



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

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

Country of Domicile United States of America

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

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

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

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

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

Primary Location of Books and Records 400 Broadway, Cincinnati, OH, US 45202
(Street and Number) (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, 513-629-1402
(Name) CompActGrp@WesternSouthernLife.com, 513-629-1871
(E-mail Address) (FAX Number)

OFFICERS

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

OTHER

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

Yes [X] No []

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	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	20,000,369	15,774,466
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	0	0
24.08 Derivatives		
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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	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 \$ transferred to the IMR)	(90,506)	783,851	
35. Net income (Line 33 plus Line 34)	(2,007,658)	22,312	(1,226,143)
CAPITAL AND SURPLUS ACCOUNT	8,244,040	20,009,502	81,626,882
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	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	(47,526,294)	45,321,030	128,931,778
54. Net change in capital and surplus for the year (Lines 37 through 53)	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 Insurance	(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:

		SSAP #	F/S Page	F/S Line #	2020	2019
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 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than- Temporary Impairment	5 Amortized Cost After Other- Than- Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	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 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	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 Total 2+3	2 General Account	3 Separate Accounts	4 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 Total 2+3	2 General Account	3 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)

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

c. FHLB - Prepayment Obligations

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

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

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

a. Defined Benefit Plan

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 [X]

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

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

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

STATEMENT AS OF 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 Receivable	2 (Payable)	3 Receivable	4 (Payable)	5 Receivable	6 (Payable)	7 Receivable	8 (Payable)	9 Ref	10 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 Receivable	2 (Payable)	3 Receivable	4 (Payable)	5 Receivable	6 (Payable)	7 Receivable	8 (Payable)	9 Ref	10 Receivable (Payable)
a. 2014										
1. Accrued retrospective premium			—	—					A	—
2. Reserve for rate credits or policy experience rating refunds			—	—					B	—
b. 2015			—	—					C	—
1. Accrued retrospective premium			—	—					D	—
2. Reserve for rate credits or policy experience rating refunds			—	—					E	—
c. 2016			—	—					F	—
1. Accrued retrospective premium			—	—						
2. Reserve for rate credits or policy experience rating refunds			—	—						
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—

- (5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.
26. Intercompany Pooling Arrangements. No Change.
27. Structured Settlements. No Change.
28. Health Care Receivables. No Change.
29. Participating Policies. No Change.
30. Premium Deficiency Reserves. No Change.
31. Reserves for Life Contracts and Annuity Contracts. No Change.
32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.
33. 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X] If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/30/2019
- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No []
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ _____

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []
- 11.2 If yes, give full and complete information relating thereto:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|---|--|
| 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: | \$ 48,578,424 | |
| 13. Amount of real estate and mortgages held in short-term investments: | \$ 0 | |
| 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>] | | |
| 14.2 If yes, please complete the following: | | |
| 14.21 Bonds | \$ 0 | \$ 0 |
| 14.22 Preferred Stock | \$ 0 | \$ 0 |
| 14.23 Common Stock | \$ 136,650,776 | \$ 141,481,168 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 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 | \$ 0 | \$ 0 |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- | | |
|--|----------------------|
| 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. | \$ 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 [] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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:
- The shares were purchased prior to January 1, 2019.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - The fund only or predominantly holds bonds in its portfolio.
 - 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.
 - 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 [] No []

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

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
1.14 Total Mortgages in Good Standing	\$ 1,462,445,365
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?
- 5.2 If no, explain:
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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 Active Status (a)	Direct Business Only				7 Deposit-Type Contracts
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	
		2 Life Insurance Premiums	3 Annuity Considerations			
1. Alabama	AL	860,619	4,865,565	0	0	5,726,184
2. Alaska	AK	17,328	996,944	0	0	1,014,272
3. Arizona	AZ	333,959	23,926,462	0	0	24,260,421
4. Arkansas	AR	89,878	1,947,921	0	0	2,037,799
5. California	CA	1,984,751	97,644,928	0	0	99,629,679
6. Colorado	CO	447,810	19,201,686	0	0	19,649,496
7. Connecticut	CT	172,488	24,315,883	0	0	24,488,371
8. Delaware	DE	469,730	3,072,139	0	0	3,541,869
9. District of Columbia	DC	27,897	1,345,654	0	0	1,373,551
10. Florida	FL	6,776,521	59,806,581	0	0	66,583,102
11. Georgia	GA	394,775	19,485,376	0	0	19,880,151
12. Hawaii	HI	360,413	2,741,035	0	0	3,101,448
13. Idaho	ID	112,973	2,922,680	0	0	3,035,653
14. Illinois	IL	4,550,499	49,228,311	0	0	53,778,810
15. Indiana	IN	4,182,514	17,091,465	0	0	21,273,979
16. Iowa	IA	92,849	4,636,967	0	0	4,729,816
17. Kansas	KS	196,033	4,901,329	0	0	5,097,362
18. Kentucky	KY	3,541,293	10,693,900	0	0	14,235,193
19. Louisiana	LA	1,676,356	4,712,483	0	0	6,388,839
20. Maine	ME	6,145	4,838,951	0	0	4,845,096
21. Maryland	MD	2,102,614	7,924,071	0	0	10,026,685
22. Massachusetts	MA	12,893	39,809,164	0	0	39,822,057
23. Michigan	MI	2,746,919	23,310,584	0	0	26,057,503
24. Minnesota	MN	773,847	20,760,701	0	0	21,534,548
25. Mississippi	MS	941,154	3,937,749	0	0	4,878,903
26. Missouri	MO	1,247,109	9,495,616	0	0	10,742,725
27. Montana	MT	10,213	2,314,347	0	0	2,324,560
28. Nebraska	NE	16,860	1,535,000	0	0	1,551,860
29. Nevada	NV	140,231	4,303,748	0	0	4,443,979
30. New Hampshire	NH	2,953	9,207,117	0	0	9,210,070
31. New Jersey	NJ	1,872,791	39,103,458	0	0	40,976,249
32. New Mexico	NM	84,149	8,834,495	0	0	8,918,644
33. New York	NY	42,019	100,075	0	0	142,094
34. North Carolina	NC	5,374,858	23,980,833	0	0	29,355,691
35. North Dakota	ND	5,119	162,199	0	0	167,318
36. Ohio	OH	19,499,968	41,066,625	0	0	60,566,593
37. Oklahoma	OK	69,338	6,237,660	0	0	6,306,998
38. Oregon	OR	51,510	7,290,215	0	0	7,341,725
39. Pennsylvania	PA	15,539,350	37,764,398	0	0	53,303,748
40. Rhode Island	RI	2,316	5,110,917	0	0	5,113,233
41. South Carolina	SC	567,027	9,225,379	0	0	9,792,406
42. South Dakota	SD	8,884	340,000	0	0	348,884
43. Tennessee	TN	2,251,846	9,228,383	0	0	11,480,229
44. Texas	TX	2,357,563	68,736,243	0	0	71,093,806
45. Utah	UT	79,116	4,575,122	0	0	4,654,238
46. Vermont	VT	2,341	1,228,000	0	0	1,230,341
47. Virginia	VA	435,781	25,775,255	0	0	26,211,036
48. Washington	WA	1,005,670	24,113,024	0	0	25,118,694
49. West Virginia	WV	1,492,552	3,247,612	0	0	4,740,164
50. Wisconsin	WI	566,452	12,288,817	0	0	12,855,269
51. Wyoming	WY	8,185	1,080,186	0	0	1,088,371
52. American Samoa	AS	0	0	0	0	0
53. Guam	GU	464	0	0	0	464
54. Puerto Rico	PR	1,329	0	0	0	1,329
55. U.S. Virgin Islands	VI	389	0	0	0	389
56. Northern Mariana Islands	MP	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0
58. Aggregate Other Aliens	OT	14,185	6,300	0	0	20,485
59. Subtotal		85,622,826	810,469,553	0	0	896,092,379
90. Reporting entity contributions for employee benefits plans		0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period		0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		543,543	0	0	0	543,543
94. Aggregate or other amounts not allocable by State		0	0	0	0	0
95. Totals (Direct Business)		86,166,369	810,469,553	0	0	896,635,922
96. Plus Reinsurance Assumed		0	0	0	0	0
97. Totals (All Business)		86,166,369	810,469,553	0	0	896,635,922
98. Less Reinsurance Ceded		5,786,028	0	0	0	5,786,028
99. Totals (All Business) less Reinsurance Ceded		80,380,341	810,469,553	0	0	890,849,894
DETAILS OF WRITE-INS						
58001. Mexico	XXX	891	0	0	0	891
58002. ZZZ Other Alien	XXX	13,294	6,300	0	0	19,594
58003.	XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	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
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - 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 Loca-tion	Rela-tion-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	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000				2014 San Antonio Trust Agreement		OH	N/A	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000				2017 Houston Trust Agreement		OH	N/A	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5458388			2758 South Main SPE, LLC		NC	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3013986			309 Holdings, LLC		OH	N/A	WS Real Estate Holdings LLC	Ownership	48.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3013986			309 Holdings, LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	1.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-1594103			506 Phelps Holdings, LLC		OH	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	84-4351262			Alta Preston Residences, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-1046102			Apex Housing Investor Holdings, LLC		KY	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1476704			Aravada Kipling Housing Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3057118			Beardsley Inv. Holdings, LLC		AZ	N/A	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5439068			Belle Housing Investor Holdings, Inc.		NC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-0887717			BP Summerville Investor Holdings, LLC		SC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5458332			BY Apartment Investor Holding, LLC		MD	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	35-2431972			Canal Senate Apartments LLC		IN	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-0894869			Cape Barnstable Investor Holdings, LLC		MA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-8819502			Carmel Holdings, LLC		IN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-5862349			Carmel Hotel, LLC		IN	N/A	Carmel Holdings, LLC	Ownership	36.26	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1449186			Carthage Senior Housing Ltd		OH	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-4579654			Cedar Park Senior Inv. Holdings, LLC		TX	N/A	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-2482456			Cenizo Apts Inv. Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	75-2808126			Centreport Partners LP		TX	N/A	The Western & Southern Life Insurance Co	Ownership	25.25	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-4249257			Charlotte Park Investor Holdings, LLC		NC	N/A	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1650525			Chattanooga Southside Housing Investor Holdings, LLC		TN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-2810787			Chestnut Healthcare Partners, LP		TN	N/A	The Western & Southern Life Insurance Co	Ownership	21.35	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	23-1691523			Cincinnati Analyst Inc		OH	N/A	Columbus Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3238622			Cincinnati CBD Holdings, LLC		OH	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	61-1454115			Cincinnati New Markets Fund LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	14.66	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-0434449			Cleveland East Hotel LLC		OH	N/A	WS CEH LLC	Ownership	37.00	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	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3364944			Cove Housing Investor Holdings, LLC		OR	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	84-2300932			Covington Apt. Holdings, LLC		AZ	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-5593932			Crabtree Common Apt. Investor Holdings, LLC		NC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-2524597			Cranberry NP Hotel Company LLC		PA	N/A	NP Cranberry Hotel Holdings, LLC	Ownership	72.52	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3929236			Crossings Apt. Holdings		UT	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-3421289			Dallas City Investor Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-2681473			Day Hill Road Land LLC		CT	N/A	WS Real Estate Holdings LLC	Ownership	74.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1498142			Dublin Hotel LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3945554			Dunvale Investor Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1290497			Eagle Realty Capital Partners, LLC		OH	N/A	Eagle Realty Group, LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1779165			Eagle Realty Group, LLC		OH	N/A	Western & Southern Investment Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1779151			Eagle Realty Investments, Inc.		OH	N/A	Eagle Realty Group, LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1940957			Eagle Rose Apt. Holdings, LLC		NY	N/A	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	N/A	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	N/A	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	N/A	Integrity Life Insurance Co	Ownership	33.350	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	N/A	National Integrity Life Insurance Co	Ownership	16.880	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	N/A	The Lafayette Life Insurance Co	Ownership	26.220	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-535091			Flat Apts. Investor Holdings, LLC		IN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-3668056			Flats Springhurst Inv Holdings, LLC		KY	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1492952			Forsythe Halcyon AA Inv. Holdings, LLC		MA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-0571051			Fort Washington Active Fixed Fund		OH	N/A	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 Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	52-2206044			Fort Washington Capital Partners, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974			Fort Washington Global Alpha Domestic Fund LP		OH	N/A	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949			Fort Washington Global Alpha Master Fund LP		OH	N/A	Fort Washington Global Alpha Domestic Fund	Ownership	99.470	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	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 Inv LLC		OH	N/A	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 Inv LLC		OH	N/A	Columbus Life Insurance Co	Ownership	28.580	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	Integrity Life Insurance Co	Ownership	5.430	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	National Integrity Life Insurance Co	Ownership	5.430	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330			Fort Washington High Yield Inv LLC II		OH	N/A	The Western & Southern Life Insurance Co	Ownership	26.180	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863			Fort Washington Investment Advisors, Inc.		OH	N/A	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP		OH	N/A	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	N/A	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	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947			Fort Washington PE Invest III LP		OH	N/A	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP		OH	N/A	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX		OH	N/A	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX		OH	N/A	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B		OH	N/A	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B		OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1997777			Fort Washington PE Invest IX-K		OH	N/A	FIPEI 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	N/A	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842			Fort Washington PE Invest V LP		OH	N/A	FIPEI 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	N/A	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680			Fort Washington PE Invest VI LP		OH	N/A	FIPEI 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	N/A	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348			Fort Washington PE Invest VII LP		OH	N/A	FIPEI 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	N/A	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044			Fort Washington PE Invest VIII		OH	N/A	FIPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII-B		OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII-B		OH	N/A	FIPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1005851			Fort Washington PE Invest X		OH	N/A	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X-B		OH	N/A	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X-B		OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1036934			Fort Washington PE Invest X-S		OH	N/A	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098			Fort Washington PE Investors V-B, L.P.		OH	N/A	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098			Fort Washington PE Investors V-B, L.P.		OH	N/A	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.		OH	N/A	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.		OH	N/A	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	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	N/A	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	FIPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	N/A	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	N/A	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	N/A	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	N/A	FIPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757			Frontage Lodge Investor Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757			Frontage Lodge Investor Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1922641			Frontage Lodge Investor Holdings, LLC		CO	N/A	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 Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	81-1698272			FIPEI IX GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4844372			FIPEI V GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-1073669			FIPEI VI GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	27-1321253			FIPEI VII GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-3584733			FIPEI VIII GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-0980611			FIPEI X GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-3806561			FIPEI XI GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-2895522			FIPEO III GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-4083280			Gallatin Investor Holdings, LLC		TN	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-3507078			Galleria Investor Holdings, LLC		TX	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-1553878			Galveston Summerbrooke Apts LLC		TX	.N/A.	Summerbrooke Holdings LLC	Ownership.	52.920	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	70939	13-2611847		Gerber Life Insurance Company		NY	.IA.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2646906			Golf Countryside Investor Holdings, LLC		FL	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1670352			Golf Sabal Inv. Holdings, LLC		FL	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-2495007			Grand Dunes Senior Holdings, LLC		NC	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-3457194			GS Multifamily Galleria LLC		TX	.N/A.	Galleria Investor Holdings, LLC	Ownership.	57.820	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-3525111			GS Yorktown Apt LP		TX	.N/A.	YT Crossing Holdings, LLC	Ownership.	57.820	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-3108420			Hearthview Praire Lake Apts LLC		IN	.N/A.	Prairie Lakes Holdings, LLC	Ownership.	62.720	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1328371			IFS Financial Services, Inc.		OH	.DS.	Western-Southern Life Assurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	43-2081325			Insurance Profiliment Solutions, LLC		OH	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	74780	86-0214103		Integrity Life Insurance Co.		OH	.IA.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	00000	34-1826874		IR Mail Associates LTD		FL	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	49.500	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2358660			Jacksonville Salisbury Apt Holdings, LLC		FL	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-1797000			Keller Hicks Inv. Holdings, LLC		TX	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-4171986			Kissimme Investor Holdings, LLC		FL	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-4737222			LaCenterra Apts. Investor Holdings, LLC		TX	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1705445			LaFrontera Holdings, LLC		TX	.N/A.	WS Real Estate Holdings LLC	Ownership.	74.250	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-3004899			Lennox Zionsville Inv. Holdings, LLC		IN	.N/A.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	27-230466			Leroy Glen Investment LLC		OH	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-3380015			Linthicum Investor Holdings, LLC		MD	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	35-2123483			LLIA, Inc.		OH	.N/A.	The Lafayette Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-3826695			Lorraine Senior Inv. Holdings, LLC		FL	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-2577517			Lytle Park Inn, LLC		OH	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-3966673			Main Hospitality Holdings		OH	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-4582162			Manchester Semmes Oz Fund, LLC		VA	.N/A.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-0732275			MC Investor Holdings, LLC		AZ	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-1905557			Mercer Crossing Inv. Holdings, LLC		TX	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-0743431			Midtown Park Inv. holdings, LLC		TX	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-5439036			Miller Creek Investor Holdings, LLC		TN	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-1815218			Monteresso Housing Inv. Holdings, LLC		FL	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	84-2984546			Nashville Hotel JV LLC		TN	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	75264	16-0958252		National Integrity Life Insurance Co.		NY	.IA.	WS Real Estate Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-5030427			NE Emerson Edgewood, LLC		IN	.N/A.	The Lafayette Life Insurance Co.	Ownership.	60.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	00000	27-1024113		North Braeswood Meritage Holdings LLC		OH	.N/A.	Western-Southern Life Assurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	02-0593144			North Pittsburg Hotel LLC		PA	.N/A.	WSALD NPH LLC	Ownership.	37.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1427318			Northeast Cincinnati Hotel LLC		OH	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	25.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-2914674			NP Cranberry Hotel Holdings, LLC		PA	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-5765100			Olathe Apt. Investor Holdings, LLC		KS	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1122741			One Kennedy Housing Investor Holdings, LLC		CT	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1388187			OTR Housing Associates LP		OH	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-1553887			Overland Apartments Investor Holdings, LLC		KS	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2515872			Patterson at First Investor Holdings, LLC		OH	.N/A.	Integrity Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		GA	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	41.900	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		GA	.N/A.	Western-Southern Life Assurance Co.	Ownership.	22.340	Western & Southern Mutual Holding Co.	N	

STATEMENT AS OF 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 Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings	GA.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	81-1659568			Pleasanton Hotel Investor Holdings,LLC	CA.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	26-3167828			Prairie Lakes Holdings, LLC	IN.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	84-2464002			Prairie Path Apts. Inv. Holdings, LLC	IL.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	41-3147951			Pretium Residential Real Estate Fund II, LP	NY.. N/A.	The Western & Southern Life Insurance Co ..		Ownership	2.50	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	82-1507720			Price Willis Lodging Holdings, LLC	SC.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	34-1998937			Queen City Square LLC	OH.. N/A.	The Western & Southern Life Insurance Co ..		Ownership	99.750	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	52-206076			Race Street Dev Ltd	OH.. N/A.	WS Real Estate Holdings LLC		Ownership	100.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC	AL.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	84-3614873			Raleigh Hotel Holding Co., LLC	NC.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	84-3851930			Rancho Presidio Land Partners,LLC	CA.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC	IL.. N/A.	The Western & Southern Life Insurance Co ..		Ownership	99.990	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	82-2188516			Revel Investor Holdings, LLC	CO.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC	CO.. N/A.	Ridgegate Holdings, LLC		Ownership	52.920	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC	CO.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC	TX.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	81-1286981			Russell Bay Investor Holdings, LLC	NV.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	81-2260159			San Tan Investor Holdings, LLC	AZ.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
						Settlers Ridge Robinson Investor Holdings, LLC									
.0836	Western-Southern Group	.00000	47-1617717				PA.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	27-3564950			Seventh & Culvert Garage LLC	OH.. N/A.	WS Real Estate Holdings LLC		Ownership	100.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	26-1554676			Shelbourne Campus Properties LLC	KY.. N/A.	Shelbourne Holdings, LLC		Ownership	52.920	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	26-1944856			Shelbourne Holdings, LLC	KY.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	45-4354663			Siena Investor Holding, LLC	TX.. N/A.	WS Real Estate Holdings LLC		Ownership	69.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	83-2295656			Sixth and Saratoga NW, LLC	KY.. N/A.	WS Real Estate Holdings LLC		Ownership	100.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	46-2930953			Skye Apts Investor Holdings, LLC	MN.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	61-1328558			Skyport Hotel LLC	KY.. N/A.	The Western & Southern Life Insurance Co ..		Ownership	25.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	47-1553152			Sonterra Legacy Investor Holding, LLC	OH.. N/A.	2014 San Antonio Trust Agreement		Ownership	100.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	83-2948287			South Kirkman Apt. Holdings, LLC	FL.. N/A.	WSLR Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
						Southside Tunnel Apts. Investor Holdings, LLC									
.0836	Western-Southern Group	.00000	47-2306231				PA.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	46-2922655			SP Charlotte Apts. Investor Holdings, LLC	NC.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	81-1827381			Stony Investor Holdings,LLC	VA.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	81-3538359			Stout Metro Housing Holdings LLC	IN.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	26-2348581			Summerbrooke Holdings LLC	TX.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	26-4291356			Sundance Lafrontera Holdings LLC	TX.. N/A.	The Western & Southern Life Insurance Co ..		Ownership	62.720	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	83-2672383			Tamiami Senior Inv. Holdings,LLC	FL.. N/A.	WSLR Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	65242	35-0457540		The Lafayette Life Insurance Co ..	OH.. N/A.	Western & Southern Financial Group, Inc..		Ownership	100.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	70483	31-0487145			The Western & Southern Life Insurance Co ..	OH.. UDP.	Western & Southern Financial Group, Inc..		Ownership	100.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	83-2399724			Three Choopt AA Inv. Holdings, LLC	VA.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	83-3418626			Timacuan Apt. Holdings,LLC	FL.. N/A.	WSLR Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	31-1394672			Touchstone Advisors, Inc.	OH.. DS.	IFS Financial Services, Inc.		Ownership	100.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	47-6046379			Touchstone Securities, Inc.	NE.. DS.	IFS Financial Services, Inc.		Ownership	100.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	47-5098714			Trevi Apartment Holdings, LLC	AZ.. N/A.	WS Real Estate Holdings LLC		Ownership	98.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	OH.. N/A.	The Western & Southern Life Insurance Co ..		Ownership	29.840	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	OH.. N/A.	Tri-State Ventures II, LLC		Ownership	0.500	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	OH.. N/A.	The Western & Southern Life Insurance Co ..		Ownership	12.500	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	OH.. N/A.	Tri-State Ventures, LLC		Ownership	0.630	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	20-5542563			Tri-State Ventures, LLC	OH.. N/A.	Fort Washington Investment Advisors, Inc.		Ownership	100.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	31-1788428			Tri-State Ventures, LLC	OH.. N/A.	Fort Washington Investment Advisors, Inc.		Ownership	100.00	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. N/A.	Western-Southern Life Assurance Co ..		Ownership	40.740	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. N/A.	The Lafayette Life Insurance Co ..		Ownership	29.630	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. N/A.	Integrity Life Insurance Co ..		Ownership	14.810	Western & Southern Mutual Holding Co ..	N		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. N/A.	National Integrity Life Insurance Co ..		Ownership	14.810	Western & Southern Mutual Holding Co ..	N		

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Relation- ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Y/N)	16 *
.0836	Western-Southern Group	.00000	31-1653922			Union Centre Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.....	25.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	83-2679115			WSLR Holdings LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.....	98.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	81-4132070			Vernazza Housing Investor Holdings,LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.....	98.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	82-2226959			View High Apts Investor Holdings, LLC		.MO.	.N/A.	WS Real Estate Holdings LLC	Ownership.....	98.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	36-4107014			Vinings Trace		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.....	99.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	72-1388889			Vulcan Hotel LLC		.AL.	.N/A.	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.	.N/A.	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.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-1413821			Western & Southern Agency, Inc.		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.....	100.000	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843748			WSLR Birmingham		.AL.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC		.TX.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC		.CT.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.....	24.490	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843662			WSLR Skypoint LLC		.KY.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.....	98.000	Western & Southern Mutual Holding Co ...	N	

13.4

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.

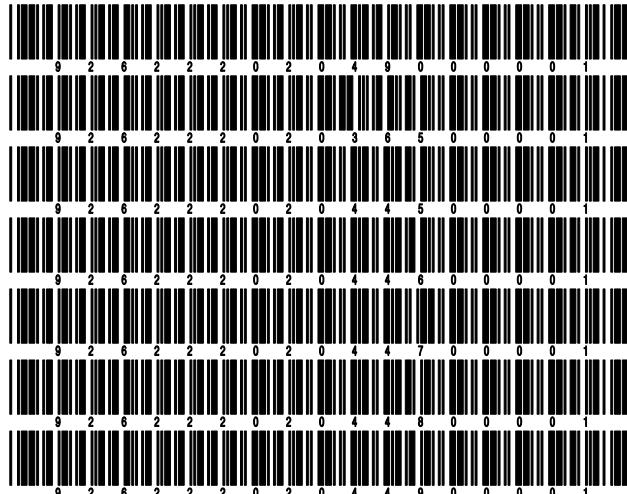
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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



STATEMENT AS OF MARCH 31, 2020 OF THE Western-Southern Life Assurance Company
OVERFLOW PAGE FOR WRITE-INS

NONE

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

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,393,920,776	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 Year to Date	2 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 Year to Date	2 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 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	79,044,289	XXX	79,044,289	131,241	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

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

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
NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open
NONE

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

SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	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 Year To Date	2 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

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

SCHEDULE B - PART 2

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

1 Loan Number	2 Location City		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
0001220	Washington		DC		09/26/2019	4.750	0	1,114	86,400,000
0001223	Washington		DC		02/14/2020	3.650	55,949,649	622,205	98,500,000
0001224	Murfreesboro		TN		03/06/2020	3.750	25,000,000	0	36,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other							80,949,649	623,319	221,100,000
0899999. Total Mortgages in good standing							80,949,649	623,319	221,100,000
1699999. Total - Restructured Mortgages							0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0
3299999. Total - Mortgages in the process of foreclosure							0	0	0
3399999 - Totals							80,949,649	623,319	221,100,000

SCHEDULE B - PART 3

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

1 Loan Number	2 Location City		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	
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
000112	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						37,636	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	18,705	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
0001144	Santa Rosa	CA		11/28/2005		5,674,171	0	0	0	0	0	0	0	41,307	0	0	0
0001147	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	437,566	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		43,432,595	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 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value						
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	98,141	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

SCHEDULE BA - PART 3

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

1	2	Showing Other Long Term Invested Assets DISCLOSED, Transferred or Repaid During the Current Quarter																	
		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized 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	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
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
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
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
AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/09/2020	43,082						0		43,082	43,082				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
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
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
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

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol
313384-UJ-6	FHDN 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-NU-6	G2 G2 756703 4.140% 11/20/61 ..		.03/01/2020	Interest Capitalization ..	2,663	2,663			0 1..
36230U-YL-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 CORP 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-YV-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-CU-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-HW-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..
3136BA-VK-1	FNR 2019-27 MZ 4.000% 06/25/59 ..		.03/01/2020	Interest Capitalization ..	.33,324	.33,324			0 1..
3137BD-RR-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			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			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
THL1V0-00-0	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
002299-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-CX-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 ..	.576,000	.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 ..	4,940,554	.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 ..	25,918,361	.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

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0550T-AA-7	BHPT 2019-BXHP A 1.77% 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 1.60% 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-BC-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
10334#-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	CCO 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		1,372,734	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-AP-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 Mo2013VR4rust 2013-IVRA 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-CQ-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% 09/15/26		.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-B4-4	DTE ENERGY COMPANY 3.700% 08/01/23		.03/23/2020	Various		8,899,444		9,200,000	51,060	2FE
2338V-AM-8	DT 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-VB-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	MITSUBISHI UFJ 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	FREM 2014-K714 C 3.910% 01/25/47		.01/10/2020	BARCLAYS		201,820		200,000	278	1FM
30300S-AU-6	FREM 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	FREM 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-B4-3	FEDEX CORP 3.900% 02/01/35		.02/05/2020	CITIGROUP GLOBAL MKTS		706,327		670,000	436	2FE
316770-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
31946M-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	FOOTRESS 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	FREEPOR-TMC &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
36237X-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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol
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	MITSUBISHI UFJ SECURITIES		998,140	1,000,000		.0 2FE
44891A-BG-1	HYUNDAI CAPITAL AMERICA 3.000% 02/10/27		.02/05/2020	MITSUBISHI UFJ 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	.15,598,774		.30,250 1FL
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		.03/01/2020	Interest Capitalization		0	0		.0 1FL
46645F-AG-5	J P MORGAN CHASE 2015UES AL M0R 2015-UES B 3.387% 09/05/32		.03/03/2020	J P MORGAN SEC FIXED INC		200,063	.200,000		.75 1FL
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	JENDR 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	MLPX LP 2.098% 09/09/22		.01/29/2020	Various		20,092,800	20,000,000		.87,892 2FE
55354J-AA-2	MSDR 2017-712F A 3.316% 07/11/39		.03/26/2020	WELLS FARGO		9,962,500	10,000,000		.26,712 1FL
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	MASMUTAL 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	MLMI 2006-FF1 M4 1.317% 08/25/36		.02/18/2020	BMO CAPITAL MARKETS CORP		250,088	.250,000		.338 1FL
595112-BN-2	MICRON TECHNOLOGY INC 5.327% 02/06/29		.03/23/2020	Various		679,867	.675,000		.4,598 2FE
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		.03/16/2020	BMO CAPITAL MARKETS CORP		9,393,549	.9,390,615		.13,629 1FL
61690Y-BU-5	MSC 2016-BNK2 A4 3.049% 11/15/49		.03/23/2020	MORGAN STANLEY FIXED INC		3,318,301	.3,500,000		.7,114 1FL
617446-8L-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	MSBM 2012-CS E 4.677% 08/15/45		.01/30/2020	BARCLAYS		5,281,963	.5,080,000		.1,415 1FL
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	NOTRUM ENERGY INC 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 SU 8.500% 10/01/26		.02/12/2020	JEFFERIES & CO		712,500	.750,000		.23,021 4FE
74340T-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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81745H-AM-4	SEMT 2014-2 B3 4.07% 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		.0	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 Receivable20162A 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 JIM CO 4.250% 03/15/35		.02/26/2020	DEUTSCHE BANK	1,958,653	.1,721,000		.33,117	2FE
832696-AS-7	SMUCKER JIM 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		.85,576	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	TERMO FISHER SCIENTIFIC 2.600% 10/01/29		.03/12/2020	MARKET AXESS	9,646,700	.10,000,000		.14,111	2FE
883556-CG-5	TERMO 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	BROINSTONE INV GROUP, LLC	.5,258,594	.5,000,000		.11,078	1FM
89175J-AU-6	TPMT 2017-6 A2 3.000% 10/25/57		.03/24/2020	BROINSTONE 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
903490-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	WFKCO 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-C34 A4 3.560% 01/15/59		.03/25/2020	WELLS FARGO	.3,689,497	.3,670,000		.9,436	1FM
95001J-AJ-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
983898-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	.99,919		.5	4FE
98819V-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	ALCOPA 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	Greensl edge	.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 NW 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	Greensl edge	.20,000,000	.20,000,000		.0	1FE
24460R-AE-3	DPATH 2020-1A B1 4.469% 04/17/32	D.	.03/05/2020	Greensl edge	.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 II GMBH 5.750% 01/15/28	D.	.03/23/2020	JEFFERIES & CO	.3,402,000	.4,200,000		.46,958	3FE
50201D-AA-1	LIKAK 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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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	.000	.23,014,997	.0	.0	2
464288-51-3	ISHARES IBOXX \$ HY CORP BOND ETF		.03/25/2020	Various	.000	.5,610,565	.0	.0	4
464288-63-8	ISHARES INTERMEDIATE CREDIT BOND ETF		.03/25/2020	INVESTMENT TECHNOLOGY GROUP	.000	.9,187,905	.0	.0	2
464298-65-5	ISHARES FLOATING RATE FUND		.03/18/2020	INVESTMENT TECHNOLOGY GROUP	.000	2,082,786	.0	.0	1
8099999. Subtotal - Bonds - SVO Identified Funds						39,896,253	0	0	XXX
LX1854-37-0	BANJAY 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	.980,000	.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-AU-2	F1SERV 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 D1P-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	LIFEPPOINT 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	SHUTTERLY 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	.988,750	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	TRANSDIGM 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
G3679Y-AC-6	FRONERI US INC TL B 1L	01/30/27		.01/30/2020	CREDIT SUISSE FIRST BOSTON	.623,438	.625,000	.0	4FE
G7739P-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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LX1855-21-0	CineWorld TL B 1L	02/07/27	A.	BANK OF AMERICA SEC	1,485,000	1,500,000	0	4FE	
00135B-AC-7	COBHAM PLC TL B 1L	01/20/27	C.	GOLDMAN SACHS	248,750	250,000	0	4FE	
74969A-AC-5	ROYALTY TL B 1L	02/27/27	C.	BANK OF AMERICA SEC	1,000,000	1,000,000	0	2FE	
82999999. Subtotal - Bonds - Unaffiliated Bank Loans					43,467,491	43,786,061	0	XXX	
83999997. Total - Bonds - Part 3					1,501,842,560	1,578,074,109	3,409,449	XXX	
83999998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	
83999999. 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
84999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					20,000,000	XXX	0	XXX	
89999997. Total - Preferred Stocks - Part 3					20,000,000	XXX	0	XXX	
89999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	
89999999. 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	0	0	
00287Y-10-9	ABBVIE INC	03/10/2020	S. G. COWEN SECURITIES CORP.	3,923,000	332,794	0	0	0	
009158-10-6	APD	03/10/2020	S. G. COWEN SECURITIES CORP.	1,035,000	214,235	0	0	0	
015271-10-9	ALEXANDRIA REAL ESTATE REIT	03/10/2020	S. G. COWEN SECURITIES CORP.	3,635,000	583,961	0	0	0	
02079K-10-7	ALPHABET CLASS C	02/24/2020	S. G. COWEN SECURITIES CORP.	560,000	798,300	0	0	0	
03027X-10-0	AMERICAN TOWER CORP REIT	03/10/2020	S. G. COWEN SECURITIES CORP.	1,802,000	421,400	0	0	0	
032654-10-5	ANALOG DEVICES	03/10/2020	S. G. COWEN SECURITIES CORP.	2,135,000	209,048	0	0	0	
037833-10-0	APPLE INC	03/10/2020	Various	2,713,000	752,677	0	0	0	
04010L-10-3	ARES CAPITAL CORP	03/19/2020	Various	42,357,000	627,929	0	0	0	
05015-10-3	AUTOMATIC DATA PROCESSING INC	03/10/2020	S. G. COWEN SECURITIES CORP.	1,367,000	204,478	0	0	0	
09247X-10-1	BLACKROCK INC	03/10/2020	S. G. COWEN SECURITIES CORP.	849,000	373,633	0	0	0	
09259E-10-8	TCP CAPITAL CORP	03/19/2020	Various	59,730,000	625,706	0	0	0	
097023-10-5	BOEING CO	03/10/2020	S. G. COWEN SECURITIES CORP.	1,220,000	267,133	0	0	0	
110122-10-8	BRISTOL-MYERS SQUIBB	03/10/2020	S. G. COWEN SECURITIES CORP.	7,101,000	404,238	0	0	0	
11135F-10-1	BROADCOM INC	03/10/2020	Various	1,326,000	333,648	0	0	0	
126650-10-0	CVS CORP	03/10/2020	S. G. COWEN SECURITIES CORP.	5,649,000	340,538	0	0	0	
149123-10-1	CATERPILLAR INC	03/10/2020	S. G. COWEN SECURITIES CORP.	2,362,000	238,324	0	0	0	
166764-10-0	CHEVRON CORPORATION	03/10/2020	Various	105,175,000	9,225,135	0	0	0	
17275R-10-2	CISCO SYSTEMS INC	03/10/2020	S. G. COWEN SECURITIES CORP.	13,916,000	534,238	0	0	0	
191216-10-0	COCA-COLA CO	03/10/2020	S. G. COWEN SECURITIES CORP.	9,364,000	486,753	0	0	0	
20030N-10-1	COMCAST CORP CL A	03/10/2020	S. G. COWEN SECURITIES CORP.	19,948,000	772,613	0	0	0	
209115-10-4	CONSOLIDATED EDISON INC	03/10/2020	S. G. COWEN SECURITIES CORP.	1,427,000	126,529	0	0	0	
231021-10-6	CUMMINS ENGINE	03/10/2020	S. G. COWEN SECURITIES CORP.	.978,000	136,862	0	0	0	
233331-10-7	DTE ENERGY COMPANY	03/10/2020	S. G. COWEN SECURITIES CORP.	3,073,000	362,600	0	0	0	
244199-10-5	DEERE & COMPANY	03/10/2020	S. G. COWEN SECURITIES CORP.	2,075,000	312,527	0	0	0	
254687-10-6	DISNEY	03/25/2020	S. G. COWEN SECURITIES CORP.	6,350,000	689,865	0	0	0	
25746U-10-9	DOMINION RESOURCES	03/10/2020	S. G. COWEN SECURITIES CORP.	4,837,000	391,352	0	0	0	
26441C-20-4	DUKE ENERGY	03/10/2020	S. G. COWEN SECURITIES CORP.	3,301,000	308,168	0	0	0	
26614N-10-2	DUPONT DE NEMOURS INC	03/24/2020	Various	16,015,000	525,268	0	0	0	
30231G-10-2	EXXON MOBIL CORP	03/10/2020	S. G. COWEN SECURITIES CORP.	203,895,000	9,305,075	0	0	0	
31428X-10-6	FEDEX CORP	03/27/2020	S. G. COWEN SECURITIES CORP.	5,971,000	719,834	0	0	0	
363576-10-9	ARTHUR J. GALLAGHER & CO	03/10/2020	S. G. COWEN SECURITIES CORP.	2,138,000	204,031	0	0	0	
370334-10-4	GENERAL MILLS	03/10/2020	S. G. COWEN SECURITIES CORP.	1,814,000	95,210	0	0	0	
37045V-10-0	GENERAL MOTORS CO	03/10/2020	S. G. COWEN SECURITIES CORP.	2,830,000	70,993	0	0	0	
375558-10-3	GILEAD SCIENCES INC	03/10/2020	S. G. COWEN SECURITIES CORP.	4,536,000	318,598	0	0	0	
38141G-10-4	GOLDMAN SACHS GROUP INC	03/10/2020	S. G. COWEN SECURITIES CORP.	53,788,000	10,083,632	0	0	0	
38147U-10-7	GOLDMAN SACHS BDC INC	03/19/2020	Various	38,994,000	625,518	0	0	0	
38173M-10-2	GOLUB CAPITAL BDC INC	03/19/2020	INVESTMENT TECHNOLOGY GROUP	2,925,000	30,231	0	0	0	
40434L-10-5	HP INC	03/10/2020	S. G. COWEN SECURITIES CORP.	16,592,000	329,477	0	0	0	
437076-10-2	HOME DEPOT	03/23/2020	S. G. COWEN SECURITIES CORP.	3,777,000	756,521	0	0	0	
443510-60-7	HUBBELL INC CL B	02/24/2020	GOLDMAN SACHS	5,316,000	751,536	0	0	0	
446150-10-4	HUNTINGTON Bancshares INC	03/10/2020	S. G. COWEN SECURITIES CORP.	8,325,000	78,194	0	0	0	
458140-10-0	INTEL CORPORATION	03/23/2020	S. G. COWEN SECURITIES CORP.	14,043,000	711,538	0	0	0	
459200-10-1	IBM	03/23/2020	S. G. COWEN SECURITIES CORP.	5,277,000	587,283	0	0	0	
460690-10-0	INTERPUBLIC GROUP	03/10/2020	S. G. COWEN SECURITIES CORP.	8,864,000	157,461	0	0	0	
46625H-10-0	JP MORGAN CHASE & CO	03/10/2020	Various	94,041,000	9,486,881	0	0	0	
478160-10-4	JOHNSON & JOHNSON	03/13/2020	S. G. COWEN SECURITIES CORP.	45,369,000	6,175,699	0	0	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-IV/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	
898320-10-9	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	
93114Z-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-IV/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	
669987V-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		XXX
34918#-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		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		XXX
9799997. Total - Common Stocks - Part 3						136,560,400	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini- stra- tive 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.313384-LU-6	FHDN AGENCY DEBENTURES 0.700% 03/16/20		03/16/2020	Maturity		.99,994	.100,000	.99,994	0	0	0	0	0	.99,994	0	0	0	0	6	03/16/2020	1	
.36176F-25-0	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	0	128	10/20/2061	1
.36179N-RP-5	G2 G2 MA1391 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	0	11	10/20/2043	1
Government National Mortgage Association Gage A G2 MA2466																						
.361790-II-3-1	3.125% 12/20/44		03/01/2020	Paydown		6,676	6,676	6,781	6,776	0	(100)	0	(100)	0	6,676	0	0	0	0	35	12/20/2044	1
.361801-SW-6	GN GN AE4133 2.750% 09/15/30		01/01/2020	Paydown		.67,270	.67,270	.64,801	.64,801	0	2,469	0	2,469	0	.67,270	0	0	0	0	154	09/15/2030	1
.36201L-R5-5	GNMA GN 586508 6.500% 09/15/32		03/01/2020	Paydown		298	316	312	300	0	(14)	0	(14)	0	298	0	0	0	0	3	09/15/2032	1
.36202K-2S-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	0	0	0	6	12/20/2021	1
.36202K-2S-3	G2 G2 8885 3.125% 12/20/21		01/01/2020	Paydown		.44	.44	.43	.43	0	1	0	1	0	.44	0	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	0	0	0	247	08/20/2026	1
.36202K-5J-0	G2 G2 8949 3.250% 08/20/26		01/01/2020	Paydown		.39	.40	.37	.37	0	2	0	2	0	.39	0	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	0	0	0	966	05/20/2023	1
.36202K-DB-8	G2 G2 8198 3.875% 05/20/23		01/01/2020	Paydown		.372	.379	.358	.358	0	13	0	13	0	.372	0	0	0	0	0	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	0	0	0	144	06/20/2023	1
.36202K-DW-2	G2 G2 8217 3.875% 06/20/23		01/01/2020	Paydown		.814	.814	.787	.787	0	28	0	28	0	.814	0	0	0	0	0	06/20/2023	1
.36202K-QP-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	0	0	0	928	12/20/2024	1
.36202K-QP-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	0	0	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	0	0	0	284	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	0	0	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	0	0	0	276	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	0	0	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	0	0	0	183	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	0	01/20/2026	1
.36202K-ZO-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	0	0	0	294	10/20/2021	1
.36202K-ZO-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	0	0	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	0	0	05/15/2023	1
.36203G-JY-1	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	0	0	05/15/2023	1
.36203N-2U-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	0	0	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	0	0	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	0	0	04/15/2026	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	0	0	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	0	0	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	0	0	11/15/2024	1
.36205C-NL-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	0	0	06/15/2024	1
.36205G-OH-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	0	0	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	0	0	06/15/2026	1
.36206J-J6-2	GNMA 30 YR GN 412583 7.500% 04/15/26		03/01/2020	Paydown		.201	.201	.196	.198	0	4	0	4	0	.201	0	0	0	0	0	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	0	0	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	0	0	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	1,632	0	4	0	4	0	1,636	0	0	0	0	0	02/15/2026	1
.36206G-SS-6	GNMA 30 YR GN 422019 7.500% 04/15/27		03/01/2020	Paydown		.543	.543	.535	.537	0	6	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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
362090-6M-2	GNMA GN 478876 7.500% 11/15/29		.03/01/2020	Paydown			.174	.174	.173	0	.1	0	.1	0		.174	0	0	0	2	11/15/2029	1	
362091-Y9-4	GNMA 30 YR GN 491436 6.500% 12/15/28		.03/01/2020	Paydown			1,657	1,657	1,680	0	(18)	0	(18)	0		1,657	0	0	0	18	12/15/2028	1	
36209Y-CE-2	GNMA GN 482569 6.500% 05/15/29		.03/01/2020	Paydown			428	428	428	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	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	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	1,279	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	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	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	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	0	0	0	0	0		.549	0	0	0	6	05/15/2029	1	
36211U-TJ-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	1,583	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	.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	.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	0	1	0	1	0		11,244	0	.976	.976	79	01/20/2027	1	
36225C-AB-9	GNMA ARM G2 80030 4.000% 01/20/27		.01/01/2020	Paydown			133	.133	.135	0	7	0	7	0		.133	0	0	0	0	0	01/20/2027	1
36225C-AY-2	GNMA G2 80022 3.125% 12/20/26		.01/29/2020	BREAN CAPITAL LLC			20,318	19,678	19,890	0	4	0	4	0		18,778	0	1,540	1,540	119	12/20/2026	1	
36225C-AY-4	GNMA G2 80022 3.125% 12/20/26		.01/01/2020	Paydown			216	.216	.219	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	0	1	0	1	0		.6,596	0	.568	.568	45	05/20/2027	1	
36225C-CN-6	GNMA ARM G2 80076 3.875% 05/20/27		.01/01/2020	Paydown			136	.136	.138	0	7	0	7	0		.136	0	0	0	0	0	05/20/2027	1
36225C-DJ-2	GNMA G2 80104 3.250% 08/20/27		.01/29/2020	BREAN CAPITAL LLC			6,813	6,599	6,776	0	1	0	1	0		.6,316	0	.497	.497	36	08/20/2027	1	
36225C-DJ-4	GNMA G2 80104 3.250% 08/20/27		.01/01/2020	Paydown			64	.64	.66	0	3	0	3	0		.64	0	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	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	0	27	0	27	0		.510	0	0	0	2	01/20/2028	1	
36225C-EJ-1	GNMA G2 80136 3.125% 11/20/27		.01/29/2020	BREAN CAPITAL LLC			4,756	4,606	4,736	0	1	0	1	0		4,424	0	0	0	32	11/20/2027	1	
36225C-EJ-1	GNMA G2 80136 3.125% 11/20/27		.01/01/2020	Paydown			92	.92	.94	0	4	0	4	0		.32	0	0	0	0	0	11/20/2027	1
36225C-FM-3	GNMA G2 80171 4.000% 02/20/28		.01/29/2020	BREAN CAPITAL LLC			2,428	2,352	2,402	0	0	0	0	0		2,236	0	.192	.192	16	02/20/2028	1	
36225C-FM-3	GNMA G2 80171 4.000% 02/20/28		.01/01/2020	Paydown			23	.23	.24	0	1	0	1	0		.23	0	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	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	0	22	0	22	0		.409	0	0	0	1	0	03/20/2028	1
36225C-GG-5	GNMA G2 80198 3.875% 05/20/28		.01/29/2020	BREAN CAPITAL LLC			21,162	20,496	20,905	0	5	0	5	0		19,394	0	1,768	1,768	132	05/20/2028	1	
36225C-GG-5	GNMA G2 80198 3.875% 05/20/28		.01/01/2020	Paydown			183	.183	.187	0	10	0	10	0		.183	0	0	0	1	0	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	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	.89	.89	0	1	0	1	0		.90	0	0	0	0	0	04/20/2035	1
36227E-Z5-7	G2 G2 710064 4.650% 02/20/61		.01/01/2020	Paydown			131,066	131,066	136,289	0	(365)	0	(365)	0		131,066	0	0	0	508	02/20/2061	1	
36227E-ZY-4	G2 G2 710059 4.500% 11/20/60		.02/01/2020	Paydown			131,649	131,649	134,423	0	798	0	798	0		131,649	0	0	0	919	11/20/2060	1	
38376C-FV-7	GNR 2010-28 IA 1.500% 01/16/52		.03/01/2020	Paydown			0	0	0	0	143	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	0	40,031	0	(1,472)	0		38,559	0	0	0	362	05/16/2051	1	
38376G-ID-9	GNR 2010-122 10 0.297% 02/16/44		.03/01/2020	Paydown			0	0	0	0	5,218	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	0	127,013	0	(1,077)	0		125,936	0	0	0	910	08/20/2026	1	
38378B-DB-2	GNR 2012-23 10 0.338% 06/16/53		.03/01/2																				

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol						
										11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Current Year's Amor- tization)/ Accretion	13 Current Year's Temporar- y Carrying Value (11 + 12 - 13)	14 Total Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value													
.38379U-NF-9	GNR 2016-45 10 0.985% 02/16/58		03/01/2020	Paydown			0	.77,089	.75,265	0	(.75,265)	0	(.75,265)	0	0	0	0	0	0	0	0	0	02/16/2058	1			
.38379U-R6-5	GNR 2016-133 10 1.061% 12/16/57		03/01/2020	Paydown			0	.453,833	.432,789	0	(.432,789)	0	(.432,789)	0	0	0	0	0	0	0	0	0	02/16/2057	1			
.38379U-RP-3	GNR 2016-70 10 0.923% 04/16/58		03/01/2020	Paydown			0	.545,641	.493,407	0	(.493,407)	0	(.493,407)	0	0	0	0	0	0	0	0	0	02/16/2058	1			
.38379U-TJ-5	GNR 2016-72 10 0.884% 12/16/55		03/01/2020	Paydown			0	.150,115	.77,322	0	(.77,322)	0	(.77,322)	0	0	0	0	0	0	0	0	0	0	02/16/2055	1		
.38379U-IM-4	GNR 2016-86 10 1.050% 03/16/58		03/01/2020	Paydown			0	.109,217	.61,666	0	(.61,666)	0	(.61,666)	0	0	0	0	0	0	0	0	0	0	02/16/2058	1		
.38382A-LN-3	GNR 2019-123 H1 4.000% 10/20/49		02/01/2020	Paydown			0	.14,457	0	0	(.14,457)	0	(.14,457)	0	0	0	0	0	0	0	0	0	0	02/10/2049	1		
.690353-2B-2	OPIC 0.000% 05/15/24		02/15/2020	Redemption 100,0000			208,333	208,333	208,333	0	0	0	0	0	0	208,333	0	0	0	0	0	0	0	05/15/2024	1		
.690353-2K-2	OPIC 1.543% 02/15/28		02/18/2020	Redemption 100,0000			224,525	224,525	224,525	0	0	0	0	0	0	224,525	0	0	0	0	0	0	0	02/15/2028	1		
.690353-3C-9	OPIC AGENCY DEBENTURES 1.543% 05/15/24		02/18/2020	Redemption 100,0000			113,636	113,636	113,636	0	0	0	0	0	0	113,636	0	0	0	0	0	0	0	05/15/2024	1		
.690353-3H-8	OPIC AGENCY DEBENTURES 1.543% 07/07/40		01/07/2020	Redemption 100,0000			38,289	38,289	38,289	0	0	0	0	0	0	38,289	0	0	0	0	0	0	0	07/07/2040	1		
.690353-09-5	OPIC 1.543% 10/10/25		03/23/2020	BANK of AMERICA SEC			3,684,829	3,684,829	3,684,829	0	0	0	0	0	0	3,684,829	0	0	0	0	0	0	0	031,524	10/10/2025	1	
.690353-H9-1	OPIC US Agency Floating Rate 1.543%		09/15/2022	Redemption 100,0000			279,620	279,620	279,620	0	0	0	0	0	0	279,620	0	0	0	0	0	0	0	09/15/2022	1		
.690353-M8-7	OPIC 1.543% 02/15/28		02/15/2020	Redemption 100,0000			211,111	211,111	211,111	0	0	0	0	0	0	211,111	0	0	0	0	0	0	0	02/15/2028	1		
.690353-SC-2	OPIC US Agency Floating Rate 1.543%		06/15/2024	Redemption 100,0000			175,439	175,439	175,439	0	0	0	0	0	0	175,439	0	0	0	0	0	0	0	06/15/2024	1		
.690353-U8-8	OPIC 1.543% 02/15/28		02/18/2020	Redemption 100,0000			153,720	153,720	153,720	0	0	0	0	0	0	153,720	0	0	0	0	0	0	0	02/15/2028	1		
.690353-XQ-5	OPIC VRDN 1.543% 07/15/25		01/15/2020	Redemption 100,0000			166,667	166,667	166,667	0	0	0	0	0	0	166,667	0	0	0	0	0	0	0	07/15/2025	1		
.690353-ZB-3	OPIC AGENCY DEBENTURES 1.543% 07/07/40		01/07/2020	Redemption 100,0000			21,879	21,879	21,879	0	0	0	0	0	0	21,879	0	0	0	0	0	0	0	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	0	0	0	0	0	0	11,000,000	0	0	0	0	0	0	0	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	0	0	0	0	0	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	0	0	0	0	0	08/31/2020	1	
.912828-5W-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	0	0	0	0	0	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	0	0	0	0	0	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	0	0	0	0	0	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	(1,013)	0	(1,013)	0	5,568,185	0	.157,226	.157,226	0	0	0	0	0	01/31/2025	1		
05999999. 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	0	0	0	0	0	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	(115,445)	(115,445)	0	0	0	0	0	01/26/2021	5FE	
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	0	0	0	0	01/26/2021	5FE		
10999999. 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)	0	0	0	0	0	30,235	XXX	XXX
.02765U-CV-4	AMERICAN MUN PWR-OHIO INC 5.664% 02/15/22		02/18/2020	Call 100,0000			5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	0	0	0	02/15/2022	1FE		
.02765U-CW-2	AMERICAN MUN PWR-OHIO INC 5.814% 02/15/23		02/18/2020	Call 100,0000			5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	0	0	0	02/15/2023	1FE		
.041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100%		07/01/2023	Redemption 100,0000			21,467	21,467	21,467	21,467	0	0	0	0	0	21,467	0	0	0	0	0	0	0	07/01/2043	1FE		
.196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		03/06/2020	Redemption 100,0000			43,086	43,086	43,086	43,086	0	0	0	0	0	43,086	0	0	0	0	0	0	0	08/01/2049	1FE		
.196480-CW-5	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	0	0	0	0	043,587	10/01/2051	1FE	
.277585-AD-7	EASTON MD REVENUE NURSING HOME 1.650%		03/02/2020	Call 100,0000			3,820,000	3,820,000	3,820,000	3,820,000	0	0	0	0	0	3,820,000	0	0	0	0	0	0	0	01/01/2026	1FE		
.277585-AD-7	EASTON MD REVENUE NURS																										

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
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	0	7	02/01/2026	1	
3129F8-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	0	12	02/01/2026	1	
3129F8-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	0	10	02/01/2026	1	
3129H8-IT-6	FREDDIE MAC STRIP 270 FHS 270 300 3.000%		08/15/42																				
3129MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		03/01/2020	Paydown		245,944	.245,944	255,590	.254,366	0	(8,422)	0	(8,422)	0	245,944	0	0	0	0	987	08/15/2042	1	
3129MC-FB-6	FGLMC FG G13562 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	0	354	05/01/2024	1	
3129P7-AB-8	FG FG C91718 3.000% 08/01/33		03/01/2020	Paydown		23,944	.23,944	24,569	.24,219	0	(275)	0	(275)	0	23,944	0	0	0	0	178	05/01/2024	1	
3129P7-CA-4	FG FG C91349 4.500% 12/01/30		03/01/2020	Paydown		486,533	.486,533	486,153	.486,123	0	410	0	410	0	486,533	0	0	0	0	2,199	08/01/2033	1	
3129P7-DA-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	0	1,533	12/01/2030	1	
3129P7-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	0	372	07/01/2024	1	
3129P7-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	0	87	07/01/2024	1	
3129P7-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	0	245	12/01/2024	1	
3129P7-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	0	212	05/01/2025	1	
3129P7-VB-9	FG FG J12439 4.500% 06/01/25		03/01/2020	Paydown		37,741	.37,741	38,981	.38,981	0	(1,240)	0	(1,240)	0	37,741	0	0	0	0	292	06/01/2025	1	
3129P7-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	0	248	07/01/2025	1	
3129P7-6X-8	FG FG J14866 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	0	1,091	02/01/2026	1	
3129P8-CY-7	FHLMC FH 1L0087 4.637% 06/01/35		01/29/2020	BREAN CAPITAL LLC		26,513	.26,578	27,074	.26,695	0	170	0	170	0	26,865	0	(352)	(352)	198	06/01/2035	1		
3129P8-CY-7	FHLMC FH 1L0087 4.637% 06/01/35		01/29/2020	BREAN CAPITAL LLC		91	.91	95	.94	0	(4)	0	(4)	0	91	0	0	0	0	0	06/01/2035	1	
3129P8-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		
3129P8-E9-0	FHLMC FH 1L0160 4.625% 07/01/35		01/29/2020	BREAN CAPITAL LLC		3,834	.3,834	4,044	.3,964	0	(131)	0	(131)	0	3,834	0	0	0	0	15	07/01/2035	1	
3129Q7-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		
3129Q7-T4-8	FHARM FH 1G1471 4.036% 01/01/37		01/29/2020	BREAN CAPITAL LLC		33	.33	35	.35	0	(2)	0	(2)	0	33	0	0	0	0	0	01/01/2037	1	
3129Q7-LV-2	FHLMC FH 1B1789 4.769% 03/01/36		03/01/2020	Paydown		292	.292	306	.305	0	(13)	0	(13)	0	292	0	0	0	0	3	03/01/2036	1	
3129S4-DY-0	FHARM FH 100119 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	0	34	09/01/2036	1	
312903-5X-1	FHLMC - CMO FH 174 Z 10.000% 08/15/21		03/15/2020	Paydown		384	.384	385	.382	0	3	0	3	0	384	0	0	0	0	6	08/15/2021	1	
312914-6X-7	FHLMC-GNM FH 7 B 1.859% 04/25/23		03/25/2020	Paydown		673	.673	687	.673	0	0	0	0	0	673	0	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	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	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	0	2,690	12/01/2032	1	
313267-H3-2	FG FG U80259 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	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	0	1,199	05/01/2033	1	
3132H9-K5-1	FG FG U90316 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	0	363	10/01/2042	1	
3132H7-BY-9	FG FG U99054 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	0	2,027	06/01/2043	1	
3132H7-CA-4	FG FG U99050 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	0	2,537	10/01/2042	1	
3132J2-2X-0	FG FG K97090 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	0	1,273	07/01/2033	1	
3132J2-EG-5	FGLMC FG Q04134 3.500% 04/01/46		03/01/2020	Paydown		49,542	.49,542	52,085	.51,968	0	(2,446)	0	(2,446)	0	49,542	0	0	0	0	289	04/01/2046	1	
3132K5-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		03/01/2020	Paydown		495,431	.495,431	513,080	.512,620	0	(17,189)	0	(17,189)	0	495,431	0	0	0	0	2,994	08/01/2047	1	
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		03/01/2020	Paydown		592	.592	594	.591	0	1	0	1	0	592	0	0	0	0	5	08/01/2025	1	
31335G-LD-6	FHLMC FG C80335 7.000% 08/01/25		03/01/2020	Paydown	</																		

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol										
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Book/ Adjusted Carrying Value (11 + 12 - 13)	14 Total Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value																	
.313790-VC-8	FNMA FN 426507 6.000% 01/01/23		03/01/2020	Paydown		185	185	191	187	0	(1)	0	(1)	0	0	0	0	0	0	0	0	0	0	01/01/2023	1						
.313742-B3-4	FNMS FMIS K009 X1 1.250% 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	0	0	0	0	0	06/25/2020	1						
.313743-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	0	0	0	0	0	0	0	0	0	11/15/2037	1						
.313746-B2-7	FHR FHR K010 A2 4.333% 10/25/20		03/01/2020	Paydown		89,292	89,292	90,179	89,132	0	160	0	160	0	0	0	0	0	0	0	0	0	0	10/25/2020	1						
.313747-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	0	0	0	0	0	0	0	0	0	0	10/15/2037	1					
.313747-NU-0	FHLMC FHM K011 A2 4.084% 11/25/20		03/01/2020	Paydown		77,096	77,096	77,475	76,948	0	148	0	148	0	0	0	0	0	0	0	0	0	0	11/25/2020	1						
.313748-PP-7	FNMS FMIS 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	0	0	0	0	0	0	0	0	0	0	12/25/2020	1					
.313749-LU-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	0	0	0	0	0	0	0	0	0	0	12/15/2040	1					
.313749-AP-2	FHLMC FHM 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	0	0	0	0	0	0	01/25/2022	1					
.313749-NK-6	FNMS FMIS 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	0	0	0	0	0	0	03/25/2022	1					
.313749-XP-7	FHR FHM 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	0	0	0	0	0	0	07/25/2022	1FE					
.313750-ZD-7	FHR FHR 4204 QA 1.500% 07/15/42		03/01/2020	Paydown		108,474	108,474	101,041	104,527	0	3,946	0	3,946	0	0	0	0	0	0	0	0	0	0	0	07/15/2042	1					
.313750-DN-3	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	0	0	0	0	0	0	0	0	0	0	10/15/2040	1					
.313750-GT-0	FHR FHR 4361 JV 3.500% 05/15/44		03/01/2020	Paydown		3,376	3,376	3,350	3,362	0	14	0	14	0	0	0	0	0	0	0	0	0	0	0	05/15/2044	1					
.313750-LD-6	FHMS FMIS 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	0	0	0	0	0	0	0	09/25/2020	1				
.313807-3B-5	FNMA FN 449994 7.000% 09/01/27		03/01/2020	Paydown		416	416	439	429	0	(13)	0	(13)	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2027	1				
.313809-P6-1	FNMA FN 454145 6.500% 11/01/28		03/01/2020	Paydown		616	616	620	617	0	(2)	0	(2)	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2028	1				
.313827-5C-9	FNMA FN 492343 6.500% 05/01/29		03/01/2020	Paydown		216	216	213	214	0	2	0	2	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2029	1				
.313840-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	0	0	0	0	0	0	0	0	0	0	0	11/01/2029	1				
.313849-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	0	0	0	0	0	0	0	0	0	0	0	04/01/2030	1				
.313849-UL-4	FNMA FN 535287 8.000% 05/01/30		03/01/2020	Paydown		540	540	543	541	0	(1)	0	(1)	0	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2030	1			
.313858-Y9-0	FNMA FN 539936 7.500% 05/01/30		03/01/2020	Paydown		375	375	371	372	0	3	0	3	0	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2030	1			
.313859-JC-3	FNMA FN 545793 6.500% 07/01/32		03/01/2020	Paydown		12,818	12,818	12,826	12,796	0	22	0	22	0	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2032	1			
.313859-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	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2032	1			
.313859-WI-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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
.313859-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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
.313860-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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
.313870-3G-0	FNMA FN 589499 6.500% 08/01/31		03/01/2020	Paydown		403	403	400	400	0	2	0	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
.313870-RQ-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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
.313871-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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
.313880-VE-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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
.313885-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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
.313885-CJ-7	FN FN AL1893 3.500% 05/01/32		03/01/2020	Paydown		160,327	160,327	162,408	161,955	0	(1,628)	0	(1,628)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
.313885-Y4-4	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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
.313885-LE-9	FNMA FN AL4824 4.000% 09/01/43		03/01/2020	Paydown		177,168	177,168	186,026	185,435	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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporarily Impairment Recognized	13 Current Year's Other Than Temporary Impairment Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
31394R-VW-6	FHLBC 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	
31396G-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	
31396J-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	(.353)	0	(.353)	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	0	0	(.1,726)	0	(.1,726)	0	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	(.1,274)	0	(.1,274)	0	.81,842	0	0	0	.656	03/25/2029	1	
31397O-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	1,487,645	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	.91,990	.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-PE-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 3589 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-K0-0	FHR FHR 3612 JB 4.500% 12/15/24		03/01/2020	Paydown		.264,194	.264,194	.263,814	.263,814	0	.380	0	.380	0	.264,194	0	0	0	.1,970	12/15/2024	1	
31398L-W9-5	FHR FHR 3627 OH 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-W9-5	FHR FHR 3619 EJ 4.500% 01/15/25		03/01/2020	Paydown		.208,547	.208,547	.208,188	.208,188	0	.364	0	.364	0	.208,547	0	0	0	.1,444	01/15/2025	1	
31398M-B2-8	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	FNMA 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	FNMA 2010-104 DB 4.500% 09/25/25		03/01/2020	Paydown		.339,665	.339,665	.343,693	.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	.1970	0	.1970	0	.78,315	0	0	0	.396	05/25/2025	1	
31398V-H6-6	FHR FHR 3641 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 FHR K006 A2 4.251% 01/25/20		01/01/2020	Paydown		.878,547	.878,547	.895,705	.878,547	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-V7-3	FHR FHR 3655 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	1,320	1,330	0	(.3)	0	(.3)	0	1,320	0	0	0	.1,320	09/01/2033	1	
31403D-RN-1	FNMA FN 745793 4.477% 07/01/34		01/29/2020	BREAN CAPITAL LLC		.63,943	.63,943	.61,931	.62,550	0	(.64)	0	(.64)	0	.62,442	0	0	0	.1,501	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	.94,609	.91,631	.92,433	0	(.298)	0	(.298)	0	.92,433	0	0	0	.2,305	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-UT-1	FNMA FN 793626 5.500% 09/01/34		03/01/2020	Paydown		1,903	1,903	1,903	1,919	0	(.16)	0	(.16)	0	1,903	0	0	0	.0	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		01/01/2020	Paydown</																		

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar y Impairment Recog- nized	13 Current Year's Other Than Temporar y Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
31417C-0F-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
31417V-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
31417V-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-ID-6	FN FN MA154 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-VJ-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
31418I-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-Y2-4	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 2.800% 07/01/41		03/02/2020	Redemption	100,000	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	100,000	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	100,000	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	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		02/03/2020	Various	13,800,000	.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 EDUCATION		02/18/2020	Redemption	100,000	.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		03/23/2020	BARCLAYS	22,200,000	.22,200,000	.22,200,000	.9,100,000	.22,200,000	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		03/10/2020	BARCLAYS	10,000,000	.10,000,000	.10,000,000	.0	.10,000,000	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	100,000	.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	70,000	.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	55,000	.55,000	.55,000	.55,000	.55,000	0	0	0	0	0	.55,000	0	0	0	.580	06/01/2027	1FE
677560-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		03/03/2020	Redemption	87,274	.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	70,000	.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	100,000	.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	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	55,013	.55,013	.55,013	.55,013	.55,013	0	0	0	0	0	.55,013	0	0	0	.435	10/25/2043	1FE
.92812U-03-5	VASHSG 2013-D A 4.300% 12/25/43		03/02/2020	Various	87,561	.87,561	.87,561	.87,561	.87,561	0	0	0	0	0	.87,561	0	0	0	.657	12/25/2043	1FE
.92812U-04-3	VASHSG 2014-A A 3.500% 10/25/37		03/04/2020	Paydown	254,644	.254,644	.254,644	.254,644	.254,644	0	0	0	0	0	.254,644	0	0	0	.870	10/25/2037	1FE
.92812U-04-3	VASHSG 2014-A A 3.500% 10/25/37		02/03/2020	Various	88,708	.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-05-0	VASHSG 2015-A A 3.250% 06/25/42		03/04/2020	Various	752,126	.752,126	.753,363	.753,142	.753,363	0	(1,016)	0	(1,016)	0	.752,126	0	0	0	.4,033	06/25/2042	1FE
.92812U-06-8	VASHSG 2016-A A 3.100% 06/25/41		03/02/2020	Redemption	152,707	.152,707	.152,707	.152,707</													

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain /Loss on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value										
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			
..THLIV-00-9	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	0	0	0	0	0	0	0	0		
..PINEBR-ID-6	PINEBRIDGE 6.000% 12/31/31 ..		03/06/2020	Various		2,222,112	2,222,112	1,609,615	2,222,112	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
..000780-GR-1	AMAC 2003-6 114 5.500% 05/25/33 ..		03/01/2020	Paydown		3,838	3,838	3,310	3,545	0	293	0	293	0	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..00287Y-AY-5	ABBVE 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	0	0	0	0	0	0	0	0	0	
..00437S-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	0	0	0	0	0	0	0	0	0	
..006346-AS-9	ADMS 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	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..00841U-BQ-8	ABMT 2014-2 B3 3.879% 09/25/44 ..		03/01/2020	Paydown		61,337	61,337	61,112	0	0	225	0	225	0	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..00842T-AC-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	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..02148J-AD-9	CIWALT 2006-39CB 144 6.000% 01/25/37 ..		03/01/2020	Paydown		34,881	34,881	36,200	29,878	0	5,003	0	5,003	0	0	0	0	0	0	0	0	0	0	
..02151F-AF-6	CIWALT 2007-21CB 146 6.000% 09/25/37 ..		03/01/2020	Paydown		41,490	41,490	47,708	44,373	0	(2,884)	0	(2,884)	0	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..02660T-ER-2	AMH 2005-2 M1 5.564% 09/25/35 ..		03/01/2020	Paydown		62,241	62,241	62,057	60,187	0	2,055	0	2,055	0	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0
..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	0	0	0	0	0	0	0	0	0	
..03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27 ..		03/01/2020	Paydown		43	43	43	43	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..038779-AA-2	ARBY'S 2015-1A A2 4.968% 10/30/45 ..		01/30/2020	Paydown		28,625	28,625	28,607	28,580	0	45	0	45	0	0	0	0	0	0	0	0	0	0	
..04010L-AY-9	ARES CAPITAL CORP 3.250% 07/15/25 ..		01/08/2020	SEAPORT GROUP LLC		4,998,000	5,000,000	4,984,300	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
..043436-AT-1	ASBURY AUTOMOTIVE 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	0	0	0	0	0	0	0	0	0	0	
..052769-AG-7	AUTODESK INC 3.125% 06/15/20 ..		03/04/2020	Call	100,4600	7,500,000	7,489,200	7,498,807	0	94	0	94	0	0	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..05369D-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	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..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	0	0	0	0	0	0	0	0	0	
..05402M-AA-3	BCCFC 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	0	0	0	0	0	0	0	0	0	
..05604F-AA-3	BWY 2013-1515 A1 2.809% 03/10/33 ..		03/01/2020	Paydown		626,																		

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		.01/01/2020	Various Redemption	100,000.00		(298)	(298)	(298)	0	0	0	0	0	(298)	0	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	Various	3,600	3,600	3,600	3,600	3,600	0	0	0	0	0	3,600	0	0	0	0	80,017	.12/15/2032	1FE
1248EF-BE-2	C00 HLDS LLC/CAP CORP 5.750% 01/15/24		.03/04/2020	Various	883,620	867,000	867,000	867,000	867,000	0	0	0	0	0	867,000	0	0	0	0	48,332	.01/15/2024	3FE
1248ME-AG-4	CBASS 2007-C84 A2D 4.047% 04/25/37		.02/01/2020	Paydown	8,272	8,272	6,783	7,453	7,453	0	819	0	819	0	8,272	0	0	0	0	.30	.04/25/2037	1FM
1248MG-AX-2	CBASS 2007-C81 AF1B 3.460% 01/25/37		.03/01/2020	Paydown	1,429	1,429	889	555	555	0	874	0	874	0	1,429	0	0	0	0	.3	.01/25/2037	1FM
12513Y-AJ-9	CD 2007-C04 AJ 5.398% 12/11/49		.03/01/2020	Paydown	8,868	26,097	25,966	26,097	26,097	0	(17,229)	0	(17,229)	0	8,868	0	0	0	0	168	.12/11/2049	1FM
12543Y-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		.03/01/2020	Paydown	1,465	1,455	388	196	196	0	1,269	0	1,269	0	1,465	0	0	0	0	.11	.02/25/2037	1FM
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	3,650,000	0	0	0	0	0	3,650,000	0	0	0	0	20,756	.03/17/2020	2FE
12558M-BK-8	CITHE 2003-1 A5 5.480% 07/20/34		.03/01/2020	Paydown	434,283	434,283	434,023	434,283	434,283	0	0	0	0	0	434,283	0	0	0	0	4,816	.07/20/2034	1FM
125910-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		.03/01/2020	Paydown	1,706,222	1,757,336	1,720,850	1,757,336	1,720,850	0	(14,628)	0	(14,628)	0	1,706,222	0	0	0	0	9,896	.08/10/2047	1FM
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		.03/01/2020	Paydown	927,648	927,648	955,437	935,339	935,339	0	(7,691)	0	(7,691)	0	927,648	0	0	0	0	5,731	.02/10/2047	1FM
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		.03/01/2020	Paydown	583,546	583,546	601,030	588,397	588,397	0	(4,850)	0	(4,850)	0	583,546	0	0	0	0	3,472	.03/10/2047	1FM
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		.03/01/2020	Paydown	776,470	776,470	799,722	782,451	782,451	0	(5,981)	0	(5,981)	0	776,470	0	0	0	0	4,529	.04/10/2047	1FM
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		.03/01/2020	Paydown	488,075	488,075	502,711	492,173	492,173	0	(4,098)	0	(4,098)	0	488,075	0	0	0	0	2,854	.06/10/2047	1FM
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		.03/01/2020	Paydown	207,296	207,296	213,504	209,278	209,278	0	(1,982)	0	(1,982)	0	207,296	0	0	0	0	1,171	.11/10/2047	1FM
12592P-BG-7	COMM 2014-UBS6 XA 0.892% 12/10/47		.03/01/2020	Paydown	0	0	12,371	8,368	8,368	0	(8,368)	0	(8,368)	0	0	0	0	0	0	339	.12/10/2047	1FE
12592T-AZ-9	COMM 2015-CR22 A2 2.856% 03/10/48		.03/01/2020	Paydown	39,200	39,200	39,179	39,177	39,177	0	23	0	23	0	39,200	0	0	0	0	188	.03/10/2048	1FM
12593G-AB-8	COMM 2015-PC1 A2 3.148% 07/10/50		.03/01/2020	Paydown	17,652	17,652	17,659	17,659	17,659	0	(.7)	0	(.7)	0	17,652	0	0	0	0	124	.07/10/2050	1FM
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		.03/01/2020	Paydown	38,207	38,207	38,219	38,219	38,219	0	(12)	0	(12)	0	38,207	0	0	0	0	216	.12/10/2044	1FM
12625C-AA-1	COMM 2013-WNP A1 2.499% 03/10/31		.03/01/2020	Paydown	880,485	880,485	874,045	874,045	874,045	0	6,440	0	6,440	0	880,485	0	0	0	0	.3,779	.03/10/2031	1FM
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		.03/01/2020	Paydown	532,674	532,674	548,630	536,575	536,575	0	(3,902)	0	(3,902)	0	532,674	0	0	0	0	.3,457	.08/10/2046	1FM
12626G-BH-5	COMM 2013-LC13 AA 3.774% 08/10/46		.03/01/2020	Paydown	892,232	892,232	918,990	898,628	898,628	0	(6,396)	0	(6,396)	0	892,232	0	0	0	0	.5,768	.08/10/2046	1FM
12628K-FA-9	CSAB 2006-3 A3A 6.450% 11/25/36		.03/01/2020	Paydown	133,657	133,657	133,657	57,291	57,291	0	91,066	0	91,066	0	133,657	0	0	0	0	.0	.11/25/2036	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		.03/01/2020	Paydown	71,127	71,127	30,361	26,835	26,835	0	44,291	0	44,291	0	71,127	0	0	0	0	.9	.12/25/2036	1FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		.03/01/2020	Paydown	474,750	474,750	488,978	478,684	478,684	0	(3,934)	0	(3,934)	0	474,750	0	0	0	0	.3,025	.02/10/2047	1FM
12632Y-AD-8	CPS Auto Trust 2014D 2014D-D 5.330%		.03/15/2020	Paydown	20,995	20,995	21,328	21,009	21,009	0	(15)	0	(15)	0	20,995	0	0	0	0	.280	.11/16/2020	1FE
12635J-AD-8	CPS Auto Trust 2015C 2015-C D 4.630%		.03/15/2020	Paydown	26,881	26,881	27,182	26,986	26,986	0	(105)	0	(105)	0	26,881	0	0	0	0	.205	.08/16/2021	1FE
12646U-AF-5	CSMC 2013-IVR1 B4 3.461% 03/25/43		.03/01/2020	Paydown	73,989	73,989	74,819	0	0	0	(829)	0	(829)	0	73,989	0	0	0	0	.347	.03/25/2043	1FE
12646V-AS-3	CSMC 2013-IVR2 B2 3.415% 04/25/43		.03/01/2020	Paydown	174,148	174,148	167,883	169,312	169,312	0	4,836	0	4,836	0	174,148	0	0	0	0	.999	.04/25/2043	1FM
12647M-DU-6	CSMC 2013-6 B3 3.323% 08/25/43		.03/01/2020	Paydown	213,315	213,315	209,282	210,084	210,084	0	3,231	0	3,231	0	213,315	0	0	0	0	.1,159	.08/25/2043	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		.03/01/2020	Paydown	106,540	106,540	106,298	106,276	106,276	0	264	0	264	0	106,540	0	0	0	0	.632	.08/25/2043	1FM
12649D-AP-8	CSMC 2014-WIN2 B1 3.973% 10/25/44		.03/01/2020	Paydown	64,403	64,403	66,556	65,576	65,576	0	(1,173)	0	(1,173)	0	64,403	0	0	0	0	.358	.10/25/2044	1FM
12649G-AQ-9	CSMC 2014-OAK1 B3 3.743% 11/25/44		.03/01/2020	Paydown	63,792	63,792	66,035	65,867	65,867	0	(2,075)	0	(2,075)	0	63,792	0	0	0	0	.378	.11/25/2044	1FM
12649G-AR-7	CSMC 2014-OAK1 B4 3.743% 11/25/44		.03/01/2020	Paydown	67,458	67,458	69,187	69,139	69,139	0	(1,681)	0	(1,681)	0	67,458	0	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	182,133	0	(279)	0	(279)	0	181,854	0	0	0	0	.885	.12/25/2044	1FM
12649K-AK-5	CSMC 2015-WIN1 B4 3.862% 12/25/44		.03/01/2020	Paydown	132,391	132,391	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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar y Impairment Recog- nized	13 Current Year's Other Than Temporar y Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
..12669F-UC-5	CIWHL 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	1FE
..12669G-IW-6	CIWHL 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	06/25/2035	1FE
..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 Rec2019A Trust 2019-3A A2		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		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		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
..147270-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 2015-1 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
..149860-AH-3	CD 2006-C03 A4 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	1FM
..15132E-LC-5	CMIC 2005-1 A5 5.275% 02/18/35		03/01/2020	Paydown		.16,128	.16,118	.15,987	.0	141	0	141	0	.16,128	0	0	0	.121	02/18/2035	1FM	
..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
..172967-LB-7	CITI GROUP 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	.110,640	.110,640	0	0	.69,771	12/08/2021	1FE
..173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2020	Paydown		.0	.0	.5,202	.2,562	.3,110	0	(3,110)	0	(3,110)	0	.0	0	0	.58	11/25/2036	5FM
..17310F-AT-2	CMSI 2005-6 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	1FM
..17312H-AD-2	CMSI 2007-2 A4 5.070% 06/25/37		03/01/2020	Paydown		.145,060	.145,060	.143,604	.145,055	0	1,457	0	1,457	0	.145,060	0	0	0	.1,206	06/25/2037	1FM
..17321J-AE-4	CGMT 2013-0C15 A4A 3.942% 09/10/46		03/01/2020	Paydown		.262,604	.270,476	.264,705	.0	(2,102)	0	(2,102)	0	.262,604	0	0	0	.1,759	09/10/2046	1FM	
..17321L-AA-7	CMLT 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	1FM
..17322N-AA-2	CMLT 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	1FM
..17323E-AQ-6	CMLT 2014-J2 B4 3.902% 11/25/44		03/01/2020	Paydown		.98,724	.98,724	.99,407	.0	(683)	0	(683)	0	.98,724	0	0	0	.623	11/25/2044	1FM	
..17323M-AA-3	CMLT 2015-A 1A1 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	1FM
..17328R-BE-8	CGMT 2020-GC46 XA 0.980% 02/15/53		03/01/2020	Paydown		.0	.0	.1,379	.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 A2 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
..225310-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
..225410-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	1FM
..225410-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	1FM
..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	1FM
..22541S-IW-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	1FM
..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	1FM
..225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2020	Paydown		.91,101	.91,101	.85,598	.80,538	0	10,563	0	10,563	0	.91,101	0	0	0	.866	06/25/2035	1FM
..225470-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	1FM
..225470-QY-2	CSMC 2005-5 2A5 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	1FM
..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	1FM
..233046-AF-7	DNKN 2017-1A21 I21 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
..233050-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	1FM
..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		

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.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	
Drive Auto Receiv20184	rust 2018-4 B																					
.26209B-AE-9	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	
DT Auto Owner Tr20193A	2019-3A A 2.550%		.08/15/2022																			
.26253K-AA-2			.03/15/2020	Paydown																		
.28415T-AA-2	EHGVT 2014-A A 2.530% 02/25/27		.03/25/2020	Paydown		.32,415	.32,415	.32,415	.32,415	0	0	0	0	0	.32,415	0	0	0	.138	.08/15/2022	1FE	
.28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		.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	
.28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		.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	
.285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		.03/18/2020	BANK of AMERICA SEC		.5,425,687	.5,004,000	.5,418,389	.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	Redemption	100,0000	.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	EQAMS 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	
.29977K-AA-1	EVER 2013-1 A1 2.250% 03/25/43		.03/01/2020	Paydown		.128,116	.128,116	.128,071	.128,071	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	
Exeter Automobi20153A	ables 2015-3A C																					
.30165V-AE-9	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 Automobi20183A bles 2018-3A B		.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	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	FREM10-2010-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%		.07/15/2022																			
.33850B-AK-5	FSMIT 2017-1 B2 3.683% 03/25/47		.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	
.34417M-AA-5	FOCUS 2017-1A A21 3.857% 04/30/47		.01/30/2020	Paydown		.58,117	.58,117	.57,834	.57,827	0	290	0	290	0	.58,117	0	0	0	.357	.03/25/2047	1FM	
.34417M-AB-3	FOCUS 2017-1A A211 5.093% 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	
.34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		.01/30/2020	Paydown		.30,000	.30,000	.30,503	.30,438	0	(438)	0	(438)	0	.30,000	0	0	0	.382	.04/30/2048	2FE	
.34417Q-AA-6	Foursight Capital20182 bile R 2018-2 A2																					
.35105M-AB-7	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	
GE CAPITAL MTG SERVICES INC 1998-HE1 A7																						
.36158G-BB-3	6.465% 06/25/28		.03/01/2020	Paydown		0	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-GC7 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	
.36198T-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 0.5																					

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar y Impairment Recogniz ed	13 Current Year's Other Than Temporar y Impairment Recogniz ed	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
37954F-4F-1	GLOBAL PART/GLP FINANCE 7.000% 08/01/27		02/18/2020	Various		.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-9	HNGRY 2018-1A A21 4.250% 06/20/48		03/20/2020	Paydown		45,500	45,500	45,505	0	0	(5)	0	0	45,500	0	0	0	483	06/20/2048	2FE	
.411707-AD-4	HNGRY 2018-1A A21I 4.95% 06/20/48		03/20/2020	Paydown		54,375	54,375	54,455	0	0	(57)	0	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	4,748,653	0	0	1,347	0	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	0	0	208	0	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	0	0	111	0	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	200,470	0	0	(470)	0	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	INTEL 2006-1 A5 6.522% 05/25/36		03/01/2020	Paydown		34,298	34,298	5,563	0	0	33,764	0	0	33,764	0	0	0	0	0	05/25/2036	1FM
.446436-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	0	0	1,841	0	0	29,998,768	0	1,232	0	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	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	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	0	0	(936)	0	0	8,928,084	0	0	0	0	0	09/15/2024	3FE
.45660L-2V-0	PAST 2005-A16 A3 6.000% 02/25/36		01/01/2020	Paydown		1,995	3,610	2,968	0	0	(473)	0	0	1,995	0	0	0	0	0	02/25/2036	1FM
.45660L-3H-0	PAST 2005-A15 A2 5.750% 02/25/36		03/01/2020	Paydown		91,076	111,316	105,593	0	0	(14,326)	0	0	91,076	0	0	0	0	0	02/25/2036	1FM
.45660L-3K-3	PAST 2005-A15 A4 5.750% 02/25/36		03/01/2020	Paydown		95,903	117,216	118,828	0	0	(22,228)	0	0	95,903	0	0	0	0	0	02/25/2036	3FM
.45660L-3T-4	PAST 2005-A15 C3 6.000% 02/25/36		03/01/2020	Paydown		19,682	33,789	21,635	0	0	(1,321)	0	0	19,682	0	0	0	0	0	02/25/2036	1FM
.45660L-S8-3	PAST 2005-A14 A1 5.500% 12/25/35		03/01/2020	Paydown		18,289	18,310	13,866	0	0	5,115	0	0	5,115	0	0	0	0	0	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	0	0	261	0	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	204,400	0	0	29	0	0	204,429	0	0	0	0	0	06/17/2037	1FE
.464126-DA-6	IRWIN HOME EQUITY 2006-1 A24 6.060%		09/25/2019	Paydown		7,759	7,759	7,759	0	0	0	0	0	7,759	0	0	0	0	0	09/25/2035	1FM
.464120-AE-7	IRWHE 2006-2 A24 6.670% 02/25/36		03/01/2020	Paydown		24,776	24,776	24,198	0	0	5,852	0	0	5,852	0	0	0	0	0	02/25/2036	1FM
.464128-AD-7	IRWHE 2007-1 A23 6.650% 08/25/37		03/01/2020	Paydown		496,299	496,299	352,364	0	0	157,398	0	0	157,398	0	0	0	0	0	08/25/2037	1FM
.46590M-AT-7	JPMCC 2016-JP2 XA 1.821% 08/15/49		03/01/2020	Paydown		0	0	6,577	0	0	(4,338)	0	0	(4,338)	0	0	0	0	0	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	0	(1,557)	0	0	0	0	0	07/25/2050	1FE
.466177-AD-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2020	Paydown		12,837	12,837	12,830	0	0	6	0	0	12,837	0	0	0	0	0	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	0	0	(6,055)	0	0	(6,055)	0	0	0	0	0	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	0	0	31,932	0	0	31,932	0	0	0	0	0	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	0	0	35,063	0	0	63,446	0	0	0	0	0	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	0	0	486	0	0	60,615	0	0	0	0	0	11/25/2036	1FM
.46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		03/03/2020	Paydown		2,139,185	2,139,185	2,160,551	0	0	3,446	0	0	3,446	0	0	0	0	0	06/15/2043	1FM
.46634N-AD-1	JPMCC 2010-C1 A3 5.058% 06/15/43		03/03/2020	Paydown		7,000,000	7,000,000	7,069,944	0	0	9,934	0	0	9,934	0	0	0	0	0	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	0	0	0	0	0	92,500	0	0	0	0	0	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	0	0	315	0	0	315	0	0	0	0	0	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	0	0	(49)	0	0	(49)	0	0	0	0	0	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	0	0	5,887	0	0	5,887	0	0	0	0	0	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	0	0	(326)	0	0	(326)	0	0	0	0	0	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	0	0	(1,746)	0	0	(1,746)	0	0	0	0	0	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	0	0	(3,280)	0	0	(3,280)	0	0	0	0	0	08/26/2036	1FE

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain /Adjusted Carrying Value	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Book/ Adjusted Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.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	
.521665-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	
.525200-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		.03/01/2020	Paydown		.83,791	.84,992	.72,404	.69,362	0	.14,429	0	.14,429	0	.83,791	0	0	0	.633	.11/25/2036	3FM	
.525221-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	
.56540#-AA-3	MAPLELEAF MDRSTRM PP 4.560% 09/30/25		.01/07/2020	Redemption 100,0000		.380,322	.380,322	.380,322	.380,322	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	.38,213	.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	
.59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		.02/01/2020	Redemption 100,0000		.216,200	.216,200	.216,200	.216,200	0	0	0	0	.216,200	0	0	0	.6,116	.08/01/2025	1FE		
.59980C-AE-3	MNCIT 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 ASE 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	
.617446-8L-6	MORGAN STANLEY 2.699% 01/22/31		.03/06/2020			.10,466,500	.10,000,000	.10,000,000	.10,000,000	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	MSN 2005-6AR 1M1 1.419% 11/25/35		.03/25/2020	Paydown		.2,497	.2,497	.2,497	.2,496	0	0	0	0	.2,497	0	0	0	.15	.11/25/2035	1FM		
.61749E-AF-4	MORGAN STANLEY 2006-12X5 A5A 6.092% 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	
.617510-AH-7	MSM 2006-17X5 A5W 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 2007-3X5 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 ASE 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	.3,703,200	.10/15/2046	1FM	
.61763K-AY-0	MSBAM 2014-C15 ASE 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 ASE 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	J P MORGAN SEC FIXED INC		.8,913,043	.8,913,043	.8,913,043	.8,913,043	0	0	0	0	.8,913,043	0	0	0	.34,248	.08/15/2034	1FM		
.62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		.01/28/2020			.1,129,718	.850,000	.1,108,188	.1,105,196	0	.(745)	0	.(745)	0	.1,104,451	0	0	.25,267	.25,267	.8,254	.12/15/2037	2FE
.62942K-AA-4	NRPMT 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	NRPMT 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	NCHET 2005-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-IA-4	OBP 2010-OB1 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																						

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.74922E-AF-6	RALI 2006-0S6 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 2006-5S 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	.1,995,100	.1,999,753	0	.247	0	.247	0	.2,000,000	0	0	0	.44,000	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	0	.504	0	.504	0	.4,106,224	0	0	0	.52,342	10/15/2020	1FE...	
.755740-AA-8	RCMT 2015-2 A 3.804% 06/25/55		.03/01/2020	Paydown		.222,477	.222,477	.222,198	.221,973	0	.504	0	.504	0	.222,477	0	0	0	.1,410	06/25/2055	1FM...	
.759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		.03/01/2020	Paydown		.14,862	.10,840	.8,342	.6,520	0	.6,520	0	.6,520	0	.14,862	0	0	0	.149	05/25/2036	1FM...	
.760985-7P-9	RAMP 2004-SP2 A21 6.000% 01/25/32		.03/01/2020	Paydown		.5,765	.5,617	.5,424	.341	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-XO-6	RALI 2006-QS3 A12 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	.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% 02/25/45		.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	02/25/2045	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	.92,594	.93,425	.92,889	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	.231,430	.232,136	.231,430	0	.3,379	0	.3,379	0	.235,515	0	0	0	.1,248	07/25/2043	1FM...	
.81745Q-CG-4	SEMT 2015-1 B3 3.875% 01/25/45		.03/01/2020	Paydown		.63,716	.63,716	.65,597	.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	.190,185	.189,633	0	(1,229)	0	(1,229)	0	.188,404	0	0	0	.1,286	03/25/2043	1FM...	
.81745R-AH-3	SEMT 2013-3 B1 3.514% 03/25/43		.03/01/2020	Paydown		.71,998	.71,998	.73,891	.73,440	0	(1,442)	0	(1,442)	0	.71,998	0	0	0	.492	03/25/2043	1FM...	
.81745X-CB-1	SEMT 2017-4 B1 3.928% 07/25/47		.03/01/2020	Paydown		.35,912	.35,912	.37,997	.37,997	0	(1,994)	0	(1,994)	0	.35,912	0	0	0	.236	07/25/2047	1FM...	
.81746H-BT-7	SEMT 2017-OH1 A20 3.500% 08/25/47		.03/01/2020	Paydown		.315,737	.315,737	.317,537	.317,035	0	(1,299)	0	(1,299)	0	.315,737	0	0	0	.1,674	08/25/2047	1FM...	
.81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		.03/01/2020	Paydown		.923,214	.923,214	.935,651	.929,234	0	(6,020)	0	(6,020)	0	.923,214	0	0	0	.6,252	07/25/2045	1FM...	
.81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		.03/01/2020	Paydown		.1,031,393	.1,031,393	.1,038,645	.1,037,798	0	(6,405)	0	(6,405)	0	.1,031,393	0	0	0	.6,412	02/25/2048	1FM...	
.81746T-AA-9	SEMT 2017-1 A19 3.500% 02/25/47		.03/01/2020	Paydown		.259,042	.259,042	.258,921	.258,859	0	.183	0	.183	0	.259,042	0	0	0	.1,536	02/25/2047	1FM...	
.81747D-AA-7	SEMT 2018-OH1 A1 4.000% 02/25/48		.03/01/2020	Paydown		.674,821	.674,821	.685,786	.679,423	0	(4,601)	0	(4,601)	0	.674,821	0	0	0	.4,085	02/25/2048	1FM...	
.81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		.03/01/2020	Paydown		.56,545	.56,545	.57,941	.57,941	0	(1,396)	0	(1,396)	0	.56,545	0	0	0	.165	03/25/2050	1FE...	
.817743-AA-3	SPRO 2019-1 A2 3.882% 10/25/49		.01/25/2020	Paydown		.73,000	.73,000	.73,172	.73,153	0	(.153)	0	(.153)	0	.73,000	0	0	0	.897	10/25/2049	2FE...	
.822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		.03/01/2020	Paydown		.415,582	.415,582	.406,476	.406,089	0	.9,493	0	.9,493	0	.415,582	0	0	0	.2,248	07/25/2043	1FM...	
.82652N-AB-4	SPFC 2019-3A B 2.750% 08/20/36		.03/20/2020	Paydown		.2,007,279	.2,007,279	.2,006,904	.2,006,914	0	.365	0	.365	0	.2,007,279	0	0	0	.8,917	08/20/2036	1FE...	
	Sierra Receivable20162A ng Co 2016-2A A																					
.82652W-AA-6	2.330% 07/20/33		.03/20/2020	Paydown		.6,819	.6,819	.6,826	.6,826	0	(.7)	0	(.7)	0	.6,819	0	0	0	.20	07/20/2033	1FE...	
.82652Y-AA-2	SPFC 2016-3A A 2.430% 10/20/33		.03/20/2020	Paydown		.90,308	.90,308	.90,292	.90,304	0	.4	0	.4	0	.90,308	0	0	0	.357	10/20/2033	1FE...	
.83546D-AD-0	SONIC 2016-1A2 4.472% 05/20/46		.01/22/2020	Paydown		.11,131,597	.11,131,597	.11,131,597	.11,131,597	0	0	0	0	0	.11,131,597	0	0	0	.132,701	05/20/2046	2FE...	
.845467-AL-3	SOUTHWESTERN ENERGY 6.200% 01/23/25		.02/12/2020	SUNRIDGE PARTNERS		.440,350	.440,350	.450,000	.478,406	0	.280	0	.280	0	.478,686	0	(.38,336)	(.38,336)	.15,986	01/23/2025	3FE...	
.845467-AM-1	SOUTHWESTERN ENERGY 7.500% 04/01/26		.02/11/2020	Various		.451,713	.451,713	.498,600	.498,735	0	.12	0	.12	0	.498,747	0	(.47					

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value										
.89178J-AA-5	TPMT 2019-SJ3 A1 3.00% 11/25/59		.03/01/2020	Paydown	21,724		21,724		21,785		0	(61)	0	(61)		21,724		0	0	.07	11/25/2059	1FE		
				CREDIT SUISSE FIRST																				
.902055-AN-2	LBTY 2016-225L X 0.875% 02/10/36		.02/04/2020	BOSTON	1,099,828	.0	1,113,750	.0	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 3.18% 01/10/45		.03/01/2020	Paydown	105,347	105,347	106,923	105,475			(127)	0	(127)	0	105,347	.0	0	0	.578	.01/10/2045	1FM			
.90268T-AD-4	UBSC 2011-C1 XA 2.15% 01/10/45		.03/01/2020	Paydown					937	313		(313)	0	(313)	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			(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			(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					2,972	2,691		(2,691)	0	(2,691)	0					.77	.12/15/2051	1FE		
.90349J-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		.02/01/2020	Paydown	233,048		233,048		238,870	232,940		(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		95,011	95,011	95,011	95,011			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	Various	184,680		184,680	184,680			0	0	0	0	184,680	.0	0	0	0	.2,863	.07/07/2028	1FE		
.909320-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		.03/03/2020		83,344	83,344	83,344	83,344			0	0	0	0	83,344	.0	0	0	0	.1,563	.09/03/2026	1FE		
.90943T-AD-9	UACST 2018-1 D 3.520% 11/10/22		.03/10/2020	Paydown	74,865		74,865		75,309	75,081		(217)	0	(217)	0	74,865	.0	0	0	.419	.11/10/2022	1FE		
.913017-BV-6	UNITED TECHNOLOGIES 3.100% 06/01/22		.03/04/2020	Call 104,5222	10,452,218	10,000,000	9,926,100	9,976,065			1,523	0	1,523	0	9,977,589		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		0	0	0	0	5,000	.0	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		103,899	101,690		(812)	0	(812)	0	100,878	.0	0	0	0	.628	.05/15/2047	1FM		
.92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		.03/10/2020	Paydown		536,713	536,713	536,589		0	123	0	123	0	536,713	.0	0	0	0	.3,546	.09/13/2028	1FM		
.92922T-2G-0	WAMU 2003-55 114 5.500% 06/25/33		.03/01/2020	Paydown	39,429		39,429		32,924	31,550		7,880	0	7,880	0	39,429	.0	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		(61)	0	(61)	0	12,637	.0	0	0	0	.170	.06/15/2044	1FE	
.92936G-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		.01/01/2020	Paydown	540,472		540,472		545,979		493	0	493	0	540,472	.0	0	0	0	.1,416	.04/15/2045	1FM		
.92937F-AA-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		4,315	0	4,315	0	1,422,175	.0	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		(3,866)	0	(3,866)	0	518,967	.0	0	0	0	.3,163	.12/15/2046	1FM		
.92938J-AF-9	WFRBS 2013-USBS1 ASB 3.603% 03/15/46		.03/01/2020	Paydown		273,084		273,084	281,261		(1,999)	0	(1,999)	0	273,084	.0	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	996,215		(7,870)	0	(7,870)	0	988,345	.0	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		26,619	26,619	.24,556	.10/25/2020	1FE		
.939344-AR-8	WIMALT 2006-4 346 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	0	.429	.05/25/2036	1FM
.93934F-EQ-9	WIMALT 2005-9 244 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	0	.116	.11/25/2035	1FM
.93935B-AH-3	WIMALT 2006-5 346 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	0	.149	.07/25/2036	1FM
.93935V-AH-6	WIMALT 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	0	.291	.10/25/2036	1FM
.949456-AD-5	WLKRS 2013-AA A 3.100% 03/15/29		.03/15/2020	Paydown		298,110		298,110			(1)	0	(1)	0	298,110	.0	0	0	0	.1,492	.03/15/2029	1FE		
.94946D-AB-7	WLKRS 2019-AA B 2.990% 06/15/38		.03/15/2020	Paydown		611,744		611,744			154	0	154	0	611,744	.0	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	0	.29,853	.01/30/2020	1FE
.94988H-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	0	.1,428	.10/15/2045	1FM
.94988L-AA-0	WFCM 2013-12B A 2.710% 03/18/28		.03/01/2020	Paydown		200,000		199,820	199,793		207	0	207	0	200,000	.0	0	0	0	.1,370	.03/18/2028	1FM		
.94988O-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	0	0	0	0	0	.525	.07/15/2046	1FE		
.94989M-AD-5	WFCM 2015-NSX2 ASB 3.461% 07/15/58		.03/01/2020	Paydown		63		63			.64	0	(1)	0	63	.0	0	0	0	.1,077	.07/15/2058	1FM		
.94989U-AS-0	WFIBS 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	0	.4,389	.07/25/2047	1FM
.95001T-BH-7	WFIBS 2019-1 B1 4																							

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
.035198-AD-2	ANGOLA 8.000% 11/26/29	D	01/15/2020	MORGAN STANLEY FIXED INC			915,875	850,000	850,000	0	0	0	0	0	850,000	0	65,875	65,875	9,633	11/26/2029	4FE		
.105541-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	
.125494-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	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	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	0	(8,347)	0	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	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	CITI GROUP GLOBAL MKTS			5,014,100	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	0	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	0	0	0	0	0	0	07/20/2026	1FE
.561233-AB-3	MALL INKRODT FIN/SB 4.875% 04/15/20	D	01/09/2020	JEFFERIES & CO			219,100	313,000	249,852	238,349	0	11,502	0	0	0	249,852	0	(30,752)	(30,752)	3,730	04/15/2020	6FE	
.67091R-AK-5	OCF CLO Ltd 2015-8A A1R 2.686%	D	04/17/2027	Palmer Square Lc20191A ng Ltd 2019-1A A1			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	2.868% 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	0	0	04/20/2027	1FE
.69888U-AB-1	PNG GOVT INTL BOND SGN 8.375% 10/04/28	D	02/24/2020	CITI GROUP 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	
.75574W-AA-5	RCMT 2018-FL2 A 1.797% 06/25/35	D	03/25/2020	Paydown			2,268,113	2,288,113	2,288,113	2,288,113	0	0	0	0	0	2,288,113	0	0	0	0	0	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	340,000	0	0	0	0	0	340,000	0	(510)	(510)	0	0	01/22/2030	3FE	
.87159Q-BV-9	REDE D'OR FINANCE SARL 0.000% 01/22/30	D	01/14/2020	Paydown			16,972	16,972	16,972	16,972	0	0	0	0	0	16,972	0	0	0	0	0	07/14/2039	1FE
.88032W-AN-6	REDE D'OR FINANCE SARL 0.000% 01/22/30	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	0	0	01/15/2024	4FE
.89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25	D	02/03/2020	Various			21,450	21,450	21,236	21,271	0	179	0	179	0	21,450	0	0	0	0	0	08/01/2025	4FE
.89383J-AA-6	TRANSOCEAN POSEIDON 6.875% 02/01/27	D	01/07/2020	Redemption 100,0000			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	7,000,000			764,362	764,362	764,362	764,362	0	0	0	0	0	764,362	0	0	0	0	0	02/15/2022	2
.G19694-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	0	0	03/05/2020	3
3899999. 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	D	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	
4899999. 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	D	02/04/2027	GOLDMAN SACHS			250,938	250,000	250,000	0	0	0	0	0	250,000	0	938	938	0	0	02/04/2027	3FE	
.00130M-AB-0	ARDENT HEALTH PARTNERS TL B 1L	D	06/15/2027	Redemption 100,0000			9,220	9,220	9,309	9,296	0	(76)	0	(76)	0	9,220	0	0	0	0	0	06/15/2025	4FE
.00164D-AQ-6	AMC ENTERTAINMENT HOLDIN TL B 1L	D	03/20/2026	Redemption 100,0000			3,279	3,279	3,269	3,269	0	10	0	10	0	3,279	0	0	0	0	0	03/20/2026	3FE
.00169Q-AE-9	AIR MEDICAL GROUP HOLDINGS INC TL 1L	D	04/28/2022	Various			5,019	5,019	4,809	4,852	0	167	0	167	0	5,019	0	0	0	0	0	04/28/2022	4FE
.00241Y-AM-6	AVSC HOLDING CORP TL B 1L	03/01/25	D	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	0	03/01/2025	4FE
.00241Y-AM-6	AVSC HOLDING CORP TL B 1L	03/01/25	D	03/31/2020	Redemption 100,0000		3,756	3,756	3,716	3,722	0	34	0	34	0	3,756	0	0	0	0	0	03/01/2025	5FE
.00847Y-AC-6	AGILITI HEALTH INC TL B- DD 1L	D	01/04/2026	Redemption 100,0000			1,259	1,259	1,258	0	0	2	0	2	0	1,259	0	0	0	0	0	01/04/2026	4FE
.01310T-AX-7	ALBERTSON'S LLC TL B7 1L	11/17/25	D	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	0	0	01/17/2025	3FE
.01449B-AY-8	ALERIS INTL INC TL 1L	02/27/23	D	03/31/2020	Redemption 100,0000		2,538	2,538	2,544	0	0	(6)	0	(6)	0	2,538	0	0	0	0	0	02/27/2023	4FE
.02474R-AH-6	ABC SUPPLY CO INC TL B 1L	01/15/27	D	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	D	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	0	01/15/2027	4FE
.03280F-AK-7	ANCESTRY.COM OPERATIONS INC TL B 1L	08/26/26	D	03/31/2020	Redemption 100,0000		2,500	2,500	2,475	2,476	0	24	0	24	0	2,500	0	0	0	0	0	08/26/2026	4FE
.03755P-AB-1	APERGY CORP TL B 1L	05/09/25	D	01/01/2020																			

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										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value												
00834X-AJ-2	UNITED PACIFIC TL B 1L		11/14/26	Redemption	100,000					5,833	5,833	5,775	5,775	0	.58	0	.58	0	.5833	0	0	.109	11/14/2028	4FE		
03834X-AK-9	UNITED PACIFIC TL B-DO 1L		10/28/26							666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	10/28/2026	4FE		
04761P-AF-2	ATKINS NUTRITIONALS TL B 1L		07/06/24	Redemption	100,000					14,912	14,912	14,987	14,973	0	(61)	0	(61)	0	14,912	0	0	0	238	07/06/2024	4FE	
05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L		10/31/24							3,778	3,778	3,631	3,635	0	144	0	144	0	3,778	0	0	0	15	10/31/2024	4FE	
05606C-AE-0	BW NHIC HOLDCO INC TL 1L		05/15/25							659,950	985,000	965,300	967,932	0	1,756	0	1,756	0	969,687	0	(309,737)	(309,737)	17,217	05/15/2025	5FE	
07368R-AD-3	BEACON ROOFING SUPPLY INC TL B 1L		01/02/25							2,545	2,545	2,538	2,538	0	0	7	0	7	0	2,545	0	0	0	11	01/02/2025	4FE
08579J-BE-1	BERRY PLASTICS TL X 1L		01/19/24							5,383	5,383	5,383	5,383	0	0	0	0	0	5,383	0	0	0	49	01/19/2024	3FE	
09071F-AK-7	Bioscrip (Option Care) TL 1L		08/06/26							2,500	2,500	2,485	2,485	0	0	15	0	15	0	2,500	0	0	0	12	08/06/2026	4FE
09238F-AK-7	BHN MERGER SUB INC TI 1L		06/15/25							2,500	2,500	2,514	2,512	0	(12)	0	(12)	0	2,500	0	0	0	30	06/15/2025	4FE	
09518D-AH-0	BLOUNT INTERNATIONAL INC TL B 1L		04/12/23							1,244	1,244	1,256	1,253	0	(9)	0	(9)	0	1,244	0	0	0	13	04/12/2023	4FE	
09776M-AL-8	BOMBARDIER RECREATIONAL TL B2 1L		05/23/25							1,154,108	1,154,108	1,153,861	1,153,730	0	378	0	378	0	1,154,108	0	0	0	4,273	05/23/2025	3FE	
10330J-AU-2	BOYD GAMING CORP TL B 1L		09/14/23							36,633	36,633	36,563	36,576	0	.57	0	.57	0	36,633	0	0	0	55	09/14/2023	3FE	
12505M-AF-3	OUTFRONT MEDIA CAPITAL L TL B 1L		11/18/26							463,750	462,687	462,687	462,687	0	0	0	0	0	462,687	0	1,064	1,064	2,802	11/18/2026	3FE	
13134M-BE-2	CALPINE CONS FIN/CCFC FI TL B5 1L		01/15/24							1,213	1,213	1,208	1,209	0	4	0	4	0	1,213	0	0	0	(3)	01/15/2024	3FE	
14173M-AC-7	CARESTREAM DENTAL TL 1L		08/07/24							2,522	2,522	2,491	2,493	0	29	0	29	0	2,522	0	0	0	0	08/07/2024	4FE	
15018L-AJ-0	CEDAR FAIR LP TL B 1L		04/13/24							1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	0	04/13/2024	3FE	
15670B-AB-8	CENTURYLINK INC TL B 1L		01/31/25							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	10,965	01/31/2025	3FE	
16117L-BX-6	CHARTER COMM OPT LLC/CAP TL B2 1L		02/01/27							3,712	3,712	3,712	3,712	0	0	0	0	0	3,712	0	0	0	0	02/01/2027	2FE	
17148P-AD-3	CHURCHILL DOWNS INC TL B 1L		12/12/24							1,250	1,250	1,253	1,253	0	(3)	0	(3)	0	1,250	0	0	0	12	12/12/2024	2FE	
17178H-AL-6	CIENA CORP TL B 1L		09/21/25							990,000	990,000	988,812	988,938	0	1,062	0	1,062	0	990,000	0	0	0	3,514	09/21/2025	3FE	
17178H-AM-4	CIENA CORP TL B 1L		09/28/25							980,100	990,000	990,000	0	0	0	0	0	990,000	0	(9,900)	(9,900)	2,625	09/28/2025	3FE		
18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L		07/24/26							2,250	2,250	2,239	2,239	0	.11	0	.11	0	2,250	0	0	0	18	07/24/2026	3FE	
19257P-AB-0	COHU INC TL B 1L		10/01/25							2,532	2,532	2,525	0	0	7	0	7	0	2,532	0	0	0	15	10/01/2025	4FE	
19933M-AL-7	COLUMBUS MCKINNON TL B 1L		01/20/24							294,849	292,654	293,386	293,178	0	7	0	7	0	293,185	0	1,665	1,665	0	01/20/2024	3FE	
19933M-AL-7	COLUMBUS MCKINNON TL B 1L		01/20/24							(270)	(270)	(271)	(230)	0	(40)	0	(40)	0	(270)	0	0	0	0	01/20/2024	3FE	
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L		03/30/23							6,200	6,200	6,215	6,211	0	(11)	0	(11)	0	6,200	0	0	0	0	03/30/2023	4FE	
20337E-AQ-4	COMMSCOPE INC TL B2 1L		04/04/26							5,000	5,000	4,930	4,935	0	.65	0	.65	0	5,000	0	0	0	31	04/04/2026	4FE	
22207E-BG-8	COTY INC TI B 1L		03/29/25							7,500	7,500	7,181	7,229	0	271	0	271	0	7,500	0	0	0	(4)	03/29/2025	3FE	
22207E-BG-8	COTY INC TI B 1L		03/29/25							7,500	7,500	7,181	7,229	0	271	0	271	0	7,500	0	0	0	70	03/29/2025	3FE	
22860E-AB-8	CROWN SUBSEA COMMUNICATI TL 1L		11/02/25							301,737	301,737	291,553	292,594	0	9,143	0	9,143	0	301,737	0	0	0	6,263	11/02/2025	4FE	
23338D-AM-8	DXP Enterprises TL B 1L		08/29/23							2,500	2,500	2,516	2,512	0	(12)	0	(12)	0	2,500	0	0	0	41	08/29/2023	4FE	
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L		12/31/25							5,000	5,000	4,965	4,969	0	31	0	31	0	5,000	0	0	0	72	12/31/2025	4FE	

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25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L 07/18/26		03/01/2020	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	DYNCORP INTERNL 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 8TH AVENUE FOOD & PRO TL 1L 10/01/25		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	EMERALD EXPO HOLDINGS INC TL B 1L 05/17/24		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 Azeala Topco TL B 1L 07/26/26		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	ENERGIZER HOLDINGS INC TL B 1L 01/02/26		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	ENVISION HEALTHCARE CORP TL 1L 09/28/25		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	GENTIVA HEALTH SERVICES TL 1L 07/02/25		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	GEO GROUP INC/TI B 1L 03/23/24		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/TI B 1L 10/27/22		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 04/05/24		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 11/15/27		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 08/02/26		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			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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46284N-AQ-2	IRON MOUNTAIN INC TL B 1L SOUND INPATIENT PHYSICIA TL 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		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 KAR AUCTION SERVICES INC TL B 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	KEANE GROUP HOLDINGS LLC 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		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 LEVEL 3 PARENT LLC TL 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	ORYX SOUTHERN DELAWARE 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	MK8 FINANCE CO LLC(MICRO FOCUS) TL B2 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	MGN GROWTH PROPERTIES TL B 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		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	0	(1,434)	(1,434)	(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	MCAFEE 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		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	PAREXEL TL B 1L	08/11/24	01/29/2020	Various		250,000	250,000	250,000	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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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
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	0	0	4,413	03/17/2023	2FE
75915T-AD-4	LIFEPONT 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	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	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	0	0	34	04/06/2025	3FE
78453J-AC-0	SMG US MIDCO 2 INC TL 1L 01/23/25		01/27/2020	Various Redemption 100,0000		743,093	743,093	741,881	741,892	0	1,202	0	1,202	0	743,093	0	0	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	SS&C TECHNOLOGIES INC TL B3 1L		2,795	2,795	2,795	0	0	0	0	0	0	2,795	0	0	0	0	0	19	01/23/2025	4FE
78466D-BD-5	SS&C TECHNOLOGIES INC TL B4 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	0	0	39	04/16/2025	3FE
78466D-BE-3	SS&C TECHNOLOGIES INC TL B5 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	0	0	.7	04/16/2025	3FE
78466D-BF-0	SS&C TECHNOLOGIES INC TL B6 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	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	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	0	0	98	08/01/2025	4FE
808620-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	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 Redemption 100,0000		41,659	41,659	41,627	41,627	0	.32	0	.32	0	41,659	0	0	0	0	0	2	03/06/2025	3FE
825680-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	0	0	465	09/25/2026	4FE
83417U-AH-9	SOLARIWINDS 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	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	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	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	0	0	.29	04/12/2026	4FE
85769E-AR-2	STATION CASINOS LLC TL B 1L 01/31/27		02/07/2020	Redemption 100,0000		437,985	437,985	437,240	437,367	0	.618	0	.618	0	437,985	0	0	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	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	0	0	.462	03/22/2024	4FE
87510E-AB-5	TAIKO 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	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	0	0	.22	10/01/2025	3FE
88078F-BH-0	TEREX CORP TL 1L 01/31/24		01/01/2020	Various Redemption 100,0000		(632)	(632)	(627)	(638)	0	7	0	7	0	(632)	0	0	0	0	0	.4	01/31/2024	3FE
88078F-BJ-6	TEREX CORP TL B 1L 01/31/24		01/01/2020	Redemption 100,0000		625	625	622	622	0	3	0	3	0	625	0	0	0	0	0	2	01/31/2024	3FE
88078F-BJ-6	TOPGOLF INTERNATIONAL INC TL B 1L 01/31/24		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		
89071H-AF-6																							

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										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value										
..89071H-AF-6	TOPGOLF INTERNATIONAL INC TL B 1L 02/06/26		01/01/2020	Redemption 100,0000		2,500	2,500	2,488	2,489	0	.11	0	.11	0	2,500	0	0	0	0	0	02/06/2026	4FE		
..89364M-BP-8	TRANSIGM INC TL F 1L 06/09/23		02/06/2020	Various Redemption 100,0000		1,456,702	1,456,702	1,439,319	1,441,888	0	0	0	0	0	0	0	0	0	0	0	10,016	06/09/2023	4FE	
..90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/14/26		03/31/2020	Redemption 100,0000		2,506	2,506	2,493	0	0	0	0	0	0	0	2,506	0	0	0	0	0	26	06/14/2026	4FE
..90351H-AB-4	US FOODS TL B 1L 06/27/23		03/31/2020	Redemption 100,0000		5,115	5,115	5,013	4,954	0	0	0	0	0	0	5,115	0	0	0	0	0	44	06/27/2023	3FE
..90385Y-AB-7	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		01/01/2020	Redemption 100,0000		(107)	(107)	(107)	(82)	0	0	0	(25)	0	0	(107)	0	0	0	0	0	107	08/27/2025	4FE
..90385Y-AB-7	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		03/31/2020	Redemption 100,0000		(13,202)	(13,202)	(13,275)	(20,486)	0	0	0	0	0	0	(13,202)	0	0	0	0	0	70	08/27/2025	4FE
..91335P-AE-9	UNIVAR USA INC TL B 1L 07/01/24		01/07/2020	Redemption 100,0000		76,139	76,139	76,017	76,035	0	0	0	0	0	0	76,139	0	0	0	0	0	60	07/01/2024	3FE
..91359H-AP-3	UNIVERSAL HEALTH SERVICES TL B 1L 10/26/25		01/01/2020	Redemption 100,0000		5,000	5,000	4,988	4,989	0	0	0	0	0	0	5,000	0	0	0	0	0	0	10/26/2025	2FE
..92855L-AK-2	VIZIENT INC TL B 1L 05/06/26		02/28/2020	Redemption 100,0000		248,125	248,125	246,884	246,929	0	0	0	0	0	0	248,125	0	0	0	0	0	2,130	05/06/2026	3FE
..92855L-AM-8	VIZIENT INC TL B 1L 05/06/26		03/06/2020	BARCLAYS		244,093	248,125	248,125	0	0	0	0	0	0	248,125	0	(4,032)	(4,032)	0	0	0	05/06/2026	3FE	
..929294-AH-9	WIKI HOLDING CO TL B 1L 04/25/24		03/25/2020	Redemption 100,0000		2,500	2,500	2,463	2,469	0	0	0	0	0	0	2,500	0	0	0	0	0	55	04/25/2024	3FE
..92940J-AB-4	WR GRACE & CO-CONN TL B1 1L 04/03/25		03/31/2020	Redemption 100,0000		921	921	922	922	0	0	(1)	0	0	0	921	0	0	0	0	0	9	04/03/2025	3FE
..92940J-AD-0	WR GRACE & CO-CONN TL B2 1L 04/03/25		03/31/2020	Redemption 100,0000		1,579	1,579	1,580	1,580	0	0	(1)	0	0	0	1,579	0	0	0	0	0	15	04/03/2025	3FE
..92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/29/25		01/01/2020	Redemption 100,0000		6,315	6,315	6,300	6,300	0	0	0	0	0	0	6,315	0	0	0	0	0	0	03/29/2025	4FE
..96244U-AB-3	WHATABRANDS LLC TL B 1L 08/02/26		01/24/2020	Redemption 100,0000		100,000	100,000	99,750	99,741	0	0	259	0	0	0	100,000	0	0	0	0	0	453	08/02/2026	4FE
..96758D-BA-0	WIDEOOPENWEST TL B 1L 08/19/23		03/31/2020	Various		3,718	3,718	3,635	3,585	0	0	133	0	0	0	3,718	0	0	0	0	0	48	08/19/2023	4FE
..C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L 05/28/25		01/01/2020	Various		(16)	(16)	(16)	.38	0	0	(54)	0	0	0	(16)	0	0	0	0	0	16	05/28/2025	3FE
..C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L 05/28/25		03/18/2020	Redemption 100,0000		22,618	22,618	22,726	22,708	0	0	(90)	0	0	0	22,618	0	0	0	0	0	274	05/28/2025	3FE
..Y5000J-AB-6	INTERNATIONAL SEAWAYS TL 1L 06/22/22		01/28/2020	Redemption 100,0000		678,157	678,157	676,461	676,851	0	0	1,306	0	0	0	678,157	0	0	0	0	0	14,329	06/22/2022	4FE
..C4000K-AC-8	GARDIA WORLD SECURITY TL B 1L 10/24/26		01/30/2020	Redemption 100,0000		469,402	469,402	460,014	460,153	0	0	9,249	0	0	0	469,402	0	0	0	0	0	0	10/24/2026	4FE
..C6449B-AE-9	ARTERRA WINES CANADA INC TL B1 1L 12/15/23	A	01/01/2020	Redemption 100,0000		3,766	3,766	3,761	3,762	0	0	4	0	0	0	3,766	0	0	0	0	0	0	12/15/2023	4FE
..LX1720-01-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/12/24	C	01/01/2020			(1,416)	(1,416)	(1,408)	(1,416)	0	0	0	0	0	0	(1,416)	0	0	0	0	0	0	04/12/2024	4FE
..LX1720-01-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/12/24	C	03/31/2020	Various		4,375	4,375	4,350	4,333	0	0	42	0	0	0	4,375	0	0	0	0	0	11	04/12/2024	4FE
..46611V-AU-9	JBS USA LUX SA TL B 1L 04/25/26	C	03/31/2020	Redemption 100,0000		6,250	6,250	6,234	6,235	0	0	15	0	0	0	6,250	0	0	0	0	0	57	04/25/2026	3FE
..G7739P-AK-6	SABLE INTL FINANCE LTD TL B4 1L 02/06/26	C	01/24/2020			2,624,000	2,624,000	2,624,525	2,624,427	0	0	(427)	0	0	0	2,624,000	0	0	0	0	0	8,833	02/06/2026	3FE
..L2968E-AB-8	ENDO INTERNATIONAL TL B 1L 04/12/24	D	03/31/2020	Various		2,526	2,526	2,406	2,411	0	0	114	0	0	0	2,526	0	0	0	0	0	38	04/12/2024	4FE
..L6232U-AH-0	MALL INCKROOT INTERNATIONAL TL B 1L 02/24/25	C	03/31/2020	Various		7,653	7,653	7,036	7,065	0	0	588	0	0	0	7,653	0	0	0	0	0	73	02/24/2025	5FE
..L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L 04/19/25	C	01/01/2020	Redemption 100,0000		27,806	27,806	27,720	27,731	0	0	.75	0	0	0	27,806	0	0	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	0	99,840	0	0	0	33,181,706	0	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	0	703,741,638	0	0	3,359,357	3,359,357	10,118,569	XXX	XXX	
8399998. Total - Bonds - Part 5						709,374,219	713,722,394	708,944,201	604,335,827	(74,377)	(1,526,161)	0	(1,600,538)	0	0	703,741,638	0	0	3,359,357	3,359,357	10,118,569	XXX	XXX	
8399999. Total - Bonds																								

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.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	.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
84999999. 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
89999997. 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
89999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
89999999. 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	AFLAC 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	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	S. G. COWEN SECURITIES	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		
90999999. 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
97999997. 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
97999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
97999999. 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
98999999. 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
99999999 - 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

E05.21

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	0	XXX	0	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	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G72168186	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 88642133	Tidewater	N/A	US - Chicago Board	549300U0MTB7PD2UT305	01/31/2018	07/31/2042	554		0.00				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	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other									24,928	0	0	34,608	XXX	34,608	105	0	0	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	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other									0	0	0	0	XXX	0	0	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	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	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	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications									0	0	0	0	XXX	0	0	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	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other									0	0	0	0	XXX	0	0	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	0	0	XXX	XXX
0939999999. Total Written Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options									0	0	0	0	XXX	0	0	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	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	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards									0	0	0	0	XXX	0	0	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	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	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	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	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)
1739999999. Subtotal - Other									24,928	0	0	34,608	XXX	34,608	105	0	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	0	XXX	XXX
1759999999 - Totals									24,928	0	0	34,608	XXX	34,608	105	0	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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	34,608		34,608	34,608	34,608	34,608		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					0				0		
0999999999 - Gross Totals			0	34,608	0	34,608	34,608	0	34,608	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				34,608	0						

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 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
690353-4W-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-X0-5	OPIC VRDN		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
671050-AA-3	OSL SANTA ROSA VRDN		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
97689P-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
198280-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
316770-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
891140-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 INITIATIV CP			2,355,205	2,338,313	05/13/2020
000000-00-0	CATHOLIC HEALTH INITIATIV 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	B&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 GOVERNMENT 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
2. Average balance for the year

Fair Value \$(32,412,207) Book/Adjusted Carrying Value \$(29,229,529)

Fair Value \$322,444,077 Book/Adjusted Carrying Value \$323,548,352

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON	NEW YORK, NY				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 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	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 INS MONEY MARKET .....		.03/30/2020	.1.300		.76,780,949	.0	.6,916
8699999. Subtotal - All Other Money Market Mutual Funds						.76,780,949	.0	.6,916
8899999 - Total Cash Equivalents						164,492,764	239,597	.6,916