	UTILITIES SELECT SPDR CLOSED END FUND		03/10/2020	Various	321,925,000	19,978,414		0	
9499999. Subtotal - Common Stocks - Mutual Funds						20,994,775	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						136,560,400	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Admini- strative Symbol
9799999. Total - Common Stocks						136,560,400	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						156,560,400	XXX	0	XXX
9999999 - Totals						1,658,402,960	XXX	3,409,449	XXX

STATEMENT AS OF MARCH 31, 2020 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-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	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
313384-UJ-6	FHDN AGENCY DEBENTURES 0.700% 03/16/20		03/16/2020	Maturity		99,994	100,000	99,994	.0	.0	.0	.0	.0	.0	99,994	.0	.0	.0	.6	03/16/2020	1
36176F-Z5-0	G2 G2 765164 3.640% 10/20/61		01/01/2020	Paydown		39,746	39,746	42,759	40,156	.0	(410)	.0	(410)	.0	39,746	.0	.0	.0	128	10/20/2061	1
36179N-PP-5	G2 G2 MA1394 3.125% 10/20/43		03/01/2020	Paydown		1,678	1,678	1,710	1,710	.0	(31)	.0	(31)	.0	1,678	.0	.0	.0	11	10/20/2043	1
36179Q-W3-1	Government NatlMA2392 gage A G2 MA2466		03/01/2020	Paydown		6,676	6,676	6,781	6,776	.0	(100)	.0	(100)	.0	6,676	.0	.0	.0	35	12/20/2044	1
36180W-SW-6	GN GN AE4133 2.750% 09/15/30		01/01/2020	Paydown		67,270	67,270	64,248	64,801	.0	2,469	.0	2,469	.0	67,270	.0	.0	.0	154	09/15/2030	1
36201L-R5-5	GNMA GN 586508 6.500% 09/15/32		03/01/2020	Paydown		298	298	316	312	.0	(14)	.0	(14)	.0	298	.0	.0	.0	3	09/15/2032	1
36202K-ZS-3	G2 G2 8885 3.125% 12/20/21		01/29/2020	BREAN CAPITAL LLC		962	932	955	912	.0	.0	.0	.0	.0	913	.0	49	49	.6	12/20/2021	1
36202K-ZS-3	G2 G2 8885 3.125% 12/20/21		01/01/2020	Paydown		44	44	45	43	.0	.1	.0	.1	.0	44	.0	.0	.0	.0	12/20/2021	1
36202K-5J-0	G2 G2 8949 3.250% 08/20/26		01/29/2020	BREAN CAPITAL LLC		3,404	3,297	3,379	3,157	.0	.1	.0	.1	.0	3,158	.0	247	247	.18	08/20/2026	1
36202K-5J-0	G2 G2 8949 3.250% 08/20/26		01/01/2020	Paydown		39	39	40	37	.0	.2	.0	.2	.0	39	.0	.0	.0	.0	08/20/2026	1
36202K-DB-8	G2 G2 8198 3.875% 05/20/23		01/29/2020	BREAN CAPITAL LLC		14,600	14,140	14,432	13,627	.0	.7	.0	.7	.0	13,634	.0	966	966	.91	05/20/2023	1
36202K-DB-8	G2 G2 8198 3.875% 05/20/23		01/01/2020	Paydown		372	372	379	358	.0	.13	.0	.13	.0	372	.0	.0	.0	.1	05/20/2023	1
36202K-DW-2	G2 G2 8217 3.875% 06/20/23		01/29/2020	BREAN CAPITAL LLC		22,971	22,248	22,816	21,491	.0	.10	.0	.10	.0	21,501	.0	1,470	1,470	.144	06/20/2023	1
36202K-DW-2	G2 G2 8217 3.875% 06/20/23		01/01/2020	Paydown		814	814	835	787	.0	.28	.0	.28	.0	814	.0	.0	.0	.3	06/20/2023	1
36202K-OP-3	G2 G2 8562 3.125% 12/20/24		01/29/2020	BREAN CAPITAL LLC		14,972	14,501	14,881	14,042	.0	.2	.0	.2	.0	14,044	.0	928	928	.88	12/20/2024	1
36202K-OP-3	G2 G2 8562 3.125% 12/20/24		01/01/2020	Paydown		238	238	244	230	.0	.8	.0	.8	.0	238	.0	.0	.0	.1	12/20/2024	1
36202K-SA-4	G2 G2 8613 4.000% 03/20/25		01/29/2020	BREAN CAPITAL LLC		3,642	3,527	3,601	3,357	.0	.1	.0	.1	.0	3,358	.0	284	284	.24	03/20/2025	1
36202K-SA-4	G2 G2 8613 4.000% 03/20/25		01/01/2020	Paydown		172	172	164	164	.0	.8	.0	.8	.0	172	.0	.0	.0	.1	03/20/2025	1
36202K-V6-9	G2 G2 8737 4.000% 01/20/21		01/29/2020	BREAN CAPITAL LLC		5,529	5,355	5,388	5,247	.0	.6	.0	.6	.0	5,253	.0	276	276	.36	01/20/2021	1
36202K-V6-9	G2 G2 8737 4.000% 01/20/21		01/01/2020	Paydown		483	483	486	473	.0	.10	.0	.10	.0	483	.0	.0	.0	.2	01/20/2021	1
36202K-XR-1	G2 G2 8788 4.000% 01/20/26		01/29/2020	BREAN CAPITAL LLC		2,443	2,366	2,416	2,260	.0	.0	.0	.0	.0	2,260	.0	183	183	.16	01/20/2026	1
36202K-XR-1	G2 G2 8788 4.000% 01/20/26		01/01/2020	Paydown		42	42	43	40	.0	.2	.0	.2	.0	42	.0	.0	.0	.0	01/20/2026	1
36202K-Z0-1	G2 G2 8851 3.125% 10/20/21		01/29/2020	BREAN CAPITAL LLC		6,152	5,958	6,167	5,856	.0	.2	.0	.2	.0	5,858	.0	294	294	.36	10/20/2021	1
36202K-Z0-1	G2 G2 8851 3.125% 10/20/21		01/01/2020	Paydown		340	340	351	334	.0	.6	.0	.6	.0	340	.0	.0	.0	.1	10/20/2021	1
36203G-JD-6	GNMA GN 348660 7.500% 05/15/23		03/01/2020	Paydown		806	806	774	793	.0	.13	.0	.13	.0	806	.0	.0	.0	.10	05/15/2023	1
36203G-JY-0	GNMA GN 348679 7.500% 05/15/23		03/01/2020	Paydown		2,526	2,526	2,427	2,487	.0	.40	.0	.40	.0	2,526	.0	.0	.0	.31	05/15/2023	1
36203N-ZU-1	GNMA GN 354587 7.500% 05/15/23		03/01/2020	Paydown		252	252	231	244	.0	.8	.0	.8	.0	252	.0	.0	.0	.3	05/15/2023	1
36204L-WF-4	GNMA GN 373346 7.500% 06/15/22		03/01/2020	Paydown		98	98	90	95	.0	.3	.0	.3	.0	98	.0	.0	.0	.1	06/15/2022	1
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		03/01/2020	Paydown		308	308	316	312	.0	(4)	.0	(4)	.0	308	.0	.0	.0	.4	05/15/2026	1
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		03/01/2020	Paydown		267	267	268	267	.0	.0	.0	.0	.0	267	.0	.0	.0	.3	12/15/2026	1
36204T-7D-0	GNMA 30 YR GN 379892 8.000% 06/15/24		03/01/2020	Paydown		1,364	1,364	1,350	1,356	.0	.8	.0	.8	.0	1,364	.0	.0	.0	.18	06/15/2024	1
36204U-ZL-8	GNMA 30 YR GN 380647 8.000% 11/15/24		03/01/2020	Paydown		637	637	608	623	.0	.15	.0	.15	.0	637	.0	.0	.0	.9	11/15/2024	1
36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		03/01/2020	Paydown		2,718	2,718	2,691	2,701	.0	.17	.0	.17	.0	2,718	.0	.0	.0	.51	06/15/2024	1
36205G-QH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		03/01/2020	Paydown		961	961	952	955	.0	.6	.0	.6	.0	961	.0	.0	.0	.13	06/15/2024	1
36205R-4A-2	GNMA 30 YR GN 398717 7.500% 06/15/26		03/01/2020	Paydown		242	242	242	241	.0	.0	.0	.0	.0	242	.0	.0	.0	.3	06/15/2026	1
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		03/01/2020	Paydown		201	201	196	198	.0	.4	.0	.4	.0	201	.0	.0	.0	.3	04/15/2026	1
36206M-SH-6	GNMA 30 YR GN 415848 7.500% 05/15/27		03/01/2020	Paydown		144	144	145	145	.0	.0	.0	.0	.0	144	.0	.0	.0	.2	05/15/2027	1
36206M-AS-6	GNMA 30 YR GN 415017 7.500% 01/15/26		03/01/2020	Paydown		100	100	100	100	.0	.0	.0	.0	.0	100	.0	.0	.0	.1	01/15/2026	1
36206M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		03/01/2020	Paydown		1,636	1,636	1,632	1,636	.0	.4	.0	.4	.0	1,636	.0	.0	.0	.21	02/15/2026	1
36206J-3S-6	GNMA 30 YR GN 422109 7.500% 04/15/27		03/01/2020	Paydown		543	543	535	537	.0	.6	.0	.6	.0	543	.0	.0	.0	.7	04/15/2027	1
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		03/01/2020	Paydown		986	986	992	989	.0	(3)	.0	(3)	.0	986	.0	.0	.0	.12	03/15/2027	1
36207D-Y3-4	GNMA GN 429230 7.500% 06/15/26		03/01/2020	Paydown		131	131	131	131	.0	.0	.0	.0	.0	131	.0	.0	.0	.2	06/15/2026	1
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		03/01/2020	Paydown		783	783	786	784	.0	(1)	.0	(1)	.0	783	.0	.0	.0	.10	09/15/2026	1
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		03/01/2020	Paydown		712	712	722	719	.0	(6)	.0	(6)	.0	712	.0	.0	.0	.8	09/15/2028	1
36207R-FW-0	GNMA 30 YR GN 439481 7.500% 01/15/27		03/01/2020	Paydown		5,350	5,350	5,432	5,395	.0	(45)	.0	(45)	.0	5,350	.0					

STATEMENT AS OF MARCH 31, 2020 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-ign	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 Recogn-ized	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
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		03/01/2020	Paydown		.174	.174	.173	.173	.0	.1	.0	.1	.0	.174	.0	.0	.0	.2	11/15/2029	1
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		03/01/2020	Paydown		1,657	1,657	1,680	1,669	.0	(13)	.0	(13)	.0	1,657	.0	.0	.0	.18	12/15/2028	1
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		03/01/2020	Paydown		428	428	428	427	.0	.0	.0	.0	.0	428	.0	.0	.0	.5	05/15/2029	1
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		03/01/2020	Paydown		192	192	191	191	.0	.1	.0	.1	.0	192	.0	.0	.0	.2	11/15/2029	1
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		03/01/2020	Paydown		578	578	578	577	.0	.0	.0	.0	.0	578	.0	.0	.0	.7	05/15/2029	1
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		03/01/2020	Paydown		1,268	1,268	1,286	1,279	.0	(10)	.0	(10)	.0	1,268	.0	.0	.0	.14	12/15/2028	1
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		03/01/2020	Paydown		568	568	568	568	.0	.1	.0	.1	.0	568	.0	.0	.0	.6	05/15/2029	1
36210T-3Y-0	GNMA 30 YR GN 502215 6.500% 05/15/29		03/01/2020	Paydown		441	441	441	441	.0	.0	.0	.0	.0	441	.0	.0	.0	.5	05/15/2029	1
36210V-SE-2	GNMA 30 YR GN 503717 6.500% 05/15/29		03/01/2020	Paydown		1,132	1,132	1,131	1,131	.0	.1	.0	.1	.0	1,132	.0	.0	.0	.12	05/15/2029	1
36210V-SV-4	GNMA 30 YR GN 503732 6.500% 05/15/29		03/01/2020	Paydown		549	549	549	548	.0	.0	.0	.0	.0	549	.0	.0	.0	.6	05/15/2029	1
36211U-7J-5	GNMA 30 YR GN 523897 7.500% 11/15/29		03/01/2020	Paydown		900	900	895	896	.0	.4	.0	.4	.0	900	.0	.0	.0	.11	11/15/2029	1
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		03/01/2020	Paydown		1,584	1,584	1,590	1,583	.0	.1	.0	.1	.0	1,584	.0	.0	.0	.20	04/15/2027	1
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27		03/01/2020	Paydown		640	640	650	643	.0	(2)	.0	(2)	.0	640	.0	.0	.0	.7	09/15/2027	1
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29		03/01/2020	Paydown		866	866	866	865	.0	.1	.0	.1	.0	866	.0	.0	.0	.11	09/15/2029	1
36225C-A8-9	GNMA ARM G2 80030 4.000% 01/20/27		01/29/2020	BREAN CAPITAL LLC		12,220	11,835	12,014	11,242	.0	.1	.0	.1	.0	11,244	.0	.976	.976	.79	01/20/2027	1
36225C-A8-9	GNMA ARM G2 80030 4.000% 01/20/27		01/01/2020	Paydown		133	133	135	127	.0	.7	.0	.7	.0	133	.0	.0	.0	.0	01/20/2027	1
36225C-AY-2	GNMA ARM G2 80022 3.125% 12/20/26		01/29/2020	BREAN CAPITAL LLC		20,318	19,678	19,890	18,774	.0	.4	.0	.4	.0	18,778	.0	1,540	1,540	.119	12/20/2026	1
36225C-AY-2	GNMA ARM G2 80022 3.125% 12/20/26		01/01/2020	Paydown		216	216	219	206	.0	.10	.0	.10	.0	216	.0	.0	.0	.1	12/20/2026	1
36225C-CN-4	GNMA ARM G2 80076 3.875% 05/20/27		01/29/2020	BREAN CAPITAL LLC		7,164	6,939	7,084	6,595	.0	.1	.0	.1	.0	6,596	.0	.568	.568	.45	05/20/2027	1
36225C-CN-4	GNMA ARM G2 80076 3.875% 05/20/27		01/01/2020	Paydown		136	136	129	129	.0	.7	.0	.7	.0	136	.0	.0	.0	.0	05/20/2027	1
36225C-DJ-2	GNMA ARM G2 80104 3.250% 08/20/27		01/29/2020	BREAN CAPITAL LLC		6,813	6,599	6,776	6,316	.0	.1	.0	.1	.0	6,316	.0	.497	.497	.36	08/20/2027	1
36225C-DJ-2	GNMA ARM G2 80104 3.250% 08/20/27		01/01/2020	Paydown		64	64	66	61	.0	.3	.0	.3	.0	64	.0	.0	.0	.0	08/20/2027	1
36225C-E2-8	GNMA ARM G2 80152 4.000% 01/20/28		01/29/2020	BREAN CAPITAL LLC		17,909	17,345	17,633	16,433	.0	.6	.0	.6	.0	16,439	.0	1,470	1,470	.116	01/20/2028	1
36225C-E2-8	GNMA ARM G2 80152 4.000% 01/20/28		01/01/2020	Paydown		510	510	518	483	.0	.27	.0	.27	.0	510	.0	.0	.0	.2	01/20/2028	1
36225C-EJ-1	GNMA ARM G2 80136 3.125% 11/20/27		01/29/2020	BREAN CAPITAL LLC		4,756	4,606	4,736	4,423	.0	.1	.0	.1	.0	4,424	.0	.332	.332	.28	11/20/2027	1
36225C-EJ-1	GNMA ARM G2 80136 3.125% 11/20/27		01/01/2020	Paydown		92	92	94	88	.0	.4	.0	.4	.0	92	.0	.0	.0	.0	11/20/2027	1
36225C-FM-3	GNMA ARM G2 80171 4.000% 02/20/28		01/29/2020	BREAN CAPITAL LLC		2,428	2,352	2,402	2,236	.0	.0	.0	.0	.0	2,236	.0	.192	.192	.16	02/20/2028	1
36225C-FM-3	GNMA ARM G2 80171 4.000% 02/20/28		01/01/2020	Paydown		23	23	24	22	.0	.1	.0	.1	.0	23	.0	.0	.0	.0	02/20/2028	1
36225C-FW-1	GNMA ARM G2 80180 4.000% 03/20/28		01/29/2020	BREAN CAPITAL LLC		27,938	27,058	27,312	25,590	.0	.6	.0	.6	.0	25,596	.0	2,342	2,342	.180	03/20/2028	1
36225C-FW-1	GNMA ARM G2 80180 4.000% 03/20/28		01/01/2020	Paydown		409	409	413	387	.0	.22	.0	.22	.0	409	.0	.0	.0	.1	03/20/2028	1
36225C-GG-5	GNMA ARM G2 80198 3.875% 05/20/28		01/29/2020	BREAN CAPITAL LLC		21,162	20,496	20,905	19,389	.0	.5	.0	.5	.0	19,394	.0	1,768	1,768	.132	05/20/2028	1
36225C-GG-5	GNMA ARM G2 80198 3.875% 05/20/28		01/01/2020	Paydown		183	183	187	173	.0	.10	.0	.10	.0	183	.0	.0	.0	.1	05/20/2028	1
36225D-NS-9	G2AR G2 81300 4.375% 04/20/35		01/29/2020	BREAN CAPITAL LLC		25,446	24,645	24,398	24,411	.0	(3)	.0	(3)	.0	24,408	.0	1,038	1,038	.180	04/20/2035	1
36225D-NS-9	G2AR G2 81300 4.375% 04/20/35		01/01/2020	Paydown		90	90	89	89	.0	.1	.0	.1	.0	90	.0	.0	.0	.0	04/20/2035	1
36297E-Z5-7	G2 G2 710064 4.650% 02/20/61		01/01/2020	Paydown		131,066	131,066	136,289	131,431	.0	(365)	.0	(365)	.0	131,066	.0	.0	.0	.508	02/20/2061	1
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		02/01/2020	Paydown		131,649	131,649	134,423	130,360	.0	.798	.0	.798	.0	131,649	.0	.0	.0	.919	11/20/2060	1
38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52		03/01/2020	Paydown		.0	.0	.143	.72	.0	(72)	.0	(72)	.0	.0	.0	.0	.0	.6	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 3.923% 05/16/51		03/01/2020	Paydown		38,559	38,559	43,001	40,031	.0	(1,472)	.0	(1,472)	.0	38,559	.0	.0	.0	.362	05/16/2051	1
38376G-WD-8	GNR 2010-122 IO 0.297% 02/16/44		03/01/2020	Paydown		.0	.0	5,218	944	.0	(944)	.0	(944)	.0	.0	.0	.0	.0	.406	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2020	Paydown		125,936	125,936	131,348	127,013	.0	(1,077)	.0	(1,077)	.0	125,936	.0	.0	.0	.910	08/20/2026	1
38378B-DB-2	GNR 2012-23 IO 0.338% 06/16/53		03/01/2020	Paydown		.0	.0	72,346	20,031	.0	(20,031)	.0	(20,031)	.0	.0	.0	.0	.0	2,400	06/16/2053	1
38378B-DY-2	GNR 2012-22 IO 0.651% 10/16/53		03/01/2020	Paydown		.0	.0	4,601	1,527	.0	(1,527)	.0	(1,527)	.0	.0	.0	.0	.0	.109	10/16/2053	1
38378B-RJ-0	GNR 2012-35 B 3.593% 11/16/43		03/01/2020	Paydown		9,736	9,736	11,082	11,070	.0	(1,334)	.0	(1,334)	.0	9,736	.0	.0	.0	.101	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 0.955% 03/16/47		03/01/2020	Paydown		.0	.0	569,371	130,804	.0	(130,804)	.0	(130,804)	.0							

STATEMENT AS OF MARCH 31, 2020 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-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
38379U-NF-9	GNR 2016-45 IO 0.985% 02/16/58		03/01/2020	Paydown		.0	.0	.77,089	.75,265	.0	(.75,265)	.0	(.75,265)	.0	.0	.0	.0	.0	.8,518	.02/16/2058	1
38379U-R6-5	GNR 2016-133 IO 1.061% 12/16/57		03/01/2020	Paydown		.0	.0	453,833	432,789	.0	(432,789)	.0	(432,789)	.0	.0	.0	.0	.0	50,081	.12/16/2057	1
38379U-PP-3	GNR 2016-70 IO 0.923% 04/16/58		03/01/2020	Paydown		.0	.0	545,641	493,407	.0	(493,407)	.0	(493,407)	.0	.0	.0	.0	.0	26,832	.04/16/2058	1
38379U-TJ-5	GNR 2016-72 IO 0.884% 12/16/55		03/01/2020	Paydown		.0	.0	150,115	.77,322	.0	(.77,322)	.0	(.77,322)	.0	.0	.0	.0	.0	10,640	.12/16/2055	1
38379U-WM-4	GNR 2016-86 IO 1.050% 03/16/58		03/01/2020	Paydown		.0	.0	109,217	.61,666	.0	(.61,666)	.0	(.61,666)	.0	.0	.0	.0	.0	4,262	.03/16/2058	1
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		02/01/2020	Paydown		.0	.0	14,457	.0	.0	(14,457)	.0	(14,457)	.0	.0	.0	.0	.0	336	.10/20/2049	1
				Redemption	100.0000																
690353-2B-2	OPIC 0.000% 05/15/24		02/15/2020			208,333	208,333	208,333	208,333	.0	.0	.0	.0	.0	208,333	.0	.0	.0	1,014	.05/15/2024	1
				Redemption	100.0000																
690353-2K-2	OPIC 1.543% 02/15/28		02/18/2020			224,525	224,525	224,525	224,525	.0	.0	.0	.0	.0	224,525	.0	.0	.0	1,096	.02/15/2028	1
				Redemption	100.0000																
690353-3C-9	OPIC AGENCY DEBENTURES 1.543% 05/15/24		02/18/2020			113,636	113,636	113,636	113,636	.0	.0	.0	.0	.0	113,636	.0	.0	.0	553	.05/15/2024	1
				Redemption	100.0000																
690353-3H-8	OPIC AGENCY DEBENTURES 1.543% 07/07/40		01/07/2020			38,289	38,289	38,289	38,289	.0	.0	.0	.0	.0	38,289	.0	.0	.0	194	.07/07/2040	1
690353-D9-5	OPIC 1.543% 10/10/25		03/23/2020	BANK OF AMERICA SEC		3,684,829	3,684,829	3,684,829	3,684,829	.0	.0	.0	.0	.0	3,684,829	.0	.0	.0	31,524	.10/10/2025	1
	OPIC US Agency Floating Rate 1.543%		03/15/2020	Redemption	100.0000																
690353-H9-1			03/15/2020			279,620	279,620	279,620	279,620	.0	.0	.0	.0	.0	279,620	.0	.0	.0	1,260	.09/15/2022	1
				Redemption	100.0000																
690353-M8-7	OPIC 1.543% 02/15/28		02/15/2020			211,111	211,111	211,111	211,111	.0	.0	.0	.0	.0	211,111	.0	.0	.0	1,062	.02/15/2028	1
	OPIC US Agency Floating Rate 1.543%		03/15/2020	Redemption	100.0000																
690353-SC-2	06/15/24		03/15/2020			175,439	175,439	175,439	175,439	.0	.0	.0	.0	.0	175,439	.0	.0	.0	795	.06/15/2024	1
				Redemption	100.0000																
690353-U8-8	OPIC 1.543% 02/15/28		02/18/2020			153,720	153,720	153,720	153,720	.0	.0	.0	.0	.0	153,720	.0	.0	.0	748	.02/15/2028	1
				Redemption	100.0000																
690353-XQ-5	OPIC VRDN 1.543% 07/15/25		01/15/2020			166,667	166,667	166,667	166,667	.0	.0	.0	.0	.0	166,667	.0	.0	.0	837	.07/15/2025	1
				Redemption	100.0000																
690353-Z8-3	OPIC AGENCY DEBENTURES 1.543% 07/07/40		01/07/2020			21,879	21,879	21,879	21,879	.0	.0	.0	.0	.0	21,879	.0	.0	.0	111	.07/07/2040	1
690353-ZZ-3	OPIC 1.543% 09/15/20		03/16/2020	WELLS FARGO		11,000,000	11,000,000	11,000,000	11,000,000	.0	.0	.0	.0	.0	11,000,000	.0	.0	.0	50,476	.09/15/2020	1
912810-SG-4	U S TREASURY 1.000% 02/15/49		02/05/2020	CITIGROUP GLOBAL MKTS		2,388,711	2,000,000	1,984,131	2,032,636	(48,047)	.95	.0	(47,952)	.0	1,984,684	.0	404,027	404,027	9,720	.02/15/2049	1
912828-4Y-3	U S TREASURY 2.625% 08/31/20		03/18/2020	Various		24,354,502	24,175,000	24,324,920	9,887,081	.0	(12,730)	.0	(12,730)	.0	24,291,651	.0	62,850	62,850	285,268	.08/31/2020	1
912828-SII-6	U S TREASURY 0.875% 01/15/29		01/02/2020	CITIGROUP GLOBAL MKTS		5,761,433	5,300,000	5,654,474	5,680,114	(37,832)	(158)	.0	(37,990)	.0	5,642,124	.0	119,309	119,309	22,090	.01/15/2029	1
912828-YP-9	U S TREASURY 1.500% 10/31/21		03/26/2020	Various		2,140,626	2,100,000	2,096,316	2,096,532	.0	451	.0	451	.0	2,096,983	.0	43,643	43,643	12,766	.10/31/2021	1
912828-YV-6	U S TREASURY 1.500% 11/30/24		03/13/2020	Various		11,125,769	11,000,000	10,942,888	.0	.0	975	.0	975	.0	10,943,864	.0	181,905	181,905	32,627	.11/30/2024	1
912828-Z5-2	U S TREASURY 1.375% 01/31/25		03/25/2020	Various		5,725,411	5,500,000	5,569,198	.0	.0	(1,013)	.0	(1,013)	.0	5,568,185	.0	157,226	157,226	11,370	.01/31/2025	1
0599999	Subtotal - Bonds - U.S. Governments					68,693,048	67,264,650	70,463,436	38,656,514	(85,879)	(1,906,291)	.0	(1,992,170)	.0	67,708,668	.0	984,380	984,380	638,211	XXX	XXX
P19110-AC-2	BUENOS 10.875% 01/26/21	D	03/04/2020	IMPERIAL CAPITAL LLC		121,274	250,050	232,234	238,605	.0	(1,886)	.0	(1,886)	.0	236,719	.0	.0	.0	16,631	.01/26/2021	SFE
P19110-AC-2	BUENOS 10.875% 01/26/21	D	01/26/2020	Paydown		249,950	249,950	232,141	238,510	.0	11,440	.0	11,440	.0	249,950	.0	.0	.0	13,604	.01/26/2021	SFE
1099999	Subtotal - Bonds - All Other Governments					371,224	500,000	464,375	477,115	.0	9,554	.0	9,554	.0	486,669	.0	(115,445)	(115,445)	30,235	XXX	XXX
02765U-CV-4	AMERICAN MUN PIWR-OHIO INC 5.664% 02/15/22		02/18/2020	Call	100.0000		5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	143,960	.02/15/2022	1FE
02765U-CW-2	AMERICAN MUN PIWR-OHIO INC 5.814% 02/15/23		02/18/2020	Call	100.0000		5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	145,350	.02/15/2023	1FE
	ARKANSAS ST DEV FIN AUTH SF MT 3.100%			Redemption	100.0000																
041083-VB-9	07/01/43		03/05/2020			21,467	21,467	21,467	21,467	.0	.0	.0	.0	.0	21,467	.0	.0	.0	124	.07/01/2043	1FE
				Redemption	100.0000																
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		03/06/2020			43,086	43,086	43,086	43,086	.0	.0	.0	.0	.0	43,086	.0	.0	.0	292	.08/01/2049	1FE
	COLORADO ST HSG & FIN AUTH MULTIFAMILY HSG 4.750% 10/01/51		03/16/2020	BARCLAYS		5,050,000	5,050,000	5,050,000	5,050,000	.0	.0	.0	.0	.0	5,050,000	.0	.0	.0	43,587	.10/01/2051	1FE
196480-CW-5	EASTON MD REVENUE NURSING HOME 1.650%																				
277585-AD-7	01/01/26		03/02/2020	Call	100.0000		3,820,000	3,820,000	3,820,000	.0	.0	.0	.0	.0	3,820,000	.0	.0	.0	16,345	.01/01/2026	1FE
	EASTON MD REVENUE NURSING HOME 1.650%			Redemption	100.0000																
277585-AD-7	01/01/26		01/02/2020			365,000	365,000	365,000	365,000	.0	.0	.0	.0	.0	365,000	.0	.0	.0	547	.01/01/2026	1FE
30711X-CB-8	CAS 2016-C02 1M2 6.959% 09/25/28		03/25/2020	Paydown		249,727	249,727	272,232	271,161	.0	(21,434)	.0	(21,434)	.0	249,727	.0	.0	.0	3,172	.09/25/2028	1
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		03/01/2020	Paydown		381	381	383	382	.0	(1)	.0	(1)	.0	381	.0	.0	.0	5	.12/01/2024	1
31283K-6E-3	FGLMC FG G11769 5.000% 10/01/20		03/01/2020	Paydown		1,427	1,427	1,537	1,440	.0	(13)	.0	(13)	.0	1,427	.0	.0	.0	12	.10/01/2020	1
31283K-6J-2	FGLMC FG G11773 5.000% 10/01/20		03/01/2020	Paydown		1,159	1,159	1,255	1,170	.0	(11)	.0	(11)	.0	1,159	.0	.0	.0	9	.10/01/2020	1
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33		03/01/2020	Paydown		1,304	1,304	1,283	1,287	.0	.17	.0	.17	.0	1,304	.0	.0	.0	12	.05/01/2033	1
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		03/01/2020	Paydown		256	256	257	256	.0	(1)	.0	(1)	.0	256	.0	.0	.0	3	.01/01/2026	1
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		03/01/2020	Paydown		184	184	185	184	.0	.0	.0	.0	.0	184	.0	.0	.0	2	.01/01/2026	1

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
3128F8-AY-8	FHLMC FG D68123 7.000% 02/01/26		03/01/2020	Paydown		.587	.587	.585	.585	.0	.2	.0	.2	.0	.587	.0	.0	.0	.7	02/01/2026	1
3128F8-BH-4	FHLMC FG D68140 7.000% 02/01/26		03/01/2020	Paydown		1,061	1,061	1,058	1,058	.0	.3	.0	.3	.0	1,061	.0	.0	.0	.12	02/01/2026	1
3128F8-CA-8	FHLMC FG D68165 7.000% 02/01/26		03/01/2020	Paydown		.817	.817	.812	.813	.0	.4	.0	.4	.0	.817	.0	.0	.0	.10	02/01/2026	1
	FREDDIEMAC STRIP 270 FHS 270 300 3.000%																				
3128HX-W7-6	08/15/42		03/01/2020	Paydown		245,944	245,944	255,590	254,366	.0	(8,422)	.0	(8,422)	.0	245,944	.0	.0	.0	.987	08/15/2042	1
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		03/01/2020	Paydown		46,074	46,074	46,866	46,411	.0	(336)	.0	(336)	.0	46,074	.0	.0	.0	.354	05/01/2024	1
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		03/01/2020	Paydown		23,944	23,944	24,569	24,219	.0	(275)	.0	(275)	.0	23,944	.0	.0	.0	.178	05/01/2024	1
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		03/01/2020	Paydown		486,533	486,533	486,153	486,123	.0	.410	.0	.410	.0	486,533	.0	.0	.0	2,199	08/01/2033	1
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		03/01/2020	Paydown		216,422	216,422	225,214	223,220	.0	(6,799)	.0	(6,799)	.0	216,422	.0	.0	.0	1,533	12/01/2030	1
3128PP-MF-7	FGLMC FG J10358 4.500% 07/01/24		03/01/2020	Paydown		44,953	44,953	45,824	45,353	.0	(400)	.0	(400)	.0	44,953	.0	.0	.0	.372	07/01/2024	1
3128PP-MJ-9	FGLMC FG J10361 4.500% 07/01/24		03/01/2020	Paydown		11,346	11,346	11,601	11,464	.0	(118)	.0	(118)	.0	11,346	.0	.0	.0	.87	07/01/2024	1
3128PQ-QX-2	FGLMC FG J11370 4.000% 12/01/24		03/01/2020	Paydown		38,640	38,640	39,512	39,076	.0	(436)	.0	(436)	.0	38,640	.0	.0	.0	.245	12/01/2024	1
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		03/01/2020	Paydown		41,210	41,210	42,781	41,970	.0	(760)	.0	(760)	.0	41,210	.0	.0	.0	.212	05/01/2025	1
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		03/01/2020	Paydown		37,741	37,741	40,123	38,981	.0	(1,240)	.0	(1,240)	.0	37,741	.0	.0	.0	.292	06/01/2025	1
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		03/01/2020	Paydown		34,251	34,251	36,413	35,387	.0	(1,136)	.0	(1,136)	.0	34,251	.0	.0	.0	.248	07/01/2025	1
3128PT-GX-8	FG FG J14486 3.000% 02/01/26		03/01/2020	Paydown		255,946	255,946	247,707	252,210	.0	3,736	.0	3,736	.0	255,946	.0	.0	.0	1,091	02/01/2026	1
3128Q2-CY-7	FHLMC FH 1L0087 4.637% 06/01/35		01/29/2020	BREAN CAPITAL LLC		26,513	25,678	27,074	26,695	.0	.170	.0	.170	.0	26,695	.0	(352)	(352)	.198	06/01/2035	1
3128Q2-CY-7	FHLMC FH 1L0087 4.637% 06/01/35		01/01/2020	Paydown		.91	.91	.95	.94	.0	(4)	.0	(4)	.0	.91	.0	.0	.0	.0	06/01/2035	1
3128Q2-E9-0	FHLMC FH 1L0160 4.625% 07/01/35		01/29/2020	BREAN CAPITAL LLC		54,300	52,590	55,475	54,384	.0	.673	.0	.673	.0	55,056	.0	(757)	(757)	.405	07/01/2035	1
3128Q2-E9-0	FHLMC FH 1L0160 4.625% 07/01/35		01/01/2020	Paydown		3,834	3,834	4,044	3,964	.0	(131)	.0	(131)	.0	3,834	.0	.0	.0	.15	07/01/2035	1
3128QJ-T4-8	FHARM FH 1G1471 4.036% 01/01/37		01/29/2020	BREAN CAPITAL LLC		13,321	12,902	13,604	13,543	.0	(1)	.0	(1)	.0	13,542	.0	(221)	(221)	.91	01/01/2037	1
3128QJ-T4-8	FHARM FH 1G1471 4.036% 01/01/37		01/01/2020	Paydown		.33	.33	.35	.35	.0	(2)	.0	(2)	.0	.33	.0	.0	.0	.0	01/01/2037	1
3128QP-LV-2	FHLMC FH 1B7189 4.769% 03/01/36		03/01/2020	Paydown		292	292	306	305	.0	(13)	.0	(13)	.0	292	.0	.0	.0	.3	03/01/2036	1
3128SA-DY-0	FHARM FH 1Q0119 4.417% 09/01/36		03/01/2020	Paydown		4,798	4,798	5,062	4,971	.0	(173)	.0	(173)	.0	4,798	.0	.0	.0	.34	09/01/2036	1
312903-5X-1	FHLMC - CMO FHR 174 Z 10.000% 08/15/21		03/15/2020	Paydown		384	384	385	382	.0	.3	.0	.3	.0	384	.0	.0	.0	.6	08/15/2021	1
312914-GX-7	FHLMC-GNMA FHG 7 B 1.859% 04/25/23		03/25/2020	Paydown		673	687	673	673	.0	.0	.0	.0	.0	673	.0	.0	.0	.3	04/25/2023	1
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		03/01/2020	Paydown		757	757	800	784	.0	(27)	.0	(27)	.0	757	.0	.0	.0	.12	07/01/2029	1
31300L-CF-0	FHARM FH 848170 3.963% 12/01/39		03/01/2020	Paydown		246	246	256	254	.0	(9)	.0	(9)	.0	246	.0	.0	.0	.2	12/01/2039	1
313267-DZ-5	FG FG U80120 3.500% 12/01/32		03/01/2020	Paydown		371,730	371,730	391,769	389,039	.0	(17,309)	.0	(17,309)	.0	371,730	.0	.0	.0	2,690	12/01/2032	1
313267-H3-2	FG FG U80250 3.500% 03/01/33		03/01/2020	Paydown		323,573	323,573	341,015	337,664	.0	(14,092)	.0	(14,092)	.0	323,573	.0	.0	.0	1,299	03/01/2033	1
313267-LE-3	FG FG U80325 3.500% 05/01/33		03/01/2020	Paydown		205,852	205,852	216,948	214,552	.0	(8,701)	.0	(8,701)	.0	205,852	.0	.0	.0	1,199	05/01/2033	1
3132H3-K5-1	FG FG U80316 4.000% 10/01/42		03/01/2020	Paydown		50,638	50,638	54,475	54,250	.0	(3,612)	.0	(3,612)	.0	50,638	.0	.0	.0	.363	10/01/2042	1
3132H7-BY-9	FG FG U89054 4.000% 06/01/43		03/01/2020	Paydown		292,336	292,336	314,708	313,395	.0	(21,059)	.0	(21,059)	.0	292,336	.0	.0	.0	2,027	06/01/2043	1
3132H7-C4-4	FG FG U89090 4.000% 10/01/42		03/01/2020	Paydown		396,730	396,730	417,062	415,557	.0	(18,827)	.0	(18,827)	.0	396,730	.0	.0	.0	2,537	10/01/2042	1
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		03/01/2020	Paydown		250,695	250,695	246,151	246,937	.0	3,757	.0	3,757	.0	250,695	.0	.0	.0	1,273	07/01/2033	1
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		03/01/2020	Paydown		250,695	250,695	246,151	246,937	.0	3,757	.0	3,757	.0	250,695	.0	.0	.0	1,273	07/01/2033	1
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		03/01/2020	Paydown		250,695	250,695	246,151	246,937	.0	3,757	.0	3,757	.0	250,695	.0	.0	.0	1,273	07/01/2033	1
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		03/01/2020	Paydown		250,695	250,695	246,151	246,937	.0	3,757	.0	3,757	.0	250,695	.0	.0	.0	1,273	07/01/2033	1
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		03/01/2020	Paydown		250,695	250,695	246,151	246,937	.0	3,757	.0	3,757	.0	250,695	.0	.0	.0	1,273	07/01/2033	1
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		03/01/2020	Paydown		250,695	250,695	246,151	246,937	.0	3,757	.0	3,757	.0	250,695	.0	.0	.0	1,273	07/01/2033	1
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		03/01/2020	Paydown		250,695	250,695	246,151	246,937	.0	3,757	.0	3,757	.0	250,695	.0	.0	.0	1,273	07/01/2033	1
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		03/01/2020	Paydown		250,695	250,695	246,151	246,937	.0	3,757	.0	3,757	.0	250,695	.0	.0	.0	1,273	07/01/2033	1

STATEMENT AS OF MARCH 31, 2020 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-ign	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 Recogn-ized	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
31379Q-YC-8	FNMA FN 426507 6.000% 01/01/23		03/01/2020	Paydown		185	185	191	187	.0	(1)	.0	(1)	.0	185	.0	.0	.0	.2	01/01/2023	1
3137A2-B3-4	FHMS FHMS K009 X1 1.259% 08/25/20		03/01/2020	Paydown		.0	.0	1,703,593	68,509	.0	(68,509)	.0	(68,509)	.0	.0	.0	.0	.0	64,523	08/25/2020	1
3137A3-KF-5	FHR FHR 3753 DB 3.500% 11/15/37		03/01/2020	Paydown		413,312	413,312	393,938	412,371	.0	941	.0	941	.0	413,312	.0	.0	.0	2,409	11/15/2037	1
3137A6-B2-7	FHR FHMS K010 A2 4.333% 10/25/20		03/01/2020	Paydown		89,292	89,292	90,179	89,132	.0	160	.0	160	.0	89,292	.0	.0	.0	631	10/25/2020	1
3137A7-A4-2	FHLMC FHR 3805 DB 4.500% 10/15/37		03/01/2020	Paydown		544,623	544,623	580,705	547,346	.0	(2,722)	.0	(2,722)	.0	544,623	.0	.0	.0	4,141	10/15/2037	1
3137A7-NJ-0	FHLMC FHMS K011 A2 4.084% 11/25/20		03/01/2020	Paydown		77,096	77,096	77,475	76,948	.0	148	.0	148	.0	77,096	.0	.0	.0	536	11/25/2020	1
3137A8-PP-7	FHMS FHMS K012 A2 4.185% 12/25/20		03/01/2020	Paydown		571,787	571,787	568,215	569,962	.0	1,825	.0	1,825	.0	571,787	.0	.0	.0	3,819	12/25/2020	1
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		03/01/2020	Paydown		144,117	144,117	152,764	153,113	.0	(8,996)	.0	(8,996)	.0	144,117	.0	.0	.0	1,070	12/15/2040	1
3137AP-PA-2	FHLMC FHMS K018 X1 1.300% 01/25/22		03/01/2020	Paydown		.0	.0	17,833	3,277	.0	(3,277)	.0	(3,277)	.0	.0	.0	.0	.0	406	01/25/2022	1
3137AS-NK-6	FHMS FHMS K019 X1 1.591% 03/25/22		03/01/2020	Paydown		.0	.0	31,001	6,973	.0	(6,973)	.0	(6,973)	.0	.0	.0	.0	.0	714	03/25/2022	1
3137AV-XP-7	FHR FHMS K022 X1 1.209% 07/25/22		03/01/2020	Paydown		.0	.0	6,440	1,654	.0	(1,654)	.0	(1,654)	.0	.0	.0	.0	.0	143	07/25/2022	1FE
3137B1-ZD-7	FHR FHR 4204 OA 1.500% 07/15/42		03/01/2020	Paydown		108,474	108,474	101,041	104,527	.0	3,946	.0	3,946	.0	108,474	.0	.0	.0	234	07/15/2042	1
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		03/01/2020	Paydown		364,631	364,631	360,415	362,504	.0	2,127	.0	2,127	.0	364,631	.0	.0	.0	1,919	10/15/2040	1
3137BC-GT-0	FHR FHR 4361 WV 3.500% 05/15/44		03/01/2020	Paydown		3,376	3,376	3,350	3,362	.0	14	.0	14	.0	3,376	.0	.0	.0	20	05/15/2044	1
3137BM-LD-6	FHMS FHMS K504 X1 0.107% 09/25/20		03/01/2020	Paydown		.0	.0	44,297	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	1,929	09/25/2020	1
31380T-3B-5	FNMA FN 449994 7.000% 09/01/27		03/01/2020	Paydown		416	416	439	429	.0	(13)	.0	(13)	.0	416	.0	.0	.0	5	09/01/2027	1
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		03/01/2020	Paydown		616	616	620	617	.0	(2)	.0	(2)	.0	616	.0	.0	.0	7	11/01/2028	1
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		03/01/2020	Paydown		216	216	213	214	.0	2	.0	2	.0	216	.0	.0	.0	2	05/01/2029	1
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		03/01/2020	Paydown		2,895	2,895	2,894	2,887	.0	9	.0	9	.0	2,895	.0	.0	.0	36	11/01/2029	1
31384V-JY-9	FNMA FN 534979 4.652% 04/01/30		03/01/2020	Paydown		1,959	1,959	1,941	1,836	.0	123	.0	123	.0	1,959	.0	.0	.0	15	04/01/2030	1
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		03/01/2020	Paydown		540	540	543	541	.0	(1)	.0	(1)	.0	540	.0	.0	.0	6	05/01/2030	1
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		03/01/2020	Paydown		375	375	371	372	.0	3	.0	3	.0	375	.0	.0	.0	5	05/01/2030	1
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		03/01/2020	Paydown		12,818	12,818	12,826	12,796	.0	22	.0	22	.0	12,818	.0	.0	.0	145	07/01/2032	1
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		03/01/2020	Paydown		9,095	9,095	9,098	9,077	.0	19	.0	19	.0	9,095	.0	.0	.0	108	07/01/2032	1
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		03/01/2020	Paydown		2,598	2,598	2,603	2,597	.0	1	.0	1	.0	2,598	.0	.0	.0	25	03/01/2033	1
31385X-AL-1	FNMA FN 555411 6.875% 06/01/23		03/01/2020	Paydown		1,745	1,745	1,888	1,789	.0	(44)	.0	(44)	.0	1,745	.0	.0	.0	20	06/01/2023	1
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		03/01/2020	Paydown		10,379	10,379	10,426	10,400	.0	(20)	.0	(20)	.0	10,379	.0	.0	.0	121	05/01/2031	1
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31		03/01/2020	Paydown		403	403	400	400	.0	2	.0	2	.0	403	.0	.0	.0	4	08/01/2031	1
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		03/01/2020	Paydown		1,624	1,624	1,614	1,615	.0	9	.0	9	.0	1,624	.0	.0	.0	18	09/01/2031	1
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		03/01/2020	Paydown		4,363	4,363	4,526	4,477	.0	(114)	.0	(114)	.0	4,363	.0	.0	.0	53	08/01/2031	1
3138EO-YE-3	FN FN AJ7908 3.000% 01/01/27		03/01/2020	Paydown		47,714	47,714	46,171	46,624	.0	1,090	.0	1,090	.0	47,714	.0	.0	.0	200	01/01/2027	1
3138EG-OR-8	FN FN AL0463 3.000% 07/01/26		03/01/2020	Paydown		95,659	95,659	95,730	95,629	.0	30	.0	30	.0	95,659	.0	.0	.0	475	07/01/2026	1
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		03/01/2020	Paydown		160,327	160,327	162,406	161,955	.0	(1,628)	.0	(1,628)	.0	160,327	.0	.0	.0	931	05/01/2032	1
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		03/01/2020	Paydown		374,966	374,966	385,102	383,074	.0	(8,108)	.0	(8,108)	.0	374,966	.0	.0	.0	2,195	09/01/2032	1
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		03/01/2020	Paydown		177,168	177,168	186,026	185,435	.0	(8,267)	.0	(8,267)	.0	177,168	.0	.0	.0	1,183	09/01/2043	1
3138EQ-GE-6	FN FN AL7396 3.540% 02/01/37		03/01/2020	Paydown		6,593	6,593	6,914	6,886	.0	(294)	.0	(294)	.0	6,593	.0	.0	.0	41	02/01/2037	1
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		03/01/2020	Paydown		39,819	39,819	38,238	39,160	.0	659	.0	659	.0	39,819	.0	.0	.0	190	08/01/2023	1
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		03/01/2020	Paydown		303,711	303,711	324,781	317,777	.0	(14,066)	.0	(14,066)	.0	303,711	.0	.0	.0	2,205	11/01/2032	1
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32		03/01/2020	Paydown		308,518	308,518	308,229	308,168	.0	350	.0	350	.0	308,518	.0	.0	.0	1,500	11/01/2032	1
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		03/01/2020	Paydown		42,117	42,117	45,039	44,386	.0	(2,269)	.0	(2,269)	.0	42,117	.0	.0	.0	247	01/01/2033	1
3138W5-ZZ-0	FN FN AR7991 3.500% 03/01/33		03/01/2020	Paydown		322,196	322,196	344,549	339,886	.0	(17,690)	.0	(17,690)	.0	322,196	.0	.0	.0	1,875	03/01/2033	1
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		03/01/2020	Paydown		103,529	103,529	103,415	103,399	.0	129	.0	129	.0	103,529	.0	.0	.0	443	08/01/2033	1
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		03/01/2020	Paydown		1,649,411	1,649,411	1,703,017	1,700,962	.0	(51,551)	.0	(51,551)	.0							

STATEMENT AS OF MARCH 31, 2020 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-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	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
31394R-VII-6	PHLMC FHR 2758 ZG 5.500% 03/15/34		03/01/2020	Paydown		64,984	64,984	63,077	64,096	.0	.889	.0	.889	.0	64,984	.0	.0	.0	.519	03/15/2034	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		03/01/2020	Paydown		86,258	86,258	93,752	99,111	.0	(12,853)	.0	(12,853)	.0	86,258	.0	.0	.0	.687	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2020	Paydown		2,635	2,635	2,751	2,676	.0	(41)	.0	(41)	.0	2,635	.0	.0	.0	.16	07/25/2024	1
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		03/01/2020	Paydown		21,722	21,722	24,644	25,257	.0	(3,535)	.0	(3,535)	.0	21,722	.0	.0	.0	.165	05/15/2036	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		02/01/2020	Paydown		.0	.0	.0	1,726	.0	(1,726)	.0	(1,726)	.0	.0	.0	.0	.0	.0	03/25/2029	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2020	Paydown		81,842	81,842	90,589	84,576	.0	(2,734)	.0	(2,734)	.0	81,842	.0	.0	.0	.656	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2020	Paydown		65,111	65,111	66,067	65,138	.0	(27)	.0	(27)	.0	65,111	.0	.0	.0	.376	03/25/2037	1
31397S-JL-9	FNR 2011-32 VC 3.500% 01/25/29		03/01/2020	Paydown		1,488,190	1,488,190	1,514,699	1,487,645	.0	545	.0	545	.0	1,488,190	.0	.0	.0	8,063	01/25/2029	1
31398F-GL-9	FNR 2009-81 CB 5.000% 10/25/24		03/01/2020	Paydown		92,101	92,101	96,101	91,990	.0	111	.0	111	.0	92,101	.0	.0	.0	.758	10/25/2024	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2020	Paydown		27,365	27,365	26,176	26,997	.0	367	.0	367	.0	27,365	.0	.0	.0	.180	11/25/2024	1
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		03/01/2020	Paydown		43,056	43,056	43,245	43,040	.0	.16	.0	.16	.0	43,056	.0	.0	.0	.324	09/15/2024	1
31398K-E6-3	FHR FHR 3581 D 4.500% 10/15/29		03/01/2020	Paydown		61,054	61,054	60,921	60,941	.0	.113	.0	.113	.0	61,054	.0	.0	.0	.518	10/15/2029	1
31398K-XT-2	FHR FHR 3595 KY 4.500% 11/15/24		03/01/2020	Paydown		226,109	226,109	227,875	226,023	.0	.86	.0	.86	.0	226,109	.0	.0	.0	1,702	11/15/2024	1
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		03/01/2020	Paydown		264,194	264,194	264,153	263,814	.0	.380	.0	.380	.0	264,194	.0	.0	.0	1,970	12/15/2024	1
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		03/01/2020	Paydown		215,334	215,334	226,571	218,097	.0	(2,764)	.0	(2,764)	.0	215,334	.0	.0	.0	1,258	01/15/2025	1
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		03/01/2020	Paydown		208,547	208,547	208,188	208,183	.0	.364	.0	.364	.0	208,547	.0	.0	.0	1,444	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2020	Paydown		152,528	152,528	145,950	150,629	.0	1,899	.0	1,899	.0	152,528	.0	.0	.0	1,031	02/25/2025	1
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		03/01/2020	Paydown		94,621	94,621	90,193	93,471	.0	1,150	.0	1,150	.0	94,621	.0	.0	.0	.616	03/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		03/01/2020	Paydown		453,860	453,860	473,646	453,234	.0	.626	.0	.626	.0	453,860	.0	.0	.0	3,289	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		03/01/2020	Paydown		339,665	339,665	369,174	343,693	.0	(4,027)	.0	(4,027)	.0	339,665	.0	.0	.0	2,349	09/25/2025	1
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		03/01/2020	Paydown		59,517	59,517	58,662	59,200	.0	.317	.0	.317	.0	59,517	.0	.0	.0	.375	05/25/2025	1
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		03/01/2020	Paydown		78,315	78,315	70,606	76,344	.0	1,970	.0	1,970	.0	78,315	.0	.0	.0	.396	05/25/2025	1
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		03/01/2020	Paydown		374,445	374,445	369,764	372,761	.0	1,684	.0	1,684	.0	374,445	.0	.0	.0	2,309	03/15/2025	1
31398V-J9-8	FHR FHMS K006 A2 4.251% 01/25/20		01/01/2020	Paydown		878,547	878,547	895,705	878,547	.0	.0	.0	.0	.0	878,547	.0	.0	.0	2,213	01/25/2020	1
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		03/01/2020	Paydown		100,689	100,689	95,843	99,437	.0	1,252	.0	1,252	.0	100,689	.0	.0	.0	.680	02/15/2025	1
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		03/01/2020	Paydown		109,089	109,089	103,498	107,519	.0	1,570	.0	1,570	.0	109,089	.0	.0	.0	.693	02/15/2025	1
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		03/01/2020	Paydown		108,801	108,801	109,481	108,755	.0	.46	.0	.46	.0	108,801	.0	.0	.0	.837	04/15/2025	1
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		03/01/2020	Paydown		8,508	8,508	8,378	8,399	.0	.109	.0	.109	.0	8,508	.0	.0	.0	.78	07/01/2033	1
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		03/01/2020	Paydown		2,228	2,228	2,205	2,212	.0	.16	.0	.16	.0	2,228	.0	.0	.0	.21	08/01/2033	1
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33		03/01/2020	Paydown		1,320	1,320	1,330	1,323	.0	(3)	.0	(3)	.0	1,320	.0	.0	.0	.12	09/01/2033	1
31403D-RN-1	FNMA FN 745793 4.477% 07/01/34		01/29/2020	BREAN CAPITAL LLC		63,943	61,931	62,550	62,506	.0	(64)	.0	(64)	.0	62,442	.0	1,501	1,501	.460	07/01/2034	1
31403D-RN-1	FNMA FN 745793 4.477% 07/01/34		01/01/2020	Paydown		.606	.606	.612	.612	.0	(.6)	.0	(.6)	.0	.606	.0	.0	.0	.2	07/01/2034	1
31404V-AB-4	FNMA FN 779502 4.378% 06/01/34		01/29/2020	BREAN CAPITAL LLC		94,609	91,631	92,433	92,298	.0	.6	.0	.6	.0	92,304	.0	2,305	2,305	.669	06/01/2034	1
31404V-AB-4	FNMA FN 779502 4.378% 06/01/34		01/01/2020	Paydown		.362	.362	.365	.364	.0	(.3)	.0	(.3)	.0	.362	.0	.0	.0	.1	06/01/2034	1
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34		03/01/2020	Paydown		23,950	23,950	24,368	24,266	.0	(316)	.0	(316)	.0	23,950	.0	.0	.0	.219	09/01/2034	1
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		03/01/2020	Paydown		1,903	1,903	1,936	1,919	.0	(16)	.0	(16)	.0	1,903	.0	.0	.0	.19	09/01/2034	1
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34		03/01/2020	Paydown		63,707	63,707	64,818	64,546	.0	(839)	.0	(839)	.0	63,707	.0	.0	.0	.326	09/01/2034	1
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34		03/01/2020	Paydown		2,011	2,011	2,046	2,028	.0	(17)	.0	(17)	.0	2,011	.0	.0	.0	.20	09/01/2034	1
31406B-KX-7	FNARM FN 805010 3.760% 01/01/35		01/29/2020	BREAN CAPITAL LLC		18,637	18,050	18,118	18,094	.0	(12)	.0	(12)	.0	18,082	.0	555	555	.113	01/01/2035	1
31406B-KX-7	FNARM FN 805010 3.760% 01/01/35		01/01/2020	Paydown		.182	.182	.182	.182	.0	.0	.0	.0	.0	.182	.0	.0	.0	.1	01/01/2035	1
31406N-YU-2	FNMA FN 815323 3.442% 01/01/35		03/01/2020	Paydown		1,925	1,925	2,008	1,991	.0	(66)	.0	(66)	.0	1,925	.0	.0	.0	.1	01/01/2035	1
31407S-LU-4	FNMA FN 839239 4.010% 09/01/35		01/29/2020	BREAN CAPITAL LLC		8,163	7,906	8,375	8,300	.0	.51	.0	.51	.0	8,351	.0	(188)	(188)	.53	09/01/2035	1
31407S-LU-4	FNMA																				

STATEMENT AS OF MARCH 31, 2020 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-ign	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 Recogn-ized	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
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		03/01/2020	Paydown		268,956	268,956	267,191	267,455	.0	1,501	.0	1,501	.0	268,956	.0	.0	.0	1,176	08/01/2032	1
31417C-R8-0	FN FN AB5910 3.000% 08/01/32		03/01/2020	Paydown		433,672	433,672	433,416	433,282	.0	390	.0	390	.0	433,672	.0	.0	.0	2,172	08/01/2032	1
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		03/01/2020	Paydown		420,468	420,468	419,680	419,668	.0	801	.0	801	.0	420,468	.0	.0	.0	2,072	08/01/2032	1
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		03/01/2020	Paydown		179,487	179,487	191,939	189,405	.0	(9,918)	.0	(9,918)	.0	179,487	.0	.0	.0	712	02/01/2033	1
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		03/01/2020	Paydown		130,783	130,783	130,660	130,638	.0	145	.0	145	.0	130,783	.0	.0	.0	634	07/01/2033	1
31417T-R2-6	FNMA FN AC6804 4.000% 01/01/25		03/01/2020	Paydown		125,181	125,181	127,880	126,389	.0	(1,209)	.0	(1,209)	.0	125,181	.0	.0	.0	932	01/01/2025	1
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		03/01/2020	Paydown		145,336	145,336	146,562	145,826	.0	(490)	.0	(490)	.0	145,336	.0	.0	.0	872	01/01/2025	1
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		03/01/2020	Paydown		46,399	46,399	46,979	46,597	.0	(198)	.0	(198)	.0	46,399	.0	.0	.0	363	06/01/2024	1
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		03/01/2020	Paydown		66,287	66,287	68,193	66,986	.0	(699)	.0	(699)	.0	66,287	.0	.0	.0	431	08/01/2024	1
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		03/01/2020	Paydown		151,637	151,637	155,902	155,158	.0	(3,521)	.0	(3,521)	.0	151,637	.0	.0	.0	887	08/01/2033	1
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		03/01/2020	Paydown		619,969	619,969	618,613	618,630	.0	1,339	.0	1,339	.0	619,969	.0	.0	.0	2,845	10/01/2033	1
31418B-5K-8	FN FN MA2649 3.000% 06/01/46		03/01/2020	Paydown		995,093	995,093	1,009,241	1,009,028	.0	(13,935)	.0	(13,935)	.0	995,093	.0	.0	.0	5,162	06/01/2046	1
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38		03/01/2020	Paydown		1,110,134	1,110,134	1,153,845	1,153,508	.0	(43,374)	.0	(43,374)	.0	1,110,134	.0	.0	.0	6,153	07/01/2038	1
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		03/01/2020	Paydown		85,400	85,400	90,177	86,777	.0	(1,377)	.0	(1,377)	.0	85,400	.0	.0	.0	794	09/01/2022	1
31419A-YZ-4	FN FN AE0727 4.000% 10/01/20		03/01/2020	Paydown		193	193	202	194	.0	(1)	.0	(1)	.0	193	.0	.0	.0	1	10/01/2020	1
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		03/01/2020	Paydown		37,914	37,914	38,565	38,233	.0	(319)	.0	(319)	.0	37,914	.0	.0	.0	251	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/02/2020	Paydown		301,887	301,887	301,887	301,887	.0	.0	.0	.0	.0	301,887	.0	.0	.0	1,180	07/01/2041	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		03/02/2020	Redemption 100.0000		103,554	103,554	103,554	103,554	.0	.0	.0	.0	.0	103,554	.0	.0	.0	386	07/01/2041	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		01/01/2020	Redemption 100.0000		13,046	13,046	13,046	13,046	.0	.0	.0	.0	.0	13,046	.0	.0	.0	.0	01/01/2036	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		03/02/2020	Redemption 100.0000		66,249	66,249	66,249	66,249	.0	.0	.0	.0	.0	66,249	.0	.0	.0	364	01/01/2036	1FE
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		02/26/2020	Redemption 100.0000		80,000	80,000	82,970	80,566	.0	(566)	.0	(566)	.0	80,000	.0	.0	.0	2,219	07/01/2033	1FE
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.000% 07/31/28		02/03/2020	Various Redemption 100.0000		13,800,000	13,800,000	13,800,000	13,800,000	.0	.0	.0	.0	.0	13,800,000	.0	.0	.0	49,070	07/31/2028	1FE
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.000% 09/01/27		02/18/2020	Redemption 100.0000		200,000	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	.0	.0	2,007	09/01/2027	1FE
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.000% 11/26/20		03/23/2020	BARCLAYS Redemption 100.0000		22,200,000	22,200,000	22,200,000	9,100,000	.0	.0	.0	.0	.0	22,200,000	.0	.0	.0	119,122	11/26/2020	1FE
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 1.070% 01/16/25		03/10/2020	BARCLAYS Redemption 100.0000		10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	.0	10,000,000	.0	.0	.0	17,964	01/16/2025	1FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		03/01/2020	Redemption 100.0000		100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	1,125	12/01/2021	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		03/01/2020	Redemption 100.0000		70,000	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	.0	.0	766	06/01/2027	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		03/01/2020	Various Redemption 100.0000		55,000	55,000	55,000	55,000	.0	.0	.0	.0	.0	55,000	.0	.0	.0	580	06/01/2027	1FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		03/03/2020	Redemption 100.0000		87,274	87,274	87,274	87,274	.0	.0	.0	.0	.0	87,274	.0	.0	.0	421	09/01/2037	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		03/01/2020	Redemption 100.0000		70,000	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	.0	.0	264	09/01/2041	1FE
76252P-HJ-1	RIB FLOATER TRUST 4.000% 07/01/22		02/03/2020	Redemption 100.0000		100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	356	07/01/2022	1FE
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		02/12/2020	Redemption 100.0000		115,000	115,000	124,724	117,647	.0	(2,647)	.0	(2,647)	.0	115,000	.0	.0	.0	1,291	11/01/2029	1FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		03/03/2020	Redemption 100.0000		55,013	55,013	55,013	55,013	.0	.0	.0	.0	.0	55,013	.0	.0	.0	435	10/25/2043	1FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		03/02/2020	Various Redemption 100.0000		87,561	87,561	87,561	87,561	.0	.0	.0	.0	.0	87,561	.0	.0	.0	657	12/25/2043	1FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		03/04/2020	Paydown		254,644	254,644	254,644	254,644	.0	.0	.0	.0	.0	254,644	.0	.0	.0	870	10/25/2037	1FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		02/03/2020	Various Redemption 100.0000		88,708	88,708	88,708	88,708	.0	.0	.0	.0	.0	88,708	.0	.0	.0	19,073	10/25/2037	1FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		03/04/2020	Various Redemption 100.0000		752,126	752,126	753,363	753,142	.0	(1,016)	.0	(1,016)	.0	752,126	.0	.0	.0	4,033	06/25/2042	1FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		03/02/2020	Redemption 100.0000		152,707	152,707	152,707	152,707	.0	.0	.0	.0	.0	152,707	.0	.0	.0	870	06/25/2041	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/02/2020	Redemption 100.0000		132,734	132,734	132,734	132,734	.0	.0	.0	.0	.0	132,734	.0	.0	.0	535	08/25/2042	1FE

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	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
3199999	Subtotal - Bonds - U.S. Special Revenues					94,535,228	94,526,430	96,893,519	71,914,505	0	(482,128)	0	(482,128)	0	94,532,384	0	2,843	2,843	798,689	XXX	XXX
..JHLV0-00-0	THL Credit 5.000% 12/03/24		02/05/2020	Various		1,626,362	1,626,362	1,626,362	1,626,362	0	0	0	0	0	1,626,362	0	0	0	0	12/03/2024	561
..PINEBR-ID-G	PINEBRIDGE 6.000% 12/31/31		03/06/2020	Various		2,222,112	2,222,112	2,222,112	1,609,615	0	0	0	0	0	2,222,112	0	0	0	0	12/31/2031	561
..000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2020	Paydown		3,838	3,838	3,310	3,545	0	293	0	293	0	3,838	0	0	0	44	05/25/2033	1FIM
..00079C-AE-9	ABFS 2001-2 A4 7.490% 12/25/31		03/01/2020	Paydown		125,491	125,491	100,488	42,054	0	83,436	0	83,436	0	125,491	0	0	0	2,350	12/25/2031	1FIM
..00253C-HH-3	AMT 2001-4 A4 6.530% 04/25/31		03/01/2020	Paydown		74,765	74,765	74,734	74,765	0	0	0	0	0	74,765	0	0	0	1,020	04/25/2031	1FIM
..00287Y-AY-5	ABBYIE INC 3.200% 05/14/26		02/19/2020	Various		1,575,204	1,500,000	1,387,140	1,400,502	0	1,848	0	1,848	0	1,402,349	0	172,855	172,855	12,845	05/14/2026	2FE
..004375-CT-6	ACCR 2005-1 M1 1.664% 04/25/35		03/25/2020	Paydown		22,355	22,355	22,390	22,298	0	58	0	58	0	22,355	0	0	0	95	04/25/2035	1FIM
..006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		03/15/2020	Paydown		58,161	58,161	58,610	58,463	0	(301)	0	(301)	0	58,161	0	0	0	466	11/15/2048	1FE
..00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		03/01/2020	Paydown		110,010	110,010	105,696	105,756	0	4,255	0	4,255	0	110,010	0	0	0	600	11/25/2044	1FIM
..00841L-AY-2	ABMT 2014-3 B3 3.818% 11/25/44		03/01/2020	Paydown		89,091	89,091	88,295	88,432	0	660	0	660	0	89,091	0	0	0	541	11/25/2044	1FIM
..00841L-AZ-9	ABMT 2014-3 B4 3.818% 11/25/44		03/01/2020	Paydown		173,498	173,498	177,672	177,361	0	(3,863)	0	(3,863)	0	173,498	0	0	0	1,053	11/25/2044	1FIM
..00841U-BQ-8	ABMT 2014-2 B3 3.879% 09/25/44		03/01/2020	Paydown		61,337	61,337	61,081	61,112	0	225	0	225	0	61,337	0	0	0	381	09/25/2044	1FIM
..00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		03/01/2020	Paydown		1,047,549	1,047,549	1,043,022	1,043,654	0	3,895	0	3,895	0	1,047,549	0	0	0	6,789	07/25/2045	1FIM
..00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		03/01/2020	Paydown		594,892	594,892	602,700	598,394	0	(3,502)	0	(3,502)	0	594,892	0	0	0	3,491	12/25/2045	1FIM
..00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		03/01/2020	Paydown		428,363	428,363	434,789	435,236	0	(6,873)	0	(6,873)	0	428,363	0	0	0	2,638	08/25/2046	1FIM
..02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2020	Paydown		34,881	36,200	30,630	29,878	0	5,003	0	5,003	0	34,881	0	0	0	320	01/25/2037	1FIM
..02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2020	Paydown		41,490	52,506	47,708	44,373	0	(2,884)	0	(2,884)	0	41,490	0	0	0	450	09/25/2037	1FIM
..02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		01/15/2020	Redemption 100.0000		155,927	155,927	154,173	154,698	0	1,229	0	1,229	0	155,927	0	0	0	2,787	07/15/2027	1FE
..02529J-AE-6	ACAR 2017-4 C 2.940% 01/10/24		03/10/2020	Paydown		48,199	48,199	48,305	48,243	0	(44)	0	(44)	0	48,199	0	0	0	237	01/10/2024	1FE
..02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		03/01/2020	Paydown		62,241	62,241	62,057	60,187	0	2,055	0	2,055	0	62,241	0	0	0	386	09/25/2035	1FIM
..02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		03/01/2020	Paydown		20,437	20,437	20,435	20,351	0	86	0	86	0	20,437	0	0	0	129	10/17/2036	1FE
..02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		03/01/2020	Paydown		26,924	26,924	26,922	26,906	0	18	0	18	0	26,924	0	0	0	156	04/17/2052	1FE
..02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		03/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
..03066D-AF-3	AMCAR 2016-2 C 2.870% 11/08/21		03/08/2020	Paydown		2,126,687	2,126,687	2,177,860	2,130,584	0	(3,898)	0	(3,898)	0	2,126,687	0	0	0	10,383	11/08/2021	1FE
..03215P-ER-6	AMRESO 1998-2 A6 6.405% 12/25/27		03/01/2020	Paydown		43	43	44	43	0	0	0	0	0	43	0	0	0	0	12/25/2027	1FIM
..037833-DN-7	APPLE INC 2.050% 09/11/26		02/13/2020	Various		10,064,700	10,000,000	9,983,100	9,983,662	0	362	0	362	0	9,984,024	0	80,676	80,676	89,403	09/11/2026	1FE
..038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		01/30/2020	Paydown		28,625	28,625	28,607	28,580	0	45	0	45	0	28,625	0	0	0	356	10/30/2045	2FE
..04010L-AY-9	ARES CAPITAL CORP 3.250% 07/15/25		01/08/2020	SEAPORT GROUP LLC		4,988,000	5,000,000	4,984,300	0	0	0	0	0	0	4,984,300	0	13,700	13,700	0	07/15/2025	2FE
..043436-AT-1	ASBURY AUTOMTIVE GROUP 4.750% 03/01/30		03/30/2020	Call 100.0000		2,336,000	2,336,000	2,373,960	0	(558)	0	(558)	0	2,373,402	0	(37,402)	(37,402)	12,637	03/01/2030	4FE	
..052769-AC-0	AUTODESK INC 3.125% 06/15/20		03/04/2020	Call 100.4600		7,534,500	7,500,000	7,489,200	7,498,807	0	94	0	94	0	7,498,901	0	1,099	1,099	85,932	06/15/2020	2FE
..052769-AG-1	AUTODESK INC 2.850% 01/15/30		03/04/2020	MORGAN STANLEY FIXED INC		5,333,300	5,000,000	4,988,750	0	0	36	0	36	0	4,988,786	0	344,514	344,514	20,583	01/15/2030	2FE
..05329W-AK-8	AUTONATION, INC 5.500% 02/01/20		02/01/2020	Various		3,841,000	3,841,000	3,841,000	3,841,000	0	0	0	0	0	3,841,000	0	0	0	105,628	02/01/2020	2FE
..05363U-AS-2	AVERY 2014-1A AR 2.894% 04/25/26		01/25/2020	Paydown		1,973,234	1,973,234	1,973,234	1,973,234	0	0	0	0	0	1,973,234	0	0	0	15,661	04/25/2026	1FE
..053690-AA-3	AVID 2019-1 A 2.620% 02/15/24		03/15/2020	Paydown		23,714	23,714	23,714	23,714	0	1	0	1	0	23,714	0	0	0	107	02/15/2024	1FE
..05377R-BY-9	AESOP 2015-1A B 3.220% 07/20/21		03/20/2020	Paydown		83,333	83,333	83,197	83,287	0	46	0	46	0	83,333	0	0	0	559	07/20/2021	1FE
..05377R-BZ-6	AESOP 2015-1A C 3.960% 07/20/21		01/24/2020	CITIGROUP GLOBAL MKTS		1,005,039	1,000,000	992,422	998,369	0	352	0	352	0	998,721	0	6,318	6,318	4,180	07/20/2021	2FE
..05492M-AA-3	BOCFC 2019-1A A1 2.300% 10/20/20		03/20/2020	Paydown		2,904,662	2,904,662	2,904,662	2,904,662	0	0	0	0	0	2,904,662	0	0	0	11,261	10/20/2020	1FE
..05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		03/01/2020	Paydown		626,990	626,990	616,628	622,384	0	4,606	0	4,606	0	626,990	0	0	0	2,999	03/10/2033	1FIM
..059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2020	Paydown		40,767	40,767	21,415	20,590	0	20,178	0	20,178	0	40,767	0	0	0	274	10/25/2036	1FIM
..05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35																				

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
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	11	12	13	14	15	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
										Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value							
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		01/01/2020	Various Redemption 100.0000		(.298)	(.298)	(.298)	(.298)	.0	.0	.0	.0	.0	(.298)	.0	.0	.0	.0	12/15/2032	1FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		03/19/2020			3.600	3.600	3.600	3.600	.0	.0	.0	.0	.0	3.600	.0	.0	.0	.80,017	12/15/2032	1FE
1248EP-BE-2	CCO HLDGS LLC/CAP CORP 5.750% 01/15/24		03/04/2020	Various		883,620	867,000	867,000	867,000	.0	.0	.0	.0	.0	867,000	.0	.0	.0	48,332	01/15/2024	3FE
1248ME-AG-4	CBASS 2007-CB4 A2D 4.047% 04/25/37		02/01/2020	Paydown		8,272	8,272	6,783	7,453	.0	.819	.0	.819	.0	8,272	.0	.0	.0	.30	04/25/2037	1FIM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.460% 01/25/37		03/01/2020	Paydown		1,429	1,429	.889	.555	.0	.874	.0	.874	.0	1,429	.0	.0	.0	.3	01/25/2037	1FIM
12513Y-AJ-9	CD 2007-CD4 AJ 5.398% 12/11/49		03/01/2020	Paydown		8,868	26,097	25,966	26,097	.0	(.17,229)	.0	(.17,229)	.0	8,868	.0	.0	.0	.168	12/11/2049	1FIM
12543P-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		03/01/2020	Paydown		1,465	1,455	.388	.196	.0	1,269	.0	1,269	.0	1,465	.0	.0	.0	.11	02/25/2037	1FIM
125523-AA-8	CIGNA CORP 1.193% 03/17/20		03/17/2020	Maturity		3,650,000	3,650,000	3,650,000	3,650,000	.0	.0	.0	.0	.0	3,650,000	.0	.0	.0	20,756	03/17/2020	2FE
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		03/01/2020	Paydown		434,283	434,283	434,023	434,283	.0	.0	.0	.0	.0	434,283	.0	.0	.0	4,816	07/20/2034	1FIM
12591Q-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		03/01/2020	Paydown		1,706,222	1,706,222	1,757,336	1,720,850	.0	(.14,628)	.0	(.14,628)	.0	1,706,222	.0	.0	.0	9,896	08/10/2047	1FIM
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		03/01/2020	Paydown		927,648	927,648	955,437	935,339	.0	(.7,691)	.0	(.7,691)	.0	927,648	.0	.0	.0	5,731	02/10/2047	1FIM
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		03/01/2020	Paydown		583,546	583,546	.601,030	588,397	.0	(.4,850)	.0	(.4,850)	.0	583,546	.0	.0	.0	3,472	03/10/2047	1FIM
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		03/01/2020	Paydown		776,470	776,470	.799,722	782,451	.0	(.5,981)	.0	(.5,981)	.0	776,470	.0	.0	.0	4,529	04/10/2047	1FIM
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		03/01/2020	Paydown		488,075	488,075	.502,711	492,173	.0	(.4,098)	.0	(.4,098)	.0	488,075	.0	.0	.0	2,854	06/10/2047	1FIM
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		03/01/2020	Paydown		207,296	207,296	.213,504	209,278	.0	(.1,982)	.0	(.1,982)	.0	207,296	.0	.0	.0	1,171	11/10/2047	1FIM
12592P-BG-7	COMM 2014-UBS6 XA 0.892% 12/10/47		03/01/2020	Paydown		.0	.0	12,371	8,368	.0	(.8,368)	.0	(.8,368)	.0	.0	.0	.0	.0	339	12/10/2047	1FE
12592X-AZ-9	COMM 2015-CR22 A2 2.856% 03/10/48		03/01/2020	Paydown		39,200	39,200	39,179	39,177	.0	.23	.0	.23	.0	39,200	.0	.0	.0	.188	03/10/2048	1FIM
12593G-AB-8	COMM 2015-PC1 A2 3.148% 07/10/50		03/01/2020	Paydown		17,652	17,652	.17,652	.17,652	.0	(.7)	.0	(.7)	.0	17,652	.0	.0	.0	.124	07/10/2050	1FIM
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		03/01/2020	Paydown		38,207	38,207	38,351	38,219	.0	(.12)	.0	(.12)	.0	38,207	.0	.0	.0	.216	12/10/2044	1FIM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		03/01/2020	Paydown		880,485	880,485	.857,219	874,045	.0	6,440	.0	6,440	.0	880,485	.0	.0	.0	3,779	03/10/2031	1FIM
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		03/01/2020	Paydown		532,674	532,674	.548,630	536,575	.0	(.3,902)	.0	(.3,902)	.0	532,674	.0	.0	.0	3,457	08/10/2046	1FIM
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		03/01/2020	Paydown		892,232	892,232	.918,990	898,628	.0	(.6,396)	.0	(.6,396)	.0	892,232	.0	.0	.0	5,768	08/10/2046	1FIM
12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36		03/01/2020	Paydown		133,657	133,657	.57,291	42,591	.0	91,066	.0	91,066	.0	133,657	.0	.0	.0	.0	11/25/2036	1FIM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2020	Paydown		71,127	71,127	.30,361	26,835	.0	44,291	.0	44,291	.0	71,127	.0	.0	.0	.9	12/25/2036	1FIM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		03/01/2020	Paydown		474,750	474,750	.488,978	478,684	.0	(.3,934)	.0	(.3,934)	.0	474,750	.0	.0	.0	3,025	02/10/2047	1FIM
12632Y-AD-8	CPS Auto Trust 2014D 2014-D D 5.330% 11/16/20		03/15/2020	Paydown		20,995	20,995	21,328	21,009	.0	(.15)	.0	(.15)	.0	20,995	.0	.0	.0	280	11/16/2020	1FE
12635J-AD-8	CPS Auto Trust 2015C 2015-C D 4.630% 08/16/21		03/15/2020	Paydown		26,881	26,881	27,182	26,986	.0	(.105)	.0	(.105)	.0	26,881	.0	.0	.0	205	08/16/2021	1FE
12646U-AF-5	CSMC 2013-1VR1 B4 3.461% 03/25/43		03/01/2020	Paydown		73,989	73,989	74,819	.0	.0	(.829)	.0	(.829)	.0	73,989	.0	.0	.0	347	03/25/2043	1FE
12646W-AS-3	CSMC 2013-1VR2 B2 3.415% 04/25/43		03/01/2020	Paydown		174,148	174,148	.167,883	169,312	.0	4,836	.0	4,836	.0	174,148	.0	.0	.0	989	04/25/2043	1FIM
12647M-DU-6	CSMC 2013-6 B3 3.329% 08/25/43		03/01/2020	Paydown		213,315	213,315	.209,282	210,084	.0	3,231	.0	3,231	.0	213,315	.0	.0	.0	1,159	08/25/2043	1FIM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2020	Paydown		106,540	106,540	.106,298	106,276	.0	.264	.0	.264	.0	106,540	.0	.0	.0	.632	08/25/2043	1FIM
12649D-AP-8	CSMC 2014-WIN2 B1 3.973% 10/25/44		03/01/2020	Paydown		64,403	64,403	.66,556	65,576	.0	(.1,173)	.0	(.1,173)	.0	64,403	.0	.0	.0	358	10/25/2044	1FIM
12649G-AQ-9	CSMC 2014-OAK1 B3 3.743% 11/25/44		03/01/2020	Paydown		63,792	63,792	.66,035	65,867	.0	(.2,075)	.0	(.2,075)	.0	63,792	.0	.0	.0	378	11/25/2044	1FIM
12649G-AR-7	CSMC 2014-OAK1 B4 3.743% 11/25/44		03/01/2020	Paydown		67,458	67,458	.69,187	69,139	.0	(.1,681)	.0	(.1,681)	.0	67,458	.0	.0	.0	399	11/25/2044	1FE
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2020	Paydown		181,854	181,854	.182,039	182,133	.0	(.279)	.0	(.279)	.0	181,854	.0	.0	.0	885	12/25/2044	1FIM
12649K-AX-5	CSMC 2015-WIN1 B4 3.862% 12/25/44		03/01/2020	Paydown		132,391	132,391	.129,495	129,931	.0	2,460	.0	2,460	.0	132,391	.0	.0	.0	938	12/25/2044	1FIM
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		03/01/2020	Paydown		862,150	862,150	.842,078	842,459	.0	19,692	.0	19,692	.0	862,150	.0	.0	.0	4,595	02/25/2048	1FIM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2020	Paydown		5,046	5,046	.4,785	4,894	.0	.151	.0	.151	.0	5,046	.0	.0	.0	.61	02/25/2035	1FIM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		03/01/2020	Paydown		25,409	25,890	.22,848	22,612	.0	2,797	.0	2,797	.0	25,409	.0	.0	.0	265	04/25/2035	1FIM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2020	Paydown		37,612	37,612	.36,919	37,269	.0	.344	.0	.344	.0	37,612	.0	.0	.0	362	04/25/2034	1FIM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 12/25/20		03/01/2020																		

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	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
12669F-UC-5	CIHL 2004-9 A7 5.250% 06/25/34		03/01/2020	Paydown		.81,662	.81,662	76,667	78,983	.0	2,679	.0	2,679	.0	.81,662	.0	.0	.0	.884	.06/25/2034	1FHL
12669G-W5-6	CIHL 2005-J2 3A14 5.500% 08/25/35		03/01/2020	Paydown		122,481	122,483	113,396	102,873	.0	19,609	.0	19,609	.0	122,481	.0	.0	.0	1,044	.08/25/2035	1FHL
13976A-AF-7	AFIN 2016-3 B 1.890% 05/20/21		03/20/2020	Paydown		2,139,444	2,139,444	2,139,345	2,138,953	.0	491	.0	491	.0	2,139,444	.0	.0	.0	5,598	.05/20/2021	1FE
13976A-AG-5	AFIN 2016-3 C 2.350% 09/20/21		03/20/2020	Paydown		357,663	357,663	357,624	357,659	.0	.4	.0	.4	.0	357,663	.0	.0	.0	2,101	.09/20/2021	1FE
14686X-AB-5	Carvana Auto Rec20193A Trust 2019-3A A2 2.420% 04/15/22		03/15/2020	Paydown		28,885	28,885	28,884	28,884	.0	.1	.0	.1	.0	28,885	.0	.0	.0	.169	.04/15/2022	1FE
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A 2.800% 06/25/69		02/01/2020	Paydown		.0	.0	.0	(218)	.0	218	.0	218	.0	.0	.0	.0	.0	.0	.06/25/2069	1FE
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A 2.800% 06/25/69		03/25/2020	Paydown		763,767	763,767	763,584	763,465	.0	302	.0	302	.0	763,767	.0	.0	.0	3,623	.06/25/2069	1FE
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		03/25/2020	Paydown		275,335	275,335	274,050	273,387	.0	1,948	.0	1,948	.0	275,335	.0	.0	.0	1,775	.10/25/2068	1FE
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		01/10/2020	Paydown		.163	.163	.163	.163	.0	.0	.0	.0	.0	.163	.0	.0	.0	.0	.12/10/2023	1FE
14986D-AH-3	CD 2006-CD3 AM 5.648% 10/15/48		01/01/2020	Paydown		37,233	37,233	37,865	37,158	.0	.75	.0	.75	.0	37,233	.0	.0	.0	.175	.10/15/2048	1FHL
15132E-LC-0	CDMC 2005-1 A5 5.275% 02/18/35		03/01/2020	Paydown		16,128	16,128	16,118	15,987	.0	141	.0	141	.0	16,128	.0	.0	.0	121	.02/18/2035	1FHL
17275R-AH-5	CISCO SYSTEMS INC 4.450% 01/15/20		01/15/2020	Maturity		1,000,000	1,000,000	998,520	999,957	.0	.43	.0	.43	.0	1,000,000	.0	.0	.0	22,250	.01/15/2020	1FE
17296F-LB-5	CITIGROUP 2.613% 12/08/21		02/28/2020	MARKET AXESS		10,110,640	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	10,000,000	.0	110,640	110,640	69,771	.12/08/2021	1FE
17310Q-AR-9	CMIS 2006-6 B1 6.000% 11/25/36		03/01/2020	Paydown		5,202	5,202	5,262	3,110	.0	(3,110)	.0	(3,110)	.0	.0	.0	.0	.0	.58	.11/25/2036	5FHL
17310F-AT-2	CMIS 2006-5 3A1 5.500% 09/25/36		03/01/2020	Paydown		7,233	7,233	7,350	7,383	.0	(151)	.0	(151)	.0	7,233	.0	.0	.0	.67	.09/25/2036	1FHL
17312H-AD-1	CRMSI 2007-2 A4 5.070% 06/25/37		03/01/2020	Paydown		145,060	145,060	145,055	143,604	.0	1,457	.0	1,457	.0	145,060	.0	.0	.0	1,206	.06/25/2037	1FHL
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		03/01/2020	Paydown		262,604	262,604	270,476	264,705	.0	(2,102)	.0	(2,102)	.0	262,604	.0	.0	.0	1,759	.09/10/2046	1FHL
17321L-AA-7	CMILT 2013-J1 A1 3.500% 10/25/43		03/01/2020	Paydown		478,519	478,519	470,333	470,860	.0	7,658	.0	7,658	.0	478,519	.0	.0	.0	2,966	.10/25/2043	1FHL
17322N-AA-2	CMILT 2014-J1 A1 3.500% 06/25/44		03/01/2020	Paydown		267,217	267,217	270,140	270,058	.0	(2,840)	.0	(2,840)	.0	267,217	.0	.0	.0	1,390	.06/25/2044	1FHL
17323E-AQ-6	CMILT 2014-J2 B4 3.902% 11/25/44		03/01/2020	Paydown		98,724	98,724	99,495	99,407	.0	(683)	.0	(683)	.0	98,724	.0	.0	.0	623	.11/25/2044	1FHL
17323M-AA-3	CMILT 2015-A 1 3.500% 06/25/58		03/01/2020	Paydown		249,768	249,768	253,128	251,574	.0	(1,806)	.0	(1,806)	.0	249,768	.0	.0	.0	1,413	.03/01/2028	1FHL
17328R-BE-8	CGCMT 2020-GC46 XA 0.989% 02/15/53		03/01/2020	Paydown		.0	.0	1,379	.0	.0	(1,379)	.0	(1,379)	.0	.0	.0	.0	.0	14	.02/15/2053	1FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2020	Paydown		71,238	71,238	72,989	72,110	.0	(873)	.0	(873)	.0	71,238	.0	.0	.0	929	.04/25/2047	2FE
20824L-AA-3	CONN 2019-B A 2.660% 06/17/24		03/15/2020	Paydown		47,434	47,434	47,433	47,433	.0	.1	.0	.1	.0	47,434	.0	.0	.0	207	.06/17/2024	2FE
20826J-AA-6	CONN 2018-A A 3.250% 01/15/23		03/15/2020	Paydown		10,360	10,360	10,360	10,360	.0	.0	.0	.0	.0	10,360	.0	.0	.0	56	.01/15/2023	2FE
22531Q-AK-7	CREDIT ACCEPTANC 7.375% 03/15/23		03/16/2020	Various		9,180,218	9,014,000	9,034,731	9,011,905	.0	(10)	.0	(10)	.0	9,011,895	.0	2,105	2,105	498,609	.03/15/2023	3FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2020	Paydown		8,663	8,663	8,337	8,419	.0	245	.0	245	.0	8,663	.0	.0	.0	47	.06/25/2033	1FHL
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		03/01/2020	Paydown		59,940	59,940	59,687	59,711	.0	228	.0	228	.0	59,940	.0	.0	.0	524	.07/25/2033	1FHL
22541S-SU-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		01/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.05/25/2035	1FHL
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2020	Paydown		83,476	83,476	80,815	82,085	.0	1,391	.0	1,391	.0	83,476	.0	.0	.0	992	.12/25/2034	1FHL
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		03/01/2020	Paydown		81,200	81,200	82,526	81,253	.0	(52)	.0	(52)	.0	81,200	.0	.0	.0	887	.07/25/2035	1FHL
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2020	Paydown		91,101	91,115	85,598	80,538	.0	10,563	.0	10,563	.0	91,101	.0	.0	.0	866	.06/25/2035	1FHL
22547Q-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		03/01/2020	Paydown		65,713	65,713	49,068	46,446	.0	19,267	.0	19,267	.0	65,713	.0	.0	.0	189	.04/25/2036	1FHL
22547Q-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		03/25/2020	Paydown		292,645	292,645	131,231	75,489	.0	217,155	.0	217,155	.0	292,645	.0	.0	.0	1,397	.04/25/2036	1FHL
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		03/01/2020	Paydown		199,251	199,251	101,749	81,650	.0	117,601	.0	117,601	.0	199,251	.0	.0	.0	11	.06/25/2036	1FHL
233046-AF-8	DNKN 2017-1A A211 4.030% 11/20/47		02/20/2020	Paydown		20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	202	.11/20/2047	2FE
23305Q-AC-7	DBUBS 2011-LC1A A3 5.002% 11/10/46		03/01/2020	Paydown		18,758	18,758	18,945	18,759	.0	.0	.0	.0	.0	18,758	.0	.0	.0	161	.11/10/2046	1FHL
23305X-AS-0	DBUBS 2011-LC2A A1FL 2.931% 07/12/44		03/12/2020	Paydown		4,090	4,090	4,209	4,133	.0	(43)	.0	(43)	.0	4,090	.0	.0	.0	22	.07/12/2044	1FHL
23340U-AD-6	DT Auto Owner Tr20161A 2016-1A D 4.660% 12/15/22		01/15/2020	Paydown		89,594	89,594	90,385	89,626	.0	(33)	.0	(33)	.0	89,594	.0	.0	.0	348	.12/15/2022	1FE
23341J-AD-0	DT Auto Owner Tr20164A 2016-4A D 3.770% 10/17/22		03/15/2020	Paydown		38,551	38,551	38,756	38,611	.0	(60)	.0	(60)	.0	38,551	.0	.0	.0	237	.10/17/2022	1FE
233851-BR-4	DAIMLER FINANCE NA LLC 2.250% 03/02/20		03/02/2020	Maturity		4,000,000	4,000,000	4,001,680	.0	.0	(1,680)	.0	(1,680)	.0	4,000,000	.0	.0	.0	45,000	.	

STATEMENT AS OF MARCH 31, 2020 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 Recogn-ized	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
26207K-AG-6	DRIVE 2017-3 D 3.530% 12/15/23		03/15/2020	Paydown		4,811	4,811	4,863	4,847	.0	(36)	.0	(36)	.0	4,811	.0	.0	.0	42	12/15/2023	1FE
26208C-AL-2	DRIVE 2017-AA C 2.980% 01/18/22		02/15/2020	Paydown		356,180	356,180	360,410	356,249	.0	(69)	.0	(69)	.0	356,180	.0	.0	.0	1,015	01/18/2022	1FE
26208F-AJ-0	DRIVE 2017-2 C 2.750% 09/15/23		02/15/2020	Paydown		454,887	454,887	454,867	454,886	.0	.1	.0	.1	.0	454,887	.0	.0	.0	1,185	09/15/2023	1FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		01/20/2020	Paydown		28,750	28,750	28,752	28,752	.0	(2)	.0	(2)	.0	28,750	.0	.0	.0	341	04/20/2048	2FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		01/20/2020	Paydown		22,500	22,500	22,500	22,500	.0	.0	.0	.0	.0	22,500	.0	.0	.0	261	04/20/2049	2FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		01/20/2020	Paydown		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	249	10/20/2049	2FE
26209B-AE-9	Drive Auto Recei20184 rust 2018-4 B 3.360% 10/17/22		03/15/2020	Paydown		68,075	68,075	68,224	68,176	.0	(101)	.0	(101)	.0	68,075	.0	.0	.0	378	10/17/2022	1FE
26253K-AA-2	DT Auto Owner Tr20193A 2019-3A A 2.550% 08/15/22		03/15/2020	Paydown		32,415	32,415	32,415	32,415	.0	.0	.0	.0	.0	32,415	.0	.0	.0	138	08/15/2022	1FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		03/25/2020	Paydown		158,926	158,926	158,922	158,925	.0	.0	.0	.0	.0	158,926	.0	.0	.0	660	02/25/2027	1FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		03/25/2020	Paydown		813,499	813,499	813,485	813,517	.0	(18)	.0	(18)	.0	813,499	.0	.0	.0	3,613	04/25/2028	1FE
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		03/25/2020	Paydown		830,511	830,511	830,376	830,386	.0	125	.0	125	.0	830,511	.0	.0	.0	4,094	01/25/2034	1FE
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		03/18/2020	BANK of AMERICA SEC Redemption 100.0000		5,425,687	5,004,000	5,550,387	5,418,389	.0	(13,235)	.0	(13,235)	.0	5,405,154	.0	20,534	20,534	132,773	03/01/2026	2FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/24/2020			23,454	23,454	23,454	23,454	.0	.0	.0	.0	.0	23,454	.0	.0	.0	548	01/19/2031	1FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		01/01/2020	Various		(123)	(123)	(123)	(123)	.0	.0	.0	.0	.0	(123)	.0	.0	.0	(2,468)	06/30/2040	1PL
29278N-AK-9	ENERGY TRANSFER PARTNERS 7.500% 10/15/20		01/31/2020	Various		6,228,000	6,000,000	6,230,381	6,118,480	.0	(12,368)	.0	(12,368)	.0	6,106,113	.0	(106,113)	(106,113)	359,250	10/15/2020	2FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		03/01/2020	Paydown		147,041	147,041	147,041	146,158	.0	.884	.0	.884	.0	147,041	.0	.0	.0	885	12/25/2033	1FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		03/01/2020	Paydown		128,116	128,116	123,071	123,013	.0	5,103	.0	5,103	.0	128,116	.0	.0	.0	494	03/25/2043	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2020	Paydown		188,243	188,243	186,078	186,307	.0	1,936	.0	1,936	.0	188,243	.0	.0	.0	864	06/25/2043	1FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		03/01/2020	Paydown		739,476	739,476	731,157	732,079	.0	7,397	.0	7,397	.0	739,476	.0	.0	.0	4,616	02/25/2048	1FM
30165V-AE-9	Exeter Automobil20153A ables 2015-3A C 4.830% 08/16/21		02/15/2020	Paydown		17,448	17,448	17,559	17,459	.0	(10)	.0	(10)	.0	17,448	.0	.0	.0	91	08/16/2021	1FE
30166P-AC-5	Exeter Automobil20183A ables 2018-3A B 3.460% 10/17/22		03/15/2020	Paydown		69,083	69,083	69,428	69,181	.0	(98)	.0	(98)	.0	69,083	.0	.0	.0	427	10/17/2022	1FE
30167L-AA-7	Exeter Automobil20192A ables 2019-2A A 2.930% 07/15/22		03/15/2020	Paydown		39,840	39,840	39,839	39,840	.0	.0	.0	.0	.0	39,840	.0	.0	.0	196	07/15/2022	1FE
30263D-AJ-9	FREINF 2010-K7 B 5.625% 04/25/20		03/01/2020	Paydown		159,278	159,278	163,640	159,655	.0	(377)	.0	(377)	.0	159,278	.0	.0	.0	2,245	04/25/2020	1FM
31620M-AQ-9	FIDELITY NATIONAL INFORM 4.500% 10/15/22		01/02/2020	Various		2,121,955	2,000,000	1,996,340	1,998,272	.0	.1	.0	.1	.0	1,998,273	.0	1,727	1,727	141,205	10/15/2022	2FE
33843P-AG-1	Flagship Credit 20163 st 2016-3 C 2.720% 07/15/22		03/15/2020	Paydown		44,514	44,514	44,584	44,553	.0	(39)	.0	(39)	.0	44,514	.0	.0	.0	201	07/15/2022	1FE
33850B-AX-5	FSMT 2017-1 B2 3.683% 03/25/47		03/01/2020	Paydown		58,117	57,834	57,827	58,117	.0	290	.0	290	.0	58,117	.0	.0	.0	357	03/25/2047	1FM
34417M-AA-5	FOCUS 2017-1A A21 3.857% 04/30/47		01/30/2020	Paydown		18,750	18,750	18,628	18,683	.0	67	.0	67	.0	18,750	.0	.0	.0	181	04/30/2047	2FE
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		01/30/2020	Paydown		30,000	30,000	30,503	30,438	.0	(438)	.0	(438)	.0	30,000	.0	.0	.0	32	04/30/2047	2FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		01/30/2020	Paydown		2,500	2,500	2,520	2,514	.0	(14)	.0	(14)	.0	2,500	.0	.0	.0	32	10/30/2048	2FE
35105M-AB-7	Foursight Capita20182 bile R 2018-2 A2 3.320% 04/15/22		03/15/2020	Paydown		36,875	36,875	36,874	36,875	.0	.0	.0	.0	.0	36,875	.0	.0	.0	212	04/15/2022	1FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		03/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	06/25/2028	3FM
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		03/01/2020	Paydown		139,160	109,706	105,144	110,295	.0	28,865	.0	28,865	.0	139,160	.0	.0	.0	1,925	12/25/2037	3FM
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		03/01/2020	Paydown		238,933	238,933	242,505	239,152	.0	(220)	.0	(220)	.0	238,933	.0	.0	.0	1,358	01/10/2045	1FM
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		03/01/2020	Paydown		513,100	513,100	523,361	513,506	.0	(406)	.0	(406)	.0	513,100	.0	.0	.0	3,059	05/10/2045	1FM
36197X-AM-6	GSMS 2013-GC12 XA 1.417% 06/10/46		03/01/2020	Paydown		.0	.0	22,894	9,990	.0	(9,990)	.0	(9,990)	.0	.0	.0	.0	.0	659	06/10/2046	1FE
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		03/01/2020	Paydown		103,246	103,246	106,340	103,950	.0	(704)	.0	(704)	.0	103,246	.0	.0	.0	673	08/10/2046	1FM
36198F-AG-7	GSMS 2013-GC14 XA 0.573% 08/10/46		03/01/2020	Paydown		.0	.0	6,852	.0	.0	(6,852)	.0	(6,852)	.0	.0	.0	.0	.0	175	08/10/2046	1FE
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2020	Paydown		109,059	111,087	105,828	109,026	.0	33	.0	33	.0	109,059	.0	.0	.0	1,092	05/25/2037	3FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2020	Paydown		95,258	97,660	79,837	91,660	.0	3,597	.0	3,597	.0	95,258	.0	.0	.0	684	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		03/01/2020	Paydown		22,043	23,902	23,240	22,953	.0	(911)	.0	(911)	.0	22,043	.0	.0	.0	242	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		02/01/2020	Paydown		1,054	1,054	1,004	1,014	.0	41	.0	41	.0	1,054	.0	.0	.0	7	09/25/2035	1FM
36249E-AA-2	GCAR 2018-2A A 3.250% 04/18/22		03/15/2020	Paydown		18,401	18,401	18,400	18,400	.0	.0	.0	.0	.0	18,401	.0	.0	.0	99	04/18/2022	1FE
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		01/01/2020	Paydown		47,966	49,404	47,966	47,966	.0	.0	.0	.0	.0	47,966	.0	.0	.0	147	08/10/2043	1FM
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		03/01/2020	Paydown		2,673,181	2,673,181	2,753,269	2,675,134	.0	(1,953)	.0	(1,953)	.0	2,673,181	.0	.0	.0	24,667	08/10/2043	1FM
36255W-AA-3	GSMS 2018-R1VR A 1.655% 07/15/35		02/18/2020	Paydown		24,968	24,968	24,968	24,968	.0	.0	.0	.0	.0	24,968	.0	.0	.0	114	07/15/2035	1FM
36256D-AA-4	GLS Auto Receiva20191A st 2019-1A A 3.370% 01/17/23		03/15/2020	Paydown		28,890	28,890	28,889	28,889	.0	.0	.0	.0	.0	28,890	.0	.0	.0	161	01/17/2023	1FE
36258Y-AA-8	GCAR 2020-1A A 2.170% 02/15/24		03/15/2020	Paydown		6,695	6,695	6,695	.0	.0	.0	.0	.0	.0	6,695	.0	.0	.0	16	02/15/2024	1FE
37185L-AH-5	GENESIS ENERGY 6.750% 08/01/22		01/10/2020	TENDER OFFER		1,019,880	1,000,000	996,250	997,226	.0	76	.0	76	.0	997,301	.0	22,579	22,579	30,938	08/01/2022	4FE

STATEMENT AS OF MARCH 31, 2020 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
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	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	NAIC Desig-nation and Admini-strative Symbol
										Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value							
37954F-AF-1	GLOBAL PART/GLP FINANCE 7.000% 08/01/27		02/18/2020	Various		1,806,000	1,806,000	1,806,000	1,806,000	0	0	0	0	0	1,806,000	0	0	0	69,531	08/01/2027	4FE
411707-AB-8	HNGRY 2018-1A A21 4.250% 06/20/48		03/20/2020	Paydown		45,500	45,500	45,509	45,505	0	(5)	0	(5)	0	45,500	0	0	0	483	06/20/2048	2FE
411707-AD-4	HNGRY 2018-1A A211 4.959% 06/20/48		03/20/2020	Paydown		54,375	54,375	54,455	54,432	0	(57)	0	(57)	0	54,375	0	0	0	674	06/20/2048	2FE
42806D-AA-7	HERTZ 2015-1A A 2.730% 03/25/21		03/25/2020	Paydown		4,750,000	4,750,000	4,737,939	4,748,653	0	1,347	0	1,347	0	4,750,000	0	0	0	32,419	03/25/2021	1FE
42806D-AB-5	HERTZ 2015-1A B 3.520% 03/25/21		03/25/2020	Paydown		200,000	200,000	198,711	199,792	0	208	0	208	0	200,000	0	0	0	1,760	03/25/2021	1FE
42806D-AC-3	HERTZ 2015-1A C 4.350% 03/25/21		01/24/2020	CITIGROUP GLOBAL MKTS		1,003,633	1,000,000	997,422	999,655	0	111	0	111	0	999,765	0	3,867	3,867	3,988	03/25/2021	2FE
42806D-AC-3	HERTZ 2015-1A C 4.350% 03/25/21		03/25/2020	Paydown		200,000	200,000	200,859	200,470	0	(470)	0	(470)	0	200,000	0	0	0	2,175	03/25/2021	2FE
42806D-AJ-8	HERTZ 2015-3A B 3.710% 09/25/21		02/25/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2021	1FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2020	Paydown		34,298	34,298	5,563	534	0	33,764	0	33,764	0	34,298	0	0	0	86	05/25/2036	1FM
446438-RM-7	HUNTINGTON NATIONAL BANK 2.400% 04/01/20		03/02/2020	Call 100.0000		30,000,000	30,000,000	29,962,200	29,996,927	0	1,841	0	1,841	0	29,998,768	0	1,232	1,232	300,000	04/01/2020	1FE
44891A-BG-1	HYUNDAI CAPITAL AMERICA 3.000% 02/10/27		03/06/2020	ANZ Securities		10,226,300	10,000,000	9,969,900	0	0	165	0	165	0	9,970,065	0	256,235	256,235	25,000	02/10/2027	2FE
451102-BU-0	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		01/06/2020	JEFFERIES & CO		1,767,784	1,731,000	1,765,620	0	0	0	0	0	0	1,765,620	0	2,164	2,164	28,093	09/15/2024	3FE
451102-BU-0	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		03/06/2020	Various		8,928,084	8,901,000	8,929,020	7,500,000	0	(936)	0	(936)	0	8,928,084	0	0	0	0	09/15/2024	3FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		01/01/2020	Paydown		1,995	3,610	2,968	2,468	0	(473)	0	(473)	0	1,995	0	0	0	18	02/25/2036	1FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		03/01/2020	Paydown		91,076	111,316	105,593	105,402	0	(14,326)	0	(14,326)	0	91,076	0	0	0	1,233	02/25/2036	1FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		03/01/2020	Paydown		95,903	117,216	118,828	118,131	0	(22,228)	0	(22,228)	0	95,903	0	0	0	1,298	02/25/2036	3FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		03/01/2020	Paydown		19,682	33,789	21,635	21,003	0	(1,321)	0	(1,321)	0	19,682	0	0	0	353	02/25/2036	1FM
45660L-SB-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2020	Paydown		18,289	18,310	13,866	13,174	0	5,115	0	5,115	0	18,289	0	0	0	180	12/25/2035	1FM
459200-JX-0	IBM 2.850% 05/13/22		02/28/2020	CITIGROUP GLOBAL MKTS		10,299,900	10,000,000	9,994,600	9,995,487	0	261	0	261	0	9,995,748	0	304,152	304,152	87,083	05/13/2022	1FE
46185H-AA-0	IHSFR 2018-SFR2 A 1.700% 06/17/37		03/17/2020	Paydown		204,429	204,429	204,373	204,400	0	29	0	29	0	204,429	0	0	0	821	06/17/2037	1FE
464126-DA-6	09/25/35		03/01/2020	Paydown		7,759	7,759	7,759	7,759	0	0	0	0	0	7,759	0	0	0	92	09/25/2035	1FM
46412Q-AE-7	IRIWE 2006-2 2A4 6.670% 02/25/36		03/01/2020	Paydown		24,776	24,776	24,198	18,924	0	5,852	0	5,852	0	24,776	0	0	0	292	02/25/2036	1FM
46412R-AD-7	IRIWE 2007-1 2A3 6.650% 08/25/37		03/01/2020	Paydown		496,299	496,299	352,364	338,901	0	157,398	0	157,398	0	496,299	0	0	0	5,197	08/25/2037	1FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.821% 08/15/49		03/01/2020	Paydown		0	0	6,577	4,338	0	(4,338)	0	(4,338)	0	0	0	0	0	152	08/15/2049	1FE
46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		03/01/2020	Paydown		65,985	65,985	67,542	0	0	(1,557)	0	(1,557)	0	65,985	0	0	0	192	07/25/2050	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2020	Paydown		12,837	12,837	12,830	12,831	0	.6	0	.6	0	12,837	0	0	0	80	03/15/2063	1FE
46625Y-DK-6	JPMCC 2004-CBX E 5.126% 01/12/37		03/01/2020	Paydown		836,566	836,566	858,395	842,621	0	(6,055)	0	(6,055)	0	836,566	0	0	0	7,181	01/12/2037	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		03/01/2020	Paydown		56,492	56,492	31,517	24,559	0	31,932	0	31,932	0	56,492	0	0	0	218	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2020	Paydown		63,446	63,446	36,493	28,393	0	35,063	0	35,063	0	63,446	0	0	0	245	07/25/2036	1FM
46630L-AE-4	JPMAC 2007-CH1 AF4 4.888% 11/25/36		03/01/2020	Paydown		60,615	60,615	60,130	60,130	0	486	0	486	0	60,615	0	0	0	500	11/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		01/01/2020	Paydown		2,139,185	2,139,185	2,160,551	2,135,739	0	3,446	0	3,446	0	2,139,185	0	0	0	8,214	06/15/2043	1FM
46634N-AG-1	JPMCC 2010-C1 A3 5.058% 06/15/43		03/03/2020	Paydown		7,000,000	7,000,000	7,069,944	6,990,066	0	9,934	0	9,934	0	7,000,000	0	0	0	76,810	06/15/2043	1FM
46636S-AA-1	JACK 2019-1A A21 3.982% 08/25/49		02/25/2020	Paydown		92,500	92,500	92,500	92,500	0	0	0	0	0	92,500	0	0	0	921	08/25/2049	2FE
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		03/01/2020	Paydown		678,789	678,789	685,575	678,474	0	315	0	315	0	678,789	0	0	0	6,564	07/15/2046	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		03/01/2020	Paydown		290,460	290,460	293,364	290,509	0	(49)	0	(49)	0	290,460	0	0	0	2,356	08/15/2046	1FM
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		03/01/2020	Paydown		498,691	498,691	478,490	492,804	0	5,887	0	5,887	0	498,691	0	0	0	2,294	12/15/2047	1FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		03/01/2020	Paydown		194,351	194,351	196,294	194,677	0	(326)	0	(326)	0	194,351	0	0	0	1,037	01/15/2046	1FM
46640M-AT-7	JPMIT 2013-3 B3 3.391% 07/25/43		03/01/2020	Paydown		142,145	142,145	143,967	143,892	0	(1,746)	0	(1,746)	0	142,145	0	0	0	872	07/25/2043	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		03/01/2020	Paydown		276,693	276,693	280,844	279,973	0	(3,280)	0	(3,280)	0	276,693	0	0	0	1,843	08/26/2036	1FE
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		03/01/2020	Paydown		663,490	663,490	683,391	668,236	0	(4,746)	0	(4,746)	0	663,490	0	0	0	4,076	12/15/2046	1FM
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/																				

STATEMENT AS OF MARCH 31, 2020 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
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 Recogn-ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 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
501889-AB-5	LKQ CORP 4.750% 05/15/23		01/10/2020	Various		6,670,956	6,567,000	6,300,411	6,452,150	.0	.734	.0	.734	.0	6,452,884	.0	.114,116	.114,116	151,612	05/15/2023	3FE
521865-AX-3	LEAR CORP 5.250% 01/15/25		03/21/2020	Call 102.6250		5,900,938	5,750,000	6,073,438	5,903,107	.0	(11,224)	.0	(11,224)	.0	5,891,884	.0	(141,884)	(141,884)	357,219	01/15/2025	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2020	Paydown		83,791	84,992	72,404	83,362	.0	14,429	.0	14,429	.0	83,791	.0	.0	.0	.633	11/25/2036	3FM
52522H-AN-2	LXS 2006-8 3A5 5.178% 06/25/36		03/01/2020	Paydown		142,894	142,862	134,559	134,558	.0	8,336	.0	8,336	.0	142,894	.0	.0	.0	.905	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2020	Paydown		.0	17,735	13,942	16,685	.0	(16,685)	.0	(16,685)	.0	.0	.0	.0	.0	.143	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		03/01/2020	Paydown		.0	152,285	99,021	118,490	.0	(118,490)	.0	(118,490)	.0	.0	.0	.0	.0	1,391	04/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.630% 05/25/37		03/01/2020	Paydown		107,385	107,385	85,237	95,109	.0	12,276	.0	12,276	.0	107,385	.0	.0	.0	.926	05/25/2037	1FM
				Redemption 100.0000																	
56540#-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25		01/07/2020	Various		380,322	380,322	380,322	380,322	.0	.0	.0	.0	.0	380,322	.0	.0	.0	8,671	09/30/2025	2PL
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		03/01/2020	Paydown		38,213	38,210	38,210	35,412	.0	2,801	.0	2,801	.0	38,213	.0	.0	.0	.184	11/25/2035	1FM
595112-BL-6	MICRON TECHNOLOGY INC 4.640% 02/06/24		01/13/2020	WELLS FARGO		812,625	750,000	801,638	799,520	.0	(446)	.0	(446)	.0	799,074	.0	13,551	13,551	15,370	02/06/2024	2FE
				Redemption 100.0000																	
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2020	Various		216,200	216,200	216,200	216,200	.0	.0	.0	.0	.0	216,200	.0	.0	.0	6,116	08/01/2025	1FE
59890C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		03/01/2020	Paydown		13,936	13,936	14,125	14,104	.0	(167)	.0	(167)	.0	13,936	.0	.0	.0	.74	01/25/2061	1FM
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		03/01/2020	Paydown		548,864	548,864	565,299	553,101	.0	(4,237)	.0	(4,237)	.0	548,864	.0	.0	.0	3,882	02/15/2047	1FM
				MORGAN STANLEY FIXED INC																	
617446-BL-6	MORGAN STANLEY 2.699% 01/22/31		03/06/2020	Various		10,466,500	10,000,000	10,000,000	.0	.0	.0	.0	.0	.0	10,000,000	.0	466,500	466,500	35,987	01/22/2031	1FE
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		03/01/2020	Paydown		551,895	551,895	562,918	552,004	.0	(109)	.0	(109)	.0	551,895	.0	.0	.0	6,905	09/15/2047	1FM
61747Y-DW-2	MORGAN STANLEY 2.650% 01/27/20		01/27/2020	Maturity		12,000,000	12,000,000	11,989,440	11,999,575	.0	.425	.0	.425	.0	12,000,000	.0	.0	.0	159,000	01/27/2020	1FE
61748H-MW-8	MSM 2005-6AR 1M1 1.419% 11/25/35		03/25/2020	Paydown		2,497	2,497	2,499	2,496	.0	.0	.0	.0	.0	2,497	.0	.0	.0	.15	11/25/2035	1FM
	MORGAN STANLEY 2006-12XS ASA 6.092%																				
61749E-AF-4	10/25/36		03/01/2020	Paydown		124,101	124,101	68,653	58,681	.0	65,420	.0	65,420	.0	124,101	.0	.0	.0	444	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2020	Paydown		34,698	34,698	15,526	13,490	.0	21,208	.0	21,208	.0	34,698	.0	.0	.0	.90	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS ASW 5.941% 10/25/46		03/01/2020	Paydown		45,535	45,535	28,931	18,152	.0	27,383	.0	27,383	.0	45,535	.0	.0	.0	348	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2020	Paydown		23,908	23,908	12,791	10,266	.0	13,642	.0	13,642	.0	23,908	.0	.0	.0	.91	01/25/2047	1FM
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		03/01/2020	Paydown		1,128,504	1,128,504	1,151,058	1,131,991	.0	(3,486)	.0	(3,486)	.0	1,128,504	.0	.0	.0	8,465	08/15/2045	1FM
61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		03/01/2020	Paydown		567,388	567,388	589,059	572,735	.0	(5,347)	.0	(5,347)	.0	567,388	.0	.0	.0	3,703	10/15/2046	1FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		03/01/2020	Paydown		584,916	584,916	602,450	590,151	.0	(5,235)	.0	(5,235)	.0	584,916	.0	.0	.0	3,595	04/15/2047	1FM
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		03/01/2020	Paydown		361,489	361,489	372,319	364,925	.0	(3,436)	.0	(3,436)	.0	361,489	.0	.0	.0	2,245	10/15/2047	1FM
61975F-AA-7	MOTEL 2017-MTL6 A 1.625% 08/15/34		03/15/2020	Paydown		8,913,043	8,913,043	8,913,043	8,913,043	.0	.0	.0	.0	.0	8,913,043	.0	.0	.0	34,248	08/15/2034	1FM
				J P MORGAN SEC FIXED INC																	
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		01/28/2020	Various		1,129,718	850,000	1,108,188	1,105,196	.0	(745)	.0	(745)	.0	1,104,451	.0	25,267	25,267	8,254	12/15/2037	2FE
62942K-AA-4	NRPM 2013-1 A1 3.250% 07/25/43		03/01/2020	Paydown		153,729	153,729	149,886	150,743	.0	2,986	.0	2,986	.0	153,729	.0	.0	.0	.853	07/25/2043	1FM
62942K-AV-8	NRPM 2013-1 A23 3.250% 07/25/43		03/01/2020	Paydown		439,225	439,225	445,265	441,908	.0	(2,682)	.0	(2,682)	.0	439,225	.0	.0	.0	2,438	07/25/2043	1FM
631005-BB-0	NARRAGANSETT ELECTRIC 4.534% 03/15/20		03/15/2020	Various		11,000,000	11,000,000	11,067,105	11,001,360	.0	(1,360)	.0	(1,360)	.0	11,000,000	.0	.0	.0	249,370	03/15/2020	1FE
64352V-MA-6	NOHET 2005-A A6 4.672% 08/25/35		03/01/2020	Paydown		17,466	17,466	16,309	16,369	.0	1,097	.0	1,097	.0	17,466	.0	.0	.0	124	08/25/2035	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2020	Paydown		34,360	34,360	28,573	26,865	.0	7,496	.0	7,496	.0	34,360	.0	.0	.0	252	03/25/2047	1FM
66989H-AD-0	NOVARTIS CAPITAL CORP 4.400% 04/24/20		03/09/2020	TD SECURITIES		5,017,550	5,000,000	4,961,850	4,997,976	.0	1,019	.0	1,019	.0	4,998,995	.0	18,555	18,555	83,722	04/24/2020	1FE
67059T-AB-1	NUSTAR LOGISTICS 4.800% 09/01/20		01/09/2020	Various		2,022,500	2,000,000	1,996,140	1,999,561	.0	24	.0	24	.0	1,999,585	.0	22,915	22,915	34,571	09/01/2020	3FE
67087M-AA-4	OBP 2010-OBP A 4.646% 07/15/45		01/01/2020	Paydown		3,000,000	3,000,000	3,277,734	3,019,232	.0	(19,232)	.0	(19,232)	.0	3,000,000	.0	.0	.0	11,616	07/15/2045	1FM
682134-AC-5	OMNICOM GROUP INC 4.450% 08/15/20		03/23/2020	Various		6,460,806	6,360,000	6,611,556	6,385,284	.0	(9,439)	.0	(9,439)	.0	6,375,845	.0	(15,845)	(15,845)	272,190	08/15/2020	2FE
682439-AA-2	AAICMT 2005-C6A A1 5.690% 10/13/37		03/11/2020	Paydown		430,642	430,642	504,390	458,153	.0	(27,511)	.0	(27,511)	.0	430,642	.0	.0	.0	4,090	10/13/2037	1FM
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		03/09/2020	Paydown		3,254	3,254	3,246	3,253	.0	.1	.0	.1								

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
.74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2020	Paydown		32,448	45,164	37,785	39,205	.0	(6,757)	.0	(6,757)	.0	32,448	.0	.0	.0	.443	06/25/2036	3FM
.74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		03/01/2020	Paydown		23,296	28,371	23,191	23,934	.0	(637)	.0	(637)	.0	23,296	.0	.0	.0	.283	06/25/2036	1FM
.74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		03/25/2020	Paydown		79,486	79,486	78,870	78,830	.0	.656	.0	.656	.0	79,486	.0	.0	.0	.443	10/25/2063	1FE
.755111-BR-1	RAYTHEON CO 4.400% 02/15/20		02/15/2020	Maturity	2,000,000	2,000,000	1,999,753	1,999,753	1,999,753	.0	.247	.0	.247	.0	2,000,000	.0	.0	.0	.44	02/15/2020	1FE
.755111-BT-7	RAYTHEON CO 3.125% 10/15/20		03/09/2020	Various	4,168,863	4,130,000	3,803,193	4,098,544		.7,680			7,680	.0	4,106,224	.0	62,639	62,639	.52,342	10/15/2020	1FE
.755740-AA-8	RCMT 2015-2 A 3.804% 06/25/55		03/01/2020	Paydown		222,477	222,198	221,973		.504			504	.0	222,477	.0	.0	.0	1,410	06/25/2055	1FM
.759850-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2020	Paydown		14,862	14,862	10,840	8,342	.0	6,520	.0	6,520	.0	14,862	.0	.0	.0	.149	05/25/2036	1FM
.760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		03/01/2020	Paydown		5,765	5,765	5,617	5,424	.0	.341	.0	.341	.0	5,765	.0	.0	.0	.58	01/25/2032	1FM
.761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2020	Paydown		33,094	37,834	34,249	35,377	.0	(2,282)	.0	(2,282)	.0	33,094	.0	.0	.0	.435	11/25/2035	3FM
.761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2020	Paydown		59,165	81,798	67,406	74,265	.0	(15,099)	.0	(15,099)	.0	59,165	.0	.0	.0	.826	03/25/2036	3FM
.76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2020	Paydown		2,055	3,008	2,711	2,699	.0	(644)	.0	(644)	.0	2,055	.0	.0	.0	.19	11/25/2035	1FM
.76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2020	Paydown		325,055	327,643	213,668	213,645	.0	111,410	.0	111,410	.0	325,055	.0	.0	.0	3,002	04/25/2036	1FM
FTN FINANCIAL SECURITIES																					
.78403D-AN-0	SBA TOWER TRUST 2.836% 01/15/25		01/22/2020			1,022,310	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	22,310	22,310	2,994	01/15/2025	1FE
.808625-AA-5	SCIENCE APPLICATIONS INT 4.875% 04/01/28		03/04/2020	STIFEL NICHOLAS		194,750	190,000	190,000		.0	.0	.0	.0	.0	190,000	.0	4,750	4,750	.0	04/01/2028	4FE
.81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		03/01/2020	Paydown		129,336	129,336	132,125	131,858	.0	(2,522)	.0	(2,522)	.0	129,336	.0	.0	.0	.884	05/25/2045	1FM
.81744W-AG-5	SEMT 2013-1 B3 3.649% 02/25/43		03/01/2020	Paydown		143,942	143,942	142,542	142,788	.0	1,154	.0	1,154	.0	143,942	.0	.0	.0	1,005	02/25/2043	1FM
.81744Y-AG-1	SEMT 2013-4 B2 3.486% 04/25/43		03/01/2020	Paydown		96,315	96,315	92,594	93,425	.0	2,889	.0	2,889	.0	96,315	.0	.0	.0	.538	04/25/2043	1FM
.81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2020	Paydown		235,515	235,515	231,430	232,136	.0	3,379	.0	3,379	.0	235,515	.0	.0	.0	1,248	07/25/2043	1FM
.81745O-CC-4	SEMT 2015-1 B3 3.875% 01/25/45		03/01/2020	Paydown		63,716	63,716	65,707	65,597	.0	(1,881)	.0	(1,881)	.0	63,716	.0	.0	.0	.484	01/25/2045	1FM
.81745R-AG-5	SEMT 2013-3 B1 3.514% 03/25/43		03/01/2020	Paydown		188,404	188,404	189,185	189,633	.0	(1,229)	.0	(1,229)	.0	188,404	.0	.0	.0	1,286	03/25/2043	

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STATEMENT AS OF MARCH 31, 2020 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
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	11	12	13	14	15	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
..89178J-AA-5	TPMT 2019-SJ3 A1 3.000% 11/25/59		03/01/2020	Paydown CREDIT SUISSE FIRST		21,724	21,724	21,789	21,785	0	(61)	0	(61)	0	21,724	0	0	0	107	11/25/2059	1FE
..902055-AN-2	LBTY 2016-22SL X 0.875% 02/10/36		02/04/2020	BOSTON		1,099,828	0	1,113,750	1,105,958	0	(16,109)	0	(16,109)	0	1,089,849	0	9,979	9,979	38,539	02/10/2036	1FE
..90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		03/01/2020	Paydown		105,347	105,347	106,923	105,475	0	(127)	0	(127)	0	105,347	0	0	0	578	01/10/2045	1FM
..90268T-AE-4	UBSC 2011-C1 XA 2.154% 01/10/45		03/01/2020	Paydown		0	0	937	313	0	(313)	0	(313)	0	0	0	0	0	43	01/10/2045	1FE
..90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		03/01/2020	Paydown		1,053,476	1,053,476	1,069,268	1,054,861	0	(1,384)	0	(1,384)	0	1,053,476	0	0	0	5,247	05/10/2045	1FM
..90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		03/01/2020	Paydown		246,609	246,609	254,007	248,048	0	(1,438)	0	(1,438)	0	246,609	0	0	0	1,226	03/10/2046	1FM
..90278L-AZ-2	UBSCM 2018-C15 XA 0.948% 12/15/51		03/01/2020	Paydown		0	0	2,972	2,691	0	(2,691)	0	(2,691)	0	0	0	0	0	77	12/15/2051	1FE
..90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		02/01/2020	Paydown		233,048	233,048	238,870	232,940	0	108	0	108	0	233,048	0	0	0	680	08/10/2049	1FM
				Redemption 100.0000																	
..90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31		02/02/2020	Various		95,011	95,011	95,011	95,011	0	0	0	0	0	95,011	0	0	0	0	08/25/2031	1FE
..90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		01/07/2020	Redemption 100.0000		184,680	184,680	184,680	184,680	0	0	0	0	0	184,680	0	0	0	2,863	07/07/2028	1FE
..90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2020	Paydown		83,344	83,344	83,344	83,344	0	0	0	0	0	83,344	0	0	0	1,563	09/03/2026	1FE
..90943T-AD-9	UACST 2018-1 D 3.520% 11/10/22		03/10/2020	Call 104.5222		74,865	74,865	75,309	75,081	0	(217)	0	(217)	0	74,865	0	0	0	419	11/10/2022	1FE
..913017-BV-0	UNITED TECHNOLOGIES 3.100% 06/01/22		03/04/2020	Paydown		10,452,218	10,000,000	9,926,100	9,976,065	0	1,523	0	1,523	0	9,977,589	0	22,411	22,411	532,302	06/01/2022	2FE
..92211M-AC-7	VDC 2018-1A A2 4.072% 02/16/43		03/15/2020	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	34	02/16/2043	1FE
..92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		03/01/2020	Paydown		100,878	100,878	103,899	101,690	0	(812)	0	(812)	0	100,878	0	0	0	628	05/15/2047	1FM
	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28																				
..92903P-AA-7			03/10/2020	Paydown		536,713	536,713	536,712	536,589	0	123	0	123	0	536,713	0	0	0	3,546	09/13/2028	1FM
..929227-2G-0	WAMU 2003-S5 144 5.500% 06/25/33		03/01/2020	Paydown		39,429	39,429	32,924	31,550	0	7,880	0	7,880	0	39,429	0	0	0	491	06/25/2033	1FM
..92936C-AG-4	WFRBS 2011-C4 AFL 2.062% 06/15/44		03/15/2020	Paydown		12,637	12,637	12,701	12,699	0	(61)	0	(61)	0	12,637	0	0	0	70	06/15/2044	1FE
..92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		01/01/2020	Paydown		540,472	540,472	545,848	539,979	0	493	0	493	0	540,472	0	0	0	1,416	04/15/2045	1FM
..92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		03/01/2020	Paydown		1,422,175	1,422,175	1,408,176	1,417,861	0	4,315	0	4,315	0	1,422,175	0	0	0	4,456	03/15/2048	1FM
..92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		03/01/2020	Paydown		518,967	518,967	534,511	522,833	0	(3,866)	0	(3,866)	0	518,967	0	0	0	3,163	12/15/2046	1FM
..92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		03/01/2020	Paydown		273,084	273,084	275,003	275,003	0	(1,999)	0	(1,999)	0	273,084	0	0	0	1,688	03/15/2046	1FM
..92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		03/01/2020	Paydown		988,345	988,345	1,017,937	996,215	0	(7,870)	0	(7,870)	0	988,345	0	0	0	5,775	03/15/2047	1FM
..931142-CZ-4	WAL-MART 3.250% 10/25/20		03/09/2020	TD SECURITIES		2,026,020	2,000,000	1,992,380	1,999,219	0	182	0	182	0	1,999,401	0	26,619	26,619	24,556	10/25/2020	1FE
..939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2020	Paydown		40,195	69,952	52,722	64,336	0	(24,142)	0	(24,142)	0	40,195	0	0	0	429	05/25/2036	1FM
..93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2020	Paydown		9,047	12,991	11,996	12,181	0	(3,134)	0	(3,134)	0	9,047	0	0	0	116	11/25/2035	1FM
..93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2020	Paydown		44,763	44,763	20,653	17,175	0	27,588	0	27,588	0	44,763	0	0	0	149	07/25/2036	1FM
..93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.603% 10/25/36		03/01/2020	Paydown		61,971	61,971	32,541	27,002	0	34,969	0	34,969	0	61,971	0	0	0	291	10/25/2036	1FM
..949456-AA-5	WLKRG 2013-AA A 3.100% 03/15/29		03/15/2020	Paydown		298,110	298,110	298,113	298,111	0	(1)	0	(1)	0	298,110	0	0	0	1,492	03/15/2029	1FE
..94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		03/15/2020	Paydown		611,744	611,744	611,566	611,591	0	154	0	154	0	611,744	0	0	0	2,890	06/15/2038	1FE
..94974B-GF-1	WELLS FARGO CO 2.150% 01/30/20		01/30/2020	Maturity		2,777,000	2,777,000	2,751,868	2,774,940	0	2,060	0	2,060	0	2,777,000	0	0	0	29,853	01/30/2020	1FE
..94989H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		03/01/2020	Paydown		314,371	314,371	311,325	313,489	0	882	0	882	0	314,371	0	0	0	1,428	10/15/2045	1FM
..94988L-AA-0	WFCM 2013-120B A 2.710% 03/18/28		03/01/2020	Paydown		200,000	200,000	199,820	199,793	0	207	0	207	0	200,000	0	0	0	1,370	03/18/2028	1FM
..94988Q-BC-4	WFCM 2013-LC12 XA 0.235% 07/15/46		03/01/2020	Paydown		0	0	22,336	6,260	0	(6,260)	0	(6,260)	0	0	0	0	0	525	07/15/2046	1FE
..94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		03/01/2020	Paydown		63	63	65	64	0	(1)	0	(1)	0	63	0	0	0	1	07/15/2058	1FM
..94989U-AS-0	WFMB 2018-1 A17 3.500% 07/25/47		03/01/2020	Paydown		805,297	805,297	784,176	785,060	0	20,237	0	20,237	0	805,297	0	0	0	4,389	07/25/2047	1FM
..95001T-BH-7	WFMB 2019-1 B1 4.048% 11/25/48		03/01/2020	Paydown		16,200	16,200	16,326	16,301	0	(101)	0	(101)	0	16,200	0	0	0	110	11/25/2048	1FM
..95002F-AA-2	WFMB 2019-4 A1 3.500% 09/25/49		03/01/2020	Paydown		1,083,367	1,083,367	1,102,664	1,102,218	0	(18,852)	0	(18,852)	0	1,083,367	0	0	0	5,661	09/25/2049	1FE
..95058Y-AE-8	WEN 2018-1A A211 3.884% 03/15/48		03/15/2020	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	486	03/15/2048	2FE
..95058Y-AH-1	WEN 2019-1A A211 4.080% 06/15/49		03/15/2020	Paydown		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,071	06/15/2049	2FE
..96221T-AH																					

STATEMENT AS OF MARCH 31, 2020 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-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
035198-AD-2	ANGOLA 8.000% 11/26/29	D	01/15/2020	MORGAN STANLEY FIXED INC		915,875	850,000	850,000	850,000	.0	.0	.0	.0	.0	850,000	.0	65,875	65,875	9,633	11/26/2029	4FE
10554T-AD-7	BRASKEM NETHERLANDS 4.500% 01/31/30	D	01/24/2020	HONG KONG SHANGHAI BK		757,500	750,000	744,510	744,535	.0	25	.0	25	.0	744,560	.0	12,940	12,940	8,156	01/31/2030	2FE
12549A-AL-4	CIFC 2013-1A A1R 3.093% 07/16/30	D	03/20/2020	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	10,000,000	.0	.0	.0	138,058	07/16/2030	1FE
14214X-B8-8	CARILLION PLC PP 4.850% 01/06/19	D	02/24/2020	Various		.0	11,000,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	01/06/2019	6*
191241-AE-8	COCA-COLA FEMSA SAB CV 3.875% 11/26/23	D	01/27/2020	Call 107,8578		11,972,212	11,100,000	11,626,341	11,569,317	.0	(8,347)	.0	(8,347)	.0	11,560,971	.0	(460,971)	(460,971)	945,094	11/26/2023	1FE
46650C-AB-5	JBS INVESTMENTS II GMBH 5.750% 01/15/28	D	03/24/2020	JEFFERIES & CO		3,370,500	4,200,000	3,402,000	.0	.0	192	.0	192	.0	3,402,192	.0	(31,692)	(31,692)	47,629	01/15/2028	3FE
53944V-AQ-2	LLOYDS BANK PLC 2.232% 05/07/21	D	01/08/2020	CITIGROUP GLOBAL MKTS		5,014,100	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	14,100	14,100	21,187	05/07/2021	1FE
55818P-AL-4	MDPK 2014-12A AR 3.087% 07/20/26	D	01/21/2020	Paydown		2,040,190	2,040,190	2,040,190	2,040,190	.0	.0	.0	.0	.0	2,040,190	.0	.0	.0	16,819	07/20/2026	1FE
561233-AB-3	MALLINCKRODT FIN/SB 4.875% 04/15/20	D	01/09/2020	JEFFERIES & CO		219,100	313,000	249,852	238,349	11,502	.0	.0	11,502	.0	249,852	.0	(30,752)	(30,752)	3,730	04/15/2020	6FE
67091R-AK-5	OCF CLO Ltd 20158A 2015-8A A1R 2.686% 04/17/27	D	01/17/2020	Paydown		42,789	42,789	42,823	42,816	.0	(27)	.0	(27)	.0	42,789	.0	.0	.0	312	04/17/2027	1FE
69700V-AA-7	Palmer Square Lo20191A ng Ltd 2019-1A A1 2.869% 04/20/27	D	01/20/2020	Paydown		11,911	11,911	11,911	11,911	.0	.0	.0	.0	.0	11,911	.0	.0	.0	92	04/20/2027	1FE
69888U-AB-1	PNG GOVT INTL BOND SVGN 8.375% 10/04/28	D	02/24/2020	CITIGROUP GLOBAL MKTS		545,000	500,000	522,000	521,047	.0	(229)	.0	(229)	.0	520,818	.0	24,182	24,182	16,517	10/04/2028	4FE
75574V-AA-5	RCMT 2018-FL2 A 1.797% 06/25/35	D	03/25/2020	Paydown		2,288,113	2,288,113	2,288,113	2,288,113	.0	.0	.0	.0	.0	2,288,113	.0	.0	.0	11,628	06/25/2035	1FE
75735G-AA-6	REDE D'OR FINANCE SARL 0.000% 01/22/30	D	01/14/2020	GOLDMAN SACHS		339,490	340,000	.0	.0	.0	.0	.0	.0	.0	340,000	.0	(510)	(510)	.0	01/22/2030	3FE
87159Q-BV-9	Symphony CLO Ltd201414A 2014-14A AR 2.793% 07/14/39	D	01/14/2020	Paydown		16,972	16,972	16,972	16,972	.0	.0	.0	.0	.0	16,972	.0	.0	.0	127	07/14/2039	1FE
88032W-AN-6	TENCENT HOLDINGS LTD 3.975% 04/11/29	D	03/26/2020	HONG KONG SHANGHAI BK		1,095,900	1,000,000	1,002,430	1,002,243	.0	(15)	.0	(15)	.0	1,002,228	.0	93,672	93,672	18,660	04/11/2029	1FE
893800-AA-0	TRANSOCEAN GUARDIAN LTD 5.875% 01/15/24	D	01/15/2020	Redemption 100.0000		44,605	44,605	44,159	44,263	.0	342	.0	342	.0	44,605	.0	.0	.0	1,310	01/15/2024	4FE
89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25	D	02/03/2020	Redemption 100.0000		21,450	21,450	21,236	21,271	.0	179	.0	179	.0	21,450	.0	.0	.0	657	08/01/2025	4FE
89383J-AA-6	TRANSOCEAN POSEIDON 6.875% 02/01/27	D	01/07/2020	Various		1,392,840	1,314,000	1,304,145	1,304,911	.0	47	.0	47	.0	1,304,957	.0	87,883	87,883	39,648	02/01/2027	4FE
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22	D	02/15/2020	Redemption 100.0000		764,362	764,362	764,362	764,362	.0	.0	.0	.0	.0	764,362	.0	.0	.0	19,873	02/15/2022	2
G1969#-AC-0	BALFOUR BEATTY PP 4.530% 03/05/20	D	03/05/2020	Various		7,000,000	7,000,000	7,000,000	7,000,000	.0	.0	.0	.0	.0	7,000,000	.0	.0	.0	158,550	03/05/2020	3
38999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					510,922,588	516,166,799	506,232,245	460,956,369	11,502	752,778	0	764,280	0	506,000,427	0	2,648,935	2,648,935	8,478,617	XXX	XXX
25746U-AY-5	DOMINION RESOURCES 4.200% 06/30/66		02/18/2020	Call 100.0000		2,021,000	2,021,000	1,829,005	1,831,699	.0	86	.0	86	.0	1,831,784	.0	189,216	189,216	13,433	06/30/2066	2FE
48999999	Subtotal - Bonds - Hybrid Securities					2,021,000	2,021,000	1,829,005	1,831,699	0	86	0	86	0	1,831,784	0	189,216	189,216	13,433	XXX	XXX
LX1854-54-0	ELANCO ANIMAL HEALTH INC TL B 1L 02/04/27		02/05/2020	GOLDMAN SACHS		250,938	250,000	250,000	.0	.0	.0	.0	.0	.0	250,000	.0	938	938	.0	02/04/2027	3FE
00130M-AB-0	ARDENT HEALTH PARTNERS TL B 1L 06/15/25		03/31/2020	Redemption 100.0000		9,220	9,220	9,309	9,296	.0	(76)	.0	(76)	.0	9,220	.0	.0	.0	144	06/15/2025	4FE
00164D-AQ-6	AMC ENTERTAINMENT HOLDIN TL B 1L 03/20/26		03/31/2020	Redemption 100.0000		3,279	3,279	3,269	3,269	.0	10	.0	10	.0	3,279	.0	.0	.0	40	03/20/2026	3FE
00169Q-AE-9	AIR MEDICAL GROUP HOLDINGS INC TL 1L 04/28/22		01/01/2020	Various		5,019	5,019	4,809	4,852	.0	167	.0	167	.0	5,019	.0	.0	.0	.0	04/28/2022	4FE
00241Y-AM-6	AVSC HOLDING CORP TL B 1L 03/01/25		01/01/2020	Redemption 100.0000		3,756	3,756	3,716	3,722	.0	34	.0	34	.0	3,756	.0	.0	.0	.0	03/01/2025	4FE
00241Y-AM-6	AVSC HOLDING CORP TL B 1L 03/01/25		03/31/2020	Redemption 100.0000		3,756	3,756	3,716	3,722	.0	34	.0	34	.0	3,756	.0	.0	.0	57	03/01/2025	5FE
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		03/31/2020	Redemption 100.0000		1,259	1,259	1,258	.0	.0	2	.0	2	.0	1,259	.0	.0	.0	3	01/04/2026	4FE
01310T-AX-7	ALBERTSON'S LLC TL B7 1L 11/17/25		02/05/2020	Redemption 100.0000		1,136,250	1,136,250	1,136,250	1,136,250	.0	.0	.0	.0	.0	1,136,250	.0	.0	.0	5,119	11/17/2025	3FE
01449B-AY-8	ALERIS INTL INC TL 1L 02/27/23		03/31/2020	Redemption 100.0000		2,538	2,538	2,544	.0	.0	(6)	.0	(6)	.0	2,538	.0	.0	.0	31	02/27/2023	4FE
02474R-AH-6	ABC SUPPLY CO INC TL B 1L 01/15/27		02/04/2020	SUNTRUST		698,425	698,250	694,759	694,806	.0	136	.0	136	.0	694,942	.0	3,484	3,484	2,284	01/15/2027	4FE
02474R-AH-6	ABC SUPPLY CO INC TL B 1L 01/15/27		01/01/2020	Redemption 100.0000		1,750	1,750	1,741	1,741	.0	9	.0	9	.0	1,750	.0	.0	.0	.0	01/15/2027	4FE
03280F-AK-7	ANCESTRY.COM OPERATIONS INC TL B 1L 08/26/26		03/31/2020	Redemption 100.0000		2,500	2,500	2,475	2,476	.0	24	.0	24	.0	2,500	.0	.0	.0	38	08/26/2026	4FE
03755P-AB-1	APERGY CORP TL B 1L 05/09/25		01/01/2020	Redemption 100.0000		36,145	36,145	36,123	36,124	.0	20	.0	20	.0	36,145	.0	.0	.0	1	05/09/2025	3FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol	
03834X-AJ-2	UNITED PACIFIC TL B 1L	11/14/26	03/31/2020	Redemption	100.0000																	
03834X-AK-9	UNITED PACIFIC TL B-DD 1L	10/28/26	02/01/2020	GOLDMAN SACHS		5,833	5,833	5,775	5,775	.0	.58	.0	.58	.0	5,833	.0	.0	.0	.0	109	11/14/2026	4FE
04761P-AF-2	ATKINS NUTRITIONALS TL B 1L	07/06/24	02/13/2020	Redemption	100.0000	666,667	666,667	666,667	666,667	.0	.0	.0	.0	.0	666,667	.0	.0	.0	.0	0	10/28/2026	4FE
05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L					14,912	14,912	14,987	14,973	.0	(61)	.0	(61)	.0	14,912	.0	.0	.0	.0	238	07/06/2024	4FE
05606C-AE-0	BW NHC HOLDCO INC TL 1L	05/15/25	01/01/2020	Various		3,778	3,778	3,631	3,635	.0	144	.0	144	.0	3,778	.0	.0	.0	.0	15	10/31/2024	4FE
07368R-AD-3	BEACON ROOFING SUPPLY INC TL B 1L		03/17/2020	CITIBANK		659,950	985,000	965,300	967,932	.0	1,756	.0	1,756	.0	969,687	.0	(309,737)	(309,737)	.0	17,217	05/15/2025	5FE
08579J-BE-1	BERRY PLASTICS TL X 1L	01/19/24	03/31/2020	Redemption	100.0000	2,545	2,545	2,538	.0	.0	.7	.0	.7	.0	2,545	.0	.0	.0	.0	11	01/02/2025	4FE
09071F-AK-7	Bioscrip (Option Care) TL 1L		03/31/2020	Redemption	100.0000	5,383	5,383	5,383	5,383	.0	.0	.0	.0	.0	5,383	.0	.0	.0	.0	49	01/19/2024	3FE
09238F-AK-7	BHN MERGER SUB INC TI 1L	06/15/25	03/31/2020	Redemption	100.0000	2,500	2,500	2,485	.0	.0	15	.0	15	.0	2,500	.0	.0	.0	.0	12	08/06/2026	4FE
09518D-AH-0	BLOUNT INTERNATIONAL INC TL B 1L			Redemption	100.0000	2,500	2,500	2,514	2,512	.0	(12)	.0	(12)	.0	2,500	.0	.0	.0	.0	30	06/15/2025	4FE
09776M-AL-8	BOMBARDIER RECREATIONAL TL B2 1L	05/23/25	01/02/2020	Redemption	100.0000	1,244	1,244	1,256	1,253	.0	(9)	.0	(9)	.0	1,244	.0	.0	.0	.0	13	04/12/2023	4FE
10330J-AU-2	BOYD GAMING CORP TL B 1L	09/14/23	02/04/2020	Redemption	100.0000	1,154,108	1,154,108	1,153,861	1,153,730	.0	378	.0	378	.0	1,154,108	.0	.0	.0	.0	4,273	05/23/2025	3FE
12505M-AF-3	OUTFRONT MEDIA CAPITAL L TL B 1L		01/16/2020	Redemption	100.0000	36,633	36,633	36,563	36,576	.0	57	.0	57	.0	36,633	.0	.0	.0	.0	55	09/14/2023	3FE
13134M-BE-2	CALPINE CONS FIN/COFC FI TL B5 1L		02/19/2020	MORGAN STANLEY HI-YLD		463,750	462,687	462,687	462,687	.0	.0	.0	.0	.0	462,687	.0	1,064	1,064	.0	2,802	11/18/2026	3FE
14173M-AC-7	CARESTREAM DENTAL TL 1L	08/07/24	01/01/2020	Redemption	100.0000	1,213	1,213	1,208	1,209	.0	4	.0	4	.0	1,213	.0	.0	.0	.0	(3)	01/15/2024	3FE
15018L-AJ-0	CEDAR FAIR LP TL B 1L	04/13/24	01/01/2020	Various		2,522	2,522	2,491	2,493	.0	29	.0	29	.0	2,522	.0	.0	.0	.0	0	08/07/2024	4FE
15670B-AB-8	CENTURYLINK INC TL B 1L	01/31/25	01/01/2020	Redemption	100.0000	1,250	1,250	1,250	1,250	.0	.0	.0	.0	.0	1,250	.0	.0	.0	.0	0	04/13/2024	3FE
16117L-BX-6	CHARTER COMM OPT LLC/CAP TL B2 1L		01/31/2020	Redemption	100.0000	2,947,500	2,947,500	2,904,172	2,910,737	.0	36,763	.0	36,763	.0	2,947,500	.0	.0	.0	.0	10,965	01/31/2025	3FE
17148P-AD-3	CHURCHILL DOWNS INC TL B 1L	12/12/24	01/01/2020	Redemption	100.0000	3,712	3,712	3,712	3,712	.0	.0	.0	.0	.0	3,712	.0	.0	.0	.0	0	02/01/2027	2FE
17178H-AL-6	CIENA CORP TL B 1L	09/21/25	03/31/2020	Redemption	100.0000	1,250	1,250	1,253	1,253	.0	(3)	.0	(3)	.0	1,250	.0	.0	.0	.0	12	12/12/2024	2FE
17178H-AM-4	CIENA CORP TL B 1L	09/28/25	01/23/2020	MORGAN STANLEY HI-YLD		990,000	990,000	988,812	988,938	.0	1,062	.0	1,062	.0	990,000	.0	.0	.0	.0	3,514	09/21/2025	3FE
18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L		03/06/2020	Redemption	100.0000	980,100	990,000	990,000	.0	.0	.0	.0	.0	.0	990,000	.0	(9,900)	(9,900)	.0	2,625	09/28/2025	3FE
19257P-AB-0	COHU INC TL B 1L	10/01/25	03/31/2020	Redemption	100.0000	2,250	2,250	2,239	2,239	.0	11	.0	11	.0	2,250	.0	.0	.0	.0	18	07/24/2026	3FE
19933M-AL-7	COLUMBUS MCKINNON TL B 1L	01/20/24	02/14/2020	Redemption	100.0000	2,532	2,532	2,525	.0	.0	.7	.0	.7	.0	2,532	.0	.0	.0	.0	15	10/01/2025	4FE
19933M-AL-7	COLUMBUS MCKINNON TL B 1L	01/20/24	01/01/2020	JPM FUNDS RECAP		294,849	292,654	293,386	293,178	.0	.7	.0	.7	.0	293,185	.0	1,665	1,665	.0	0	01/20/2024	3FE
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L		01/01/2020	Various		(270)	(270)	(271)	(230)	.0	(40)	.0	(40)	.0	(270)	.0	.0	.0	.0	0	01/20/2024	3FE
20337E-AQ-4	COMMSCOPE INC TL B2 1L	04/04/26	01/01/2020	Redemption	100.0000	6,200	6,200	6,215	6,211	.0	(11)	.0	(11)	.0	6,200	.0	.0	.0	.0	0	03/30/2023	4FE
22207E-BG-8	COTY INC TI B 1L	03/29/25	03/31/2020	Redemption	100.0000	5,000	5,000	4,930	4,935	.0	65	.0	65	.0	5,000	.0	.0	.0	.0	31	04/04/2026	4FE
22207E-BG-8	COTY INC TI B 1L	03/29/25	01/01/2020	Redemption	100.0000	7,500	7,500	7,181	7,229	.0	271	.0	271	.0	7,500	.0	.0	.0	.0	(4)	03/29/2025	3FE
22207E-BG-8	COTY INC TI B 1L	03/29/25	03/30/2020	Redemption	100.0000	7,500	7,500	7,181	7,229	.0	271	.0	271	.0	7,500	.0	.0	.0	.0	70	03/29/2025	3FE
22860E-AB-8	CROWN SUBSEA COMMUNICATI TL 1L	11/02/25	03/18/2020	Redemption	100.0000	301,737	301,737	291,553	292,594	.0	9,143	.0	9,143	.0	301,737	.0	.0	.0	.0	6,263	11/02/2025	4FE
23338D-AM-8	DXP Enterprises TL B 1L	08/29/23	03/31/2020	Redemption	100.0000	2,500	2,500	2,516	2,512	.0	(12)	.0	(12)	.0	2,500	.0	.0	.0	.0	41	08/29/2023	4FE
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L	12/31/25	03/31/2020	Redemption	100.0000	5,000	5,000	4,965	4,969	.0	31	.0	31	.0	5,000	.0	.0	.0	.0	72	12/31/2025	4FE

STATEMENT AS OF MARCH 31, 2020 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 Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L 07/18/26		03/31/2020	Redemption 100.0000		2,500	2,500	2,396	1,245	.0	104	.0	104	.0	2,500	.0	.0	.0	16	07/18/2026	3FE
25456Q-AG-3	DIPLOMAT PHARMACY INC TL B 1L 12/20/24		02/10/2020	Redemption 100.0000		396,058	396,058	395,068	395,192	.0	866	.0	866	.0	396,058	.0	.0	.0	5,011	12/20/2024	5FE
26816D-AL-4	DYNACORP INTERNTL INC TL B 1L 08/16/25		03/18/2020	Redemption 100.0000		12,500	12,500	12,125	12,139	.0	361	.0	361	.0	12,500	.0	.0	.0	248	08/16/2025	3FE
26852B-AP-4	EIG INVESTORS CORP TL 1L 02/09/23		02/19/2020	CREDIT SUISSE FIRST BOSTON		349,105	351,711	352,836	352,552	.0	14	.0	14	.0	352,566	.0	(3,461)	(3,461)	(9)	02/09/2023	4FE
26852B-AP-4	EIG INVESTORS CORP TL 1L 02/09/23		01/01/2020	Various		.0	.0	.0	.5	.0	(5)	.0	(5)	.0	.0	.0	.0	.0	10	02/09/2023	4FE
26928B-AJ-8	EW SCRIPPS CO TL B 1L 10/02/24		01/01/2020	Redemption 100.0000		2,500	2,500	2,492	2,493	.0	.7	.0	.7	.0	2,500	.0	.0	.0	.0	10/02/2024	3FE
26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26		01/01/2020	Redemption 100.0000		1,244	1,244	1,244	1,244	.0	.0	.0	.0	.0	1,244	.0	.0	.0	.0	05/01/2026	3FE
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L 10/01/25		03/31/2020	Various		1,250	1,250	1,259	1,265	.0	(15)	.0	(15)	.0	1,250	.0	.0	.0	17	10/01/2025	4FE
29088U-AF-4	EMERALD EXPO HOLDINGS INC TL B 1L 05/17/24		01/24/2020	BANK of AMERICA SEC		681,799	704,701	702,940	703,213	.0	(16)	.0	(16)	.0	703,197	.0	(21,399)	(21,399)	.0	05/17/2024	4FE
29088U-AF-4	EMERALD EXPO HOLDINGS INC TL B 1L 05/17/24		01/01/2020	Redemption 100.0000		1,875	1,875	1,870	1,871	.0	.4	.0	.4	.0	1,875	.0	.0	.0	.0	05/17/2024	4FE
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/26/26		03/31/2020	Redemption 100.0000		2,500	2,500	2,496	2,496	.0	.4	.0	.4	.0	2,500	.0	.0	.0	33	07/26/2026	4FE
29267Y-AM-4	ENERGIZER HOLDINGS INC TL B 1L 01/02/26		02/05/2020	Redemption 100.0000		693,000	693,000	678,659	680,420	.0	12,580	.0	12,580	.0	693,000	.0	.0	.0	2,423	01/02/2026	3FE
29373U-AC-5	ENVISION HEALTHCARE CORP TL 1L 09/28/25		01/01/2020	Redemption 100.0000		7,500	7,500	7,328	7,350	.0	150	.0	150	.0	7,500	.0	.0	.0	.0	09/28/2025	4FE
37249U-AN-6	GENTIVA HEALTH SERVICES TL 1L 07/02/25		01/22/2020	Redemption 100.0000		942,817	942,817	946,399	945,844	.0	(3,027)	.0	(3,027)	.0	942,817	.0	.0	.0	3,205	07/02/2025	4FE
37252K-AP-7	GEO GROUP INC/THE TI B 1L 03/23/24		03/31/2020	Redemption 100.0000		2,564	2,564	2,295	2,300	.0	264	.0	264	.0	2,564	.0	.0	.0	24	03/23/2024	3FE
39154E-AG-6	GREATBATCH LTD TL B 1L 10/27/22		02/19/2020	MORGAN STANLEY HI-YLD		259,518	258,717	258,717	258,717	.0	.0	.0	.0	.0	258,717	.0	.801	.801	1,820	10/27/2022	4FE
39154E-AG-6	GREATBATCH LTD TL B 1L 10/27/22		01/01/2020	Redemption 100.0000		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	10/27/2022	4FE
39525Y-AE-9	GREENHILL & CO INC TL B 1L 04/05/24		02/20/2020	Redemption 100.0000		83,333	83,333	82,917	82,956	.0	377	.0	377	.0	83,333	.0	.0	.0	757	04/05/2024	3FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERAT TL B 1L 11/15/27		03/06/2020	DEUTSCHE BANK		408,190	416,667	416,667	416,667	.0	.0	.0	.0	.0	416,667	.0	(8,477)	(8,477)	3,368	11/15/2027	3FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/16/25		03/31/2020	Various		1,250	1,250	1,207	416	.0	43	.0	43	.0	1,250	.0	.0	.0	4	08/16/2025	3FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		01/01/2020	BARCLAYS		984,128	1,000,000	984,128	984,158	.0	(30)	.0	(30)	.0	984,128	.0	.0	.0	.0	03/20/2025	4FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		03/31/2020	Various		3,782	3,782	3,754	(1,282)	.0	68	.0	68	.0	3,782	.0	.0	.0	50	03/20/2025	4FE
42236W-AH-0	Heartland Dental TL 1L 04/30/25		03/31/2020	Redemption 100.0000		2,536	2,536	2,534	.0	.0	.2	.0	.2	.0	2,536	.0	.0	.0	25	04/30/2025	4FE
42236W-AJ-6	Heartland Dental TL DD 1L 04/30/25		03/03/2020	Redemption 100.0000		22,052	22,052	21,942	.0	.0	110	.0	110	.0	22,052	.0	.0	.0	.0	04/30/2025	4FE
42727C-AC-1	HERITAGE POWER LLC TL B 1L 08/02/26		03/31/2020	Redemption 100.0000		2,000	2,000	1,960	1,961	.0	39	.0	39	.0	2,000	.0	.0	.0	42	08/02/2026	4FE
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/03/25		03/31/2020	Redemption 100.0000		4,853	4,853	4,853	4,853	.0	.0	.0	.0	.0	4,853	.0	.0	.0	73	08/03/2025	4FE
44932E-AB-6	HYSTER-YALE GROUP INC TL B 1L 05/30/23		03/31/2020	Various		13,194	13,194	13,115	13,121	.0	74	.0	74	.0	13,194	.0	.0	.0	165	05/30/2023	4FE
44969C-BF-6	QUINTILES IMS INC TL B 1L 03/07/24		02/19/2020	BANK of AMERICA SEC		179,774	179,549	179,693	179,656	.0	(10)	.0	(10)	.0	179,647	.0	127	127	(1,633)	03/07/2024	3FE
44969C-BF-6	QUINTILES IMS INC TL B 1L 03/07/24		03/10/2020	Redemption 100.0000		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	03/07/2024	3FE
44988E-AE-3	INC RESEARCH TL B 1L 08/01/24		02/01/2020	Redemption 100.0000		3	3	3	3	.0	.0	.0	.0	.0	3	.0	.0	.0	.0	08/01/2024	3FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		03/31/2020	Redemption 100.0000		5,000	5,000	4,924	4,934	.0	.66	.0	.66	.0	5,000	.0	.0	.0	.43	01/02/2026	3FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/28/25		03/31/2020	Redemption 100.0000		4,994	4,994	5,029	5,024	.0	(30)	.0	(30)	.0	4,994	.0	.0	.0	.56	06/28/2025	4FE
46589U-AB-1	ZEST DENTAL TL 1L 03/08/25		03/31/2020	Redemption 100.0000		5,000	5,000	4,919	4,930	.0	.70	.0	.70	.0	5,000	.0	.0	.0	.66	03/08/2025	4FE
47009Y-AK-3	JAGUAR HOLDINGS TL 1L 08/18/22		01/01/2020	Redemption 100.0000		1,576	1,576	1,569	1,571	.0	.5	.0	.5	.0	1,576	.0	.0	.0	.0	08/18/2022	4FE
47579S-AT-7	JELD-WEN INC TL B4 1L 12/14/24		01/01/2020	Redemption 100.0000		5,000	5,000	4,972	4,976	.0	.24	.0	.24	.0	5,000	.0	.0	.0	.0	12/14/2024	3FE
48562R-AL-3	KAR AUCTION SERVICES INC TL B 1L 09/19/26		03/13/2020	JPM FUNDS RECAP		44,178	46,998	46,998	46,998	.0	.0	.0	.0	.0	46,998	.0	(2,820)	(2,820)	.473	09/19/2026	3FE
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/25/25		03/31/2020	Redemption 100.0000		7,500	7,500	7,322	7,347	.0	153	.0	153	.0	7,500	.0	.0	.0	.103	05/25/2025	4FE
513076-AZ-2	LAMAR MEDIA CORP TB B 1L 02/16/25		02/06/2020	Redemption 100.0000		982,500	982,500	982,500	982,500	.0	.0	.0	.0	.0	982,500	.0	.0	.0	3,942	02/16/2025	2FE
52729K-AP-1	LEVEL 3 PARENT LLC TL B 1L 03/01/27		02/20/2020	MORGAN STANLEY HI-YLD		472,144	472,259	472,259	472,259	.0	.0	.0	.0	.0	472,259	.0	(115)	(115)	1,509	03/01/2027	3FE
54805B-AB-5	ORYX SOUTHERN DELAWARE TL B 1L 05/08/26		03/31/2020	Redemption 100.0000		2,500	2,500	2,465	2,467	.0	.33	.0	.33	.0	2,500	.0	.0	.0	.36	05/08/2026	4FE
55280F-AJ-0	MA FINANCE CO LLC(MICRO FOCUS) TL B2 1L 11/20/21		02/19/2020	JPM FUNDS RECAP		449,245	449,944	446,030	447,363	.0	333	.0	333	.0	447,696	.0	1,549	1,549	1,569	11/20/2021	4FE
55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L 03/25/25		02/14/2020	Redemption 100.0000		338,497	338,497	337,448	337,588	.0	909	.0	909	.0	338,497	.0	.0	.0	1,597	03/25/2025	3FE
55314N-AL-8	MKS INSTRUMENTS INC TL B6 1L 02/01/26		03/06/2020	BARCLAYS		434,838	443,713	443,713	443,713	.0	.0	.0	.0	.0	443,713	.0	(8,874)	(8,874)	2,528	02/01/2026	3FE
55314N-AL-8	MKS INSTRUMENTS INC TL B6 1L 02/01/26		01/24/2020	Redemption 100.0000		26,338	26,338	26,338	26,338	.0	.0	.0	.0	.0	26,338	.0	.0	.0	.62	02/01/2026	3FE
55328H-AE-1	MULTIPLAN TL B 1L 06/07/23		01/01/2020	Various		(1,526)	0	0	0	.0	(92)	.0	(92)	.0	(92)	.0	(1,434)	(1,434)	.0	06/07/2023	4FE
57665V-AD-9	MATCH GROUP INC TL B 1 L 11/16/22		02/13/2020	Redemption 100.0000		500,000	500,000	501,250	500,912	.0	(912)	.0	(912)	.0	500,000	.0	.0	.0	6,592	11/16/2022	3FE
57906P-AG-4	MCAFFEE LLC TL B 1L 09/29/24		01/01/2020	Redemption 100.0000		4,895	4,895	4,906	4,904	.0	(9)	.0	(9)	.0	4,895	.0	.0	.0	.0	09/29/2024	4FE
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N 1L 02/16/24		02/19/2020	JPM FUNDS RECAP		489,394	487,566	486,054	486,346	.0	.34	.0	.34	.0	486,380	.0	3,014	3,014	2,573	02/16/2024	3FE
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N 1L 02/16/24		01/01/2020	Various		0	0	0	(3)	.0	.3	.0	.3	.0	0	.0	.0	.0	.1	02/16/2024	3FE
58943P-AP-7	MEREDITH CORP TL B 1L 01/31/25		02/19/2020	Redemption 100.0000		289,369	289,369	288,964	289,017	.0	352	.0	352	.0	289,369	.0	.0	.0	1,134	01/31/2025	3FE
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/26		03/31/2020	Redemption 100.0000		(1,898)	(1,898)	(1,888)	(1,922)	.0	.24	.0	.24	.0	(1,898)	.0	.0	.0	.31	05/15/2026	4FE
63937Y-AE-1	NAVISTAR TL B 1L 11/06/24		01/31/2020	Redemption 100.0000		3,807	3,807	3,801	3,801	.0	.6	.0	.6	.0	3,807	.0	.0	.0	.25	11/06/2024	3FE
64072U-AE-2	CSC HOLDINGS INC TL 1L 07/15/25		01/15/2020	Redemption 100.0000		2,500	2,500	2,488	2,490	.0	.10	.0	.10	.0	2,500	.0	.0	.0	.8	07/15/2025	3FE
65490C-AB-9	NOMAD BUYER INC TL B 1L 08/03/25		03/31/2020	Redemption 100.0000		2,500	2,500	2,425	2,435	.0	.65	.0	.65	.0	2,500	.0	.0	.0	.43	08/03/2025	4FE
69431E-BL-6	PACIFIC LIFE CORP TL DD 1L 12/31/20		01/29/2020	Redemption 100.0000		250,000	250,000	250,000	0	.0	.0	.0	.0	.0	250,000	.0	.0	.0	.0	12/31/2020	2FE
69946E-AT-8	PAREXEL TL B 1L 08/11/24		01/29/2020	Various		988,445	1,000,000	979,772	982,885	.0	327	.0	327	.0	983,212	.0	5,233	5,233	3,920	08/11/2024	4FE
69946E-AT-8	PAREXEL TL B 1L 08/11/24		01/01/2020	Various		5,032	5,032	4,905	4,921	.0	110	.0	110	.0	5,032	.0	.0	.0	(4)	08/11/2024	4FE
70454B-AT-6	PEABODY ENERGY CORP TL B 1L 03/31/25		03/31/2020	Various		8,648	8,648	8,611	8,613	.0	.34	.0	.34	.0	8,648	.0	.0	.0	.55	03/31/2025	3FE
70583G-AW-2	PELICAN PRODUCTS INC TL B 1L 05/01/25		01/01/2020	Various		3,144	3,144	3,124	3,126	.0	.18	.0	.18	.0	3,144	.0	.0	.0	.0	05/01/2025	4FE
72584D-AE-4	KFC HOLDING CO TL B 1L 03/29/25		03/31/2020	Redemption 100.0000		7,500	7,500	7,493	7,493	.0	.7	.0	.7	.0	7,500	.0	.0	.0	.33	03/29/2025	3FE

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										11	12	13	14	15							
CUSIP Identification	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 Recogn- ized	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
74101Y-AD-0	PRESIDIO HOLDING INC TL B 1L 12/19/26		02/07/2020	JPM FUNDS RECAP		201,000	200,000	199,500	0	0	6	0	6	0	199,506	0	1,494	1,494	0	12/19/2026	4FE
74966U-AP-5	RPI FINANCE TRUST(ROYALTY PHAR TL B6 1L 03/17/23		02/11/2020	Redemption 100.0000		1,015,060	1,015,060	1,015,568	1,015,378	0	(318)	0	(318)	0	1,015,060	0	0	0	4,413	03/17/2023	2FE
75915T-AD-4	LIFEPOINT HOSPITALS INC TL B 1L 11/16/25		03/31/2020	Redemption 100.0000		80,765	80,765	80,966	0	0	(202)	0	(202)	0	80,765	0	0	0	324	11/16/2025	4FE
76171J-AB-7	REYNOLDS CONSUMER PRODUC TL 1L 01/30/27		02/28/2020	CREDIT SUISSE FIRST BOSTON		494,963	500,000	499,375	0	0	71	0	71	0	499,446	0	(4,483)	(4,483)	0	01/30/2027	3FE
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/05/25		03/31/2020	Redemption 100.0000		10,000	10,000	10,092	10,078	0	(78)	0	(78)	0	10,000	0	0	0	88	06/05/2025	4FE
78404X-AH-8	SBA SENIOR FINANCE II LLC TL B 1L 04/06/25		03/31/2020	Redemption 100.0000		3,934	3,934	3,926	3,927	0	7	0	7	0	3,934	0	0	0	34	04/06/2025	3FE
78453J-AC-0	SMG US MIDCO 2 INC TL 1L 01/23/25		01/27/2020	Various		743,093	743,093	741,881	741,892	0	1,202	0	1,202	0	743,093	0	0	0	2,378	01/23/2025	4FE
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		03/31/2020	Redemption 100.0000		2,795	2,795	2,795	0	0	0	0	0	0	2,795	0	0	0	19	01/23/2025	4FE
78466D-BD-5	SS&C TECHNOLOGIES INC TL B3 1L 04/16/25		01/31/2020	Redemption 100.0000		42,430	42,430	42,167	42,204	0	226	0	226	0	42,430	0	0	0	39	04/16/2025	3FE
78466D-BE-3	SS&C TECHNOLOGIES INC TL B4 1L 04/16/25		01/31/2020	Redemption 100.0000		10,085	10,085	10,022	10,031	0	54	0	54	0	10,085	0	0	0	7	04/16/2025	3FE
78466D-BF-0	SS&C TECHNOLOGIES INC TL B5 1L 04/16/25		01/01/2020	Redemption 100.0000		1,260	1,260	1,253	1,254	0	6	0	6	0	1,260	0	0	0	0	04/16/2025	3FE
79546K-AE-0	SALLY HOLDINGS/SALLY CAP TL B 1L 07/05/24		02/19/2020	JPM FUNDS RECAP		380,363	384,205	381,822	382,230	0	57	0	57	0	382,288	0	(1,925)	(1,925)	1,343	07/05/2024	3FE
79546K-AE-0	SALLY HOLDINGS/SALLY CAP TL B 1L 07/05/24		01/01/2020	Redemption 100.0000		1,250	1,250	1,242	1,244	0	6	0	6	0	1,250	0	0	0	0	07/05/2024	3FE
80465J-AB-4	SAVAGE ENTERPRISES LLC TL B 1L 08/01/25		01/01/2020	Redemption 100.0000		40,909	40,909	41,453	41,374	0	(465)	0	(465)	0	40,909	0	0	0	98	08/01/2025	4FE
80862Q-AD-3	SCIENCE APPLICATIONS INTL CORP TL B 1L 10/31/25		01/31/2020	Redemption 100.0000		1,250	1,250	1,231	1,233	0	17	0	17	0	1,250	0	0	0	4	10/31/2025	3FE
816194-AV-6	SELECT MEDICAL CORP TL B 1L 03/06/25		02/07/2020	JPM FUNDS RECAP		1,002,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	2,500	2,500	0	03/06/2025	3FE
816194-AV-6	SELECT MEDICAL CORP TL B 1L 03/06/25		02/28/2020	Various		41,659	41,659	41,627	41,627	0	32	0	32	0	41,659	0	0	0	2	03/06/2025	3FE
82568Q-AK-0	SHUTTERFLY INC TL B 1L 09/25/26		02/13/2020	Redemption 100.0000		129,032	129,032	123,006	123,086	0	5,947	0	5,947	0	129,032	0	0	0	465	09/25/2026	4FE
83417U-AH-9	SOLARWINDS HOLDINGS INC TL 1L 02/05/24		01/01/2020	Redemption 100.0000		3,413	3,413	3,415	3,414	0	(2)	0	(2)	0	3,413	0	0	0	0	02/05/2024	4FE
85208E-AB-6	SPRINT COMMUNICATIONS TL B 1L 02/29/24		03/31/2020	Redemption 100.0000		2,500	2,500	2,490	2,492	0	8	0	8	0	2,500	0	0	0	27	02/29/2024	3FE
85208E-AD-2	SPRINT COMMUNICATIONS TL B 1L 02/03/24		03/31/2020	Redemption 100.0000		2,500	2,500	2,450	2,457	0	43	0	43	0	2,500	0	0	0	30	02/03/2024	3FE
855031-AQ-3	STAPLES INC TL B 1L 04/12/26		02/03/2020	Redemption 100.0000		2,500	2,500	2,406	2,411	0	89	0	89	0	2,500	0	0	0	29	04/12/2026	4FE
85769E-AR-2	STATION CASINOS LLC TL B 1L 06/08/23		02/07/2020	Redemption 100.0000		437,985	437,985	437,240	437,367	0	618	0	618	0	437,985	0	0	0	1,975	06/08/2023	3FE
85769E-AZ-4	STATION CASINOS LLC TL B 1L 01/31/27		02/28/2020	Redemption 100.0000		6,522	6,522	6,514	0	0	8	0	8	0	6,522	0	0	0	10	01/31/2027	3FE
86816X-AG-5	SUPERIOR INDUSTRIES INTE TL B 1L 03/22/24		03/09/2020	Redemption 100.0000		58,093	58,093	57,222	57,370	0	723	0	723	0	58,093	0	0	0	462	03/22/2024	4FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/03/26		03/31/2020	Redemption 100.0000		3,100	3,100	3,085	3,084	0	16	0	16	0	3,100	0	0	0	23	05/03/2026	4FE
88037H-AG-9	TENNECO INC TL B 1L 10/01/25		03/31/2020	Redemption 100.0000		2,525	2,525	2,462	0	0	63	0	63	0	2,525	0	0	0	22	10/01/2025	3FE
88078F-BH-0	TEREX CORP TL 1L 01/31/24		01/01/2020	Various		(632)	(632)	(627)	(638)	0	7	0	7	0	(632)	0	0	0	4	01/31/2024	3FE
88078F-BJ-6	TEREX CORP TL B1 1L 01/31/24		01/01/2020	Redemption 100.0000		625	625	622	622	0	3	0	3	0	625	0	0	0	2	01/31/2024	3FE
89071H-AF-6	TOPGOLF INTERNATIONAL INC TL B 1L 02/06/26		02/18/2020	JPM FUNDS RECAP		992,699	992,500	987,790	988,157	0	326	0	326	0	988,483	0	4,216	4,216	12,718	02/06/2026	4FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
89071H-AF-6	TOPGOLF INTERNATIONAL INC TL B 1L			Redemption	100.0000																
89364M-BP-8	02/06/26 TRANSDIGM INC TL F 1L		06/09/23	Various		2,500	2,500	2,488	2,489	.0	.11	.0	.11	.0	2,500	.0	.0	.0	.0	02/06/2026	4FE
90290P-AN-4	06/14/26 U.S. RENAL CARE, INC. TL B 1L		03/31/2020	Redemption	100.0000	1,456,702	1,456,702	1,439,319	1,441,888	.0	14,814	.0	14,814	.0	1,456,702	.0	.0	.0	10,016	06/09/2023	4FE
90351H-AB-4	06/27/23 US FOODS TL B 1L		03/31/2020	Redemption	100.0000	2,506	2,506	2,493	.0	.0	.13	.0	.13	.0	2,506	.0	.0	.0	.26	06/14/2026	4FE
90385Y-AB-7	08/27/25 ULTRA CLEAN HOLDINGS TL B 1L		01/01/2020	Redemption	100.0000	5,115	5,115	5,013	4,954	.0	162	.0	162	.0	5,115	.0	.0	.0	44	06/27/2023	3FE
90385Y-AB-7	08/27/25 ULTRA CLEAN HOLDINGS TL B 1L		03/31/2020	Redemption	100.0000	(107)	(107)	(107)	(82)	.0	(25)	.0	(25)	.0	(107)	.0	.0	.0	107	08/27/2025	4FE
91335P-AE-9	07/01/24 UNIVAR USA INC TL B 1L		01/07/2020	Redemption	100.0000	(13,202)	(13,202)	(13,275)	(20,486)	.0	37	.0	37	.0	(13,202)	.0	.0	.0	70	08/27/2025	4FE
91359H-AP-3	10/26/25 UNIVERSAL HEALTH SERVICES TL B 1L		01/01/2020	Redemption	100.0000	76,139	76,139	76,017	76,035	.0	104	.0	104	.0	76,139	.0	.0	.0	60	07/01/2024	3FE
92855L-AK-2	05/06/26 VIZIENT INC TL B 1L		02/28/2020	Redemption	100.0000	5,000	5,000	4,988	4,989	.0	.11	.0	.11	.0	5,000	.0	.0	.0	.0	10/26/2025	2FE
92855L-AM-8	05/06/26 VIZIENT INC TL B 1L		03/06/2020	Redemption	100.0000	248,125	248,125	246,884	246,929	.0	1,196	.0	1,196	.0	248,125	.0	.0	.0	2,130	05/06/2026	3FE
929294-AH-9	04/25/24 WKI HOLDING CO TL B 1L		03/25/2020	Redemption	100.0000	244,093	248,125	248,125	.0	.0	.0	.0	.0	.0	248,125	.0	(4,032)	(4,032)	.0	05/06/2026	3FE
92940J-AB-4	04/03/25 WR GRACE & CO-CONN TL B1 1L		03/31/2020	Redemption	100.0000	2,500	2,500	2,463	2,469	.0	31	.0	31	.0	2,500	.0	.0	.0	55	04/25/2024	3FE
92940J-AD-0	04/03/25 WR GRACE & CO-CONN TL B2 1L		03/31/2020	Redemption	100.0000	.921	.921	.922	.922	.0	(1)	.0	(1)	.0	.921	.0	.0	.0	.9	04/03/2025	3FE
92940T-AB-2	03/29/25 WELLS ENTERPRISES INC TL B 1L		01/01/2020	Redemption	100.0000	1,579	1,579	1,580	1,580	.0	(1)	.0	(1)	.0	1,579	.0	.0	.0	15	04/03/2025	3FE
96244U-AB-3	08/02/26 WHATABRANDS LLC TL B 1L		01/24/2020	Redemption	100.0000	6,315	6,315	6,300	6,300	.0	.15	.0	.15	.0	6,315	.0	.0	.0	.0	03/29/2025	4FE
96758D-BA-0	08/19/23 WIDEPENNIEST TL B 1L		03/31/2020	Various		100,000	100,000	99,750	99,741	.0	259	.0	259	.0	100,000	.0	.0	.0	453	08/02/2026	4FE
96758D-BA-0	08/19/23 WIDEPENNIEST TL B 1L		03/31/2020	Various		3,718	3,718	3,635	3,585	.0	133	.0	133	.0	3,718	.0	.0	.0	48	08/19/2023	4FE
99413P-AZ-6	05/28/25 VALEANT PHARMACEUTICALS INTERN TL B 1L		01/01/2020	Various		(16)	(16)	(16)	38	.0	(54)	.0	(54)	.0	(16)	.0	.0	.0	16	05/28/2025	3FE
99413P-AZ-6	05/28/25 VALEANT PHARMACEUTICALS INTERN TL B 1L		03/18/2020	Redemption	100.0000	22,618	22,618	22,726	22,708	.0	(90)	.0	(90)	.0	22,618	.0	.0	.0	274	05/28/2025	3FE
Y5000J-AB-6	06/22/22 INTERNATIONAL SEAWAYS TL 1L		01/28/2020	Redemption	100.0000	678,157	678,157	676,461	676,851	.0	1,306	.0	1,306	.0	678,157	.0	.0	.0	14,329	06/22/2022	4FE
C4000K-AC-8	10/24/26 GARDA WORLD SECURITY TL B 1L		01/30/2020	Redemption	100.0000	469,402	469,402	460,014	460,153	.0	9,249	.0	9,249	.0	469,402	.0	.0	.0	.0	10/24/2026	4FE
C6448B-AE-9	12/15/23 ARTERRA WINES CANADA INC TL B1 1L	A	01/01/2020	Redemption	100.0000	3,766	3,766	3,761	3,762	.0	.4	.0	.4	.0	3,766	.0	.0	.0	.0	12/15/2023	4FE
LX1720-01-0	04/12/24 ALBEA BEAUTY HOLDINGS SA TL B1 1L	C	01/01/2020	Redemption	100.0000	(1,416)	(1,416)	(1,408)	(1,416)	.0	.0	.0	.0	.0	(1,416)	.0	.0	.0	.0	04/12/2024	4FE
LX1720-01-0	04/12/24 ALBEA BEAUTY HOLDINGS SA TL B1 1L	C	03/31/2020	Various		4,375	4,375	4,350	4,333	.0	42	.0	42	.0	4,375	.0	.0	.0	11	04/12/2024	4FE
46611V-AU-9	04/25/26 JBS USA LUX SA TL B 1L	C	03/31/2020	Redemption	100.0000	6,250	6,250	6,234	6,235	.0	.15	.0	.15	.0	6,250	.0	.0	.0	57	04/25/2026	3FE
67739P-AK-6	02/06/26 SABLE INTL FINANCE LTD TL B4 1L	C	01/24/2020	Redemption	100.0000	2,624,000	2,624,000	2,624,525	2,624,427	.0	(427)	.0	(427)	.0	2,624,000	.0	.0	.0	8,833	02/06/2026	3FE
L2968E-AB-8	04/19/24 ENDO INTERNATIONAL TL B 1L	D	03/31/2020	Various		2,526	2,526	2,406	2,411	.0	114	.0	114	.0	2,526	.0	.0	.0	38	04/12/2024	4FE
L6232U-AH-0	02/24/25 MALLINKROOT INTERNATIONAL TL B 1L	C	03/31/2020	Various		7,653	7,653	7,036	7,065	.0	588	.0	588	.0	7,653	.0	.0	.0	73	02/24/2025	5FE
L8030P-AF-5	04/19/25 SAMSONITE IP HOLDINGS TL B 1L	C	01/01/2020	Redemption	100.0000	27,806	27,806	27,720	27,731	.0	75	.0	75	.0	27,806	.0	.0	.0	.0	04/19/2025	2FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						32,831,131	33,243,515	33,061,621	30,499,625	0	99,840	0	99,840	0	33,181,706	0	(350,572)	(350,572)	159,384	XXX	XXX
8399997. Total - Bonds - Part 4						709,374,219	713,722,394	708,944,201	604,335,827	(74,377)	(1,526,161)	0	(1,600,538)	0	703,741,638	0	3,359,357	3,359,357	10,118,569	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						709,374,219	713,722,394	708,944,201	604,335,827	(74,377)	(1,526,161)	0	(1,600,538)	0	703,741,638	0	3,359,357	3,359,357	10,118,569	XXX	XXX

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
064058-20-9	BANK OF NY MELLON CORP PFD		01/22/2020	Various	50,000.000	1,303,922	0.00	1,147,237	1,147,237	0	0	0	0	0	1,147,237	0	156,685	156,685	0		2FE
857477-50-9	STATE STREET CORP PFD		03/16/2020	TENDER OFFER	25,000.000	625,000	0.00	555,825	555,825	0	0	0	0	0	555,825	0	69,175	69,175	8,203		2FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,928,922	XXX	1,703,062	1,703,062	0	0	0	0	0	1,703,062	0	225,860	225,860	8,203	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						1,928,922	XXX	1,703,062	1,703,062	0	0	0	0	0	1,703,062	0	225,860	225,860	8,203	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,928,922	XXX	1,703,062	1,703,062	0	0	0	0	0	1,703,062	0	225,860	225,860	8,203	XXX	XXX
001055-10-2	AFAC INC		01/16/2020	S. G. COWEN SECURITIES CORP.	8,162.000	430,269		424,007	431,770	(7,763)	0	0	(7,763)	0	424,007	0	6,262	6,262	0		
00206R-10-2	AT&T INC		03/13/2020	INVESTMENT TECHNOLOGY GROUP	14,200.000	469,655		391,412	554,936	(163,524)	0	0	(163,524)	0	391,412	0	78,243	78,243	7,384		
097023-10-5	BOEING CO		03/23/2020	S. G. COWEN SECURITIES CORP.	3,214.000	308,954		977,567	649,565	60,869	0	0	60,869	0	977,567	0	(668,613)	(668,613)	4,098		
110122-10-8	BRISTOL-MYERS SQUIBB		02/24/2020	S. G. COWEN SECURITIES CORP.	1,761.000	112,604		87,368	113,039	(25,671)	0	0	(25,671)	0	87,368	0	25,237	25,237	792		
370334-10-4	GENERAL MILLS		03/06/2020	MERRILL LYNCH-ALGO	2,203.000	117,325		116,388	117,993	(1,604)	0	0	(1,604)	0	116,388	0	937	937	1,079		
37045V-10-0	GENERAL MOTORS CO		03/06/2020	CITIGROUP GLOBAL-VAR.	5,301.000	153,699		197,945	194,017	3,929	0	0	3,929	0	197,945	0	(44,247)	(44,247)	2,014		
38147U-10-7	GOLDMAN SACHS BDC INC		01/31/2020	JP MORGAN - EQ	4,298.000	90,528		80,650	91,461	(10,812)	0	0	(10,812)	0	80,650	0	9,878	9,878	1,934		
446150-10-4	HUNTINGTON BANCSHARES INC		01/16/2020	S. G. COWEN SECURITIES CORP.	27,861.000	409,005		427,374	420,144	7,230	0	0	7,230	0	427,374	0	(18,369)	(18,369)	0		
459200-10-1	IBM		03/13/2020	S. G. COWEN SECURITIES CORP.	2,800.000	296,645		306,179	375,312	(69,133)	0	0	(69,133)	0	306,179	0	(9,534)	(9,534)	4,536		
494368-10-3	KIMBERLY CLARK		01/16/2020	S. G. COWEN SECURITIES CORP.	874.000	124,897		115,808	120,219	(4,411)	0	0	(4,411)	0	115,808	0	9,089	9,089	900		
594918-10-4	MICROSOFT CORP		03/23/2020	Various	6,720.000	1,065,385		992,838	771,153	(62,434)	0	0	(62,434)	0	992,838	0	72,546	72,546	1,792		
74460D-10-9	PUBLIC STORAGE INC REIT		02/24/2020	S. G. COWEN SECURITIES CORP.	540.000	121,974		128,147	114,998	13,149	0	0	13,149	0	128,147	0	(6,173)	(6,173)	0		
78462F-10-3	SPDR TRUST SERIES 1		03/27/2020	S. G. COWEN SECURITIES CORP.	14,165.000	3,606,470		4,553,485	1,308,361	(3,598)	0	0	(3,598)	0	4,553,485	0	(947,015)	(947,015)	0		
806857-10-8	SCHLUMBERGER LTD		02/24/2020	S. G. COWEN SECURITIES CORP.	2,685.000	84,119		94,142	107,937	(13,795)	0	0	(13,795)	0	94,142	0	(10,023)	(10,023)	1,343		
87265K-10-2	TPG SPECIALTY LENDING INC		01/31/2020	KNIGHT SECURITIES	5,815.000	125,647		106,171	124,848	(18,677)	0	0	(18,677)	0	106,171	0	19,475	19,475	2,268		
143658-30-0	CARNIVAL CRUISE UNIT	C	03/19/2020	S. G. COWEN SECURITIES CORP.	32,128.000	378,878		1,065,155	1,633,066	(567,912)	0	0	(567,912)	0	1,065,155	0	(686,277)	(686,277)	16,064		
904784-70-9	UNILEVER N V -NY SHARES	D	03/13/2020	S. G. COWEN SECURITIES CORP.	29,008.000	1,386,021		1,191,530	1,666,800	(475,270)	0	0	(475,270)	0	1,191,530	0	194,491	194,491	11,137		
H1467J-10-4	CHUBB LTD	D	02/24/2020	S. G. COWEN SECURITIES CORP.	2,706.000	438,496		413,182	421,216	(8,034)	0	0	(8,034)	0	413,182	0	25,314	25,314	2,030		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						9,720,571	XXX	11,669,348	9,216,835	(1,347,461)	0	0	(1,347,461)	0	11,669,348	0	(1,948,779)	(1,948,779)	57,371	XXX	XXX
9799997. Total - Common Stocks - Part 4						9,720,571	XXX	11,669,348	9,216,835	(1,347,461)	0	0	(1,347,461)	0	11,669,348	0	(1,948,779)	(1,948,779)	57,371	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						9,720,571	XXX	11,669,348	9,216,835	(1,347,461)	0	0	(1,347,461)	0	11,669,348	0	(1,948,779)	(1,948,779)	57,371	XXX	XXX
9899999. Total - Preferred and Common Stocks						11,649,493	XXX	13,372,410	10,919,897	(1,347,461)	0	0	(1,347,461)	0	13,372,410	0	(1,722,919)	(1,722,919)	65,574	XXX	XXX
9999999 - Totals						721,023,712	XXX	722,316,611	615,255,724	(1,421,838)	(1,526,161)	0	(2,947,999)	0	717,114,048	0	1,636,438	1,636,438	10,184,143	XXX	XXX

STATEMENT AS OF MARCH 31, 2020 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 Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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	549300UOMTB7PD2UT305	.01/31/2018	.07/31/2042	.554		.00			.188		.188	.105						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										24,928	0	0	34,608	XXX	34,608	105	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										24,928	0	0	34,608	XXX	34,608	105	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										24,928	0	0	34,608	XXX	34,608	105	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										24,928	0	0	34,608	XXX	34,608	105	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1739999999. Subtotal - Other										24,928	0	0	34,608	XXX	34,608	105	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										24,928	0	0	34,608	XXX	34,608	105	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

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

N O N E

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

N O N E

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

[illegible]

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

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

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees
N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
.....	Short term investment from reverse repo program .....	.....	.....	6,725,842	6,725,842	..04/01/2020
8899999. Total - Other Invested Assets (Schedule BA type)				6,725,842	6,725,842	XXX
9999999 - Totals				6,725,842	6,725,842	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$(3,524,332) Book/Adjusted Carrying Value \$(3,524,332)
2. Average balance for the year Fair Value \$5,814,031 Book/Adjusted Carrying Value \$5,814,031
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$5,000,000 NAIC 2 \$1,725,842 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-2B-2	OPIC		1	3,541,667	3,541,667	05/15/2024
690353-2K-2	OPIC		1	4,325,110	4,325,110	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES		1	1,931,818	1,931,818	05/15/2024
690353-3H-8	OPIC AGENCY DEBENTURES		1	1,360,510	1,360,510	07/07/2040
690353-3P-0	OPIC AGENCY DEBENTURES		1	1,200,000	1,200,000	10/15/2040
690353-4F-1	OPIC AGENCY DEBENTURES		1	1,000,000	1,000,000	09/20/2027
690353-4H-4	OPIC AGENCY DEBENTURES		1	4,950,000	4,950,000	06/20/2027
690353-7X-9	OPIC AGENCY DEBENTURES		1	1,100,000	1,100,000	07/05/2038
690353-H9-1	OPIC US Agency Floating Rate		1	2,608,420	2,608,420	09/15/2022
690353-M8-7	OPIC		1	8,977,778	8,977,778	02/15/2028
690353-SC-2	OPIC US Agency Floating Rate		1	2,982,440	2,982,440	06/15/2024
690353-U8-8	OPIC		1	3,454,560	3,454,560	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES		1	4,800,000	4,800,000	08/15/2029
690353-YQ-5	OPIC VRON		1	3,666,667	3,666,667	07/15/2025
690353-Z8-3	OPIC AGENCY DEBENTURES		1	777,434	777,434	07/07/2040
90376P-AC-5	OVERSEAS PRIVATE INV COR AGENCY DEBENTUR		1	10,000,000	10,000,000	01/20/2035
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				56,676,404	56,676,404	XXX
0599999. Total - U.S. Government Bonds				56,676,404	56,676,404	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
455261-WG-8	INDIANAPOLIS IND ECONOMIC DEV MULTIFAMIL		1FE	1,100,000	1,100,000	07/01/2037
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION		1FE	1,200,000	1,200,000	09/01/2027
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	12,800,000	12,800,000	01/16/2025
67105Q-AA-3	OSL SANTA ROSA VORN		1FE	6,000,000	6,000,000	02/01/2052
76252P-GB-9	RIB FLOATER TRUST MEDICAL		1FE	280,000	280,000	08/15/2022
76252P-HJ-1	RIB FLOATER TRUST		1FE	1,500,000	1,500,000	07/01/2022
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1FE	2,025,000	2,025,000	04/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				24,905,000	24,905,000	XXX
3199999. Total - U.S. Special Revenues Bonds				24,905,000	24,905,000	XXX
00206R-CK-6	AT&T INC		2FE	1,061,189	1,063,056	06/30/2020
00772B-AQ-4	AERCAP		2FE	6,591,895	6,904,678	10/30/2020
02665W-BS-9	AMERICAN HONDA FINANCE		1FE	4,975,323	4,953,819	07/20/2020
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	4,587,760	4,600,314	05/01/2020
19828Q-AD-1	COLUMBIA PIPELINE GROUP		1FE	2,976,921	2,978,898	06/01/2020
22550U-AA-9	CREDIT SUISSE NEW YORK		1FE	11,058,846	11,650,000	02/04/2022
233851-BV-5	DAIMLER FINANCE NA LLC		1FE	5,175,977	5,203,433	05/18/2020
256746-AE-8	DOLLAR TREE INC		2FE	1,197,500	1,202,000	04/17/2020
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	2,887,475	3,000,000	11/26/2021
31677Q-BK-4	FIFTH THIRD BANK		1FE	2,180,052	2,210,370	10/30/2020
340711-AT-7	FLORIDA GAS TRANSMISSION		2FE	4,272,159	4,275,020	07/15/2020
571903-AL-7	MARRIOTT INTERNATIONAL-CL A		2FE	9,445,811	9,854,693	10/15/2020
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1FE	10,392,421	11,200,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		1FE	7,231,721	7,345,000	05/28/2021
761713-BT-2	REYNOLDS AMERICAN INC		2FE	1,203,613	1,204,261	05/01/2020
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		2FE	3,899,880	3,923,225	08/24/2020
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	11,168,304	11,200,000	07/22/2020
816851-BD-0	SEMPRA ENERGY		2FE	2,266,389	2,597,178	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	14,748,431	15,000,000	03/17/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				107,321,667	110,365,945	XXX
05492W-AA-3	BCCFC 2019-1A A1		1FE	3,767,096	3,780,943	10/20/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				3,767,096	3,780,943	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				111,088,763	114,146,888	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				163,998,071	167,042,349	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				28,672,096	28,685,943	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				192,670,167	195,728,292	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	CATHOLIC HEALTH INITIATV CP			2,355,205	2,338,313	05/13/2020
000000-00-0	CATHOLIC HEALTH INITIATV CP			2,998,239	2,973,558	07/08/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				5,353,444	5,311,871	XXX
000000-00-0	Key Bank Money Market Account			10,315,524	10,315,524	
000000-00-0	BB&T Bank Money Market Account			144,041	144,041	
9099999. Total - Cash (Schedule E Part 1 type)				10,459,565	10,459,565	XXX
	BAYLOR SCOTT & WHITE HLD CP			1,497,904	1,494,263	05/14/2020
	DAIMLER FINANCE NA LLC CP			1,749,939	1,747,992	04/14/2020
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			41,825,869	41,825,869	
	INTERCONTINENTALEXCHANGE CP			7,899,442	7,866,425	04/06/2020
	INTERCONTINENTALEXCHANGE CP			1,911,752	1,909,068	04/21/2020
	SINOPEC CENTURY BRIGHT C CP			14,999,623	14,936,650	04/01/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				69,884,528	69,780,267	XXX
9999999 - Totals				278,367,704	281,279,995	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ (32,412,207)

Book/Adjusted Carrying Value \$ (29,229,529)
2. Average balance for the year

Fair Value \$ 322,444,077

Book/Adjusted Carrying Value \$ 323,548,352

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON NEW YORK, NY					10,024,088	836	(129,597)	XXX.
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					765,726	766,700	767,611	XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,757,090	1,538,192	1,760,453	XXX.
FIFTH THIRD BANK CINCINNATI, OH					1,244,606	726,072	7,781,639	XXX.
KEYCORP (KEY BANK) CLEVELAND, OH					10,288,503	10,302,455	10,315,524	XXX.
PNC BANK CINCINNATI, OH					(409,970)	(1,003,533)	(1,282,161)	XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			64,938	64,997	65,056	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	23,734,982	12,395,719	19,278,525	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	23,734,982	12,395,719	19,278,525	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	23,734,982	12,395,719	19,278,525	XXX

STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
.....	BAYLOR SCOTT & WHITE HLD CP .....	.....	.02/19/2020	1.620 .....	.05/14/2020	1,494,263	2,835	0
.....	BOEING COMPANY CP .....	.....	.02/25/2020	2.020 .....	.05/14/2020	49,781,167	98,194	0
.....	DAIMLER FINANCE NA LLC CP .....	.....	.03/31/2020	2.950 .....	.04/14/2020	1,747,992	143	0
.....	INTERCONTINENTALEXCHANGE CP .....	.....	.01/07/2020	1.700 .....	.04/06/2020	7,866,425	31,710	0
.....	INTERCONTINENTALEXCHANGE CP .....	.....	.03/06/2020	1.200 .....	.04/21/2020	1,909,068	1,657	0
.....	TRANSCANADA PIPELINES CP .....	.....	.01/15/2020	1.950 .....	.04/14/2020	9,951,250	41,708	0
.....	SINOPEC CENTURY BRIGHT C CP .....	.....	.01/08/2020	1.810 .....	.04/01/2020	14,936,650	63,350	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						87,686,815	239,597	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						87,686,815	239,597	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 - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						87,686,815	239,597	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						87,686,815	239,597	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD .....	.01/01/2020	1.400 .....	.....	25,000	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT 1NS MONEY MARKET03/30/2020	1.300	76,780,949	0	6,916
8699999. Subtotal - All Other Money Market Mutual Funds						76,780,949	0	6,916
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8899999 - Total Cash Equivalents						164,492,764	239,597	6,916