



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

QUARTERLY STATEMENT

AS OF JUNE 30, 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
(Street and Number)
Cincinnati, OH, US 45202, 513-629-1800
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio SS:
County of Hamilton

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

John Finn Barrett
Chairman of Board, President & CEO

Donald Joseph Wuebling
Secretary and Counsel

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this
23rd day of July, 2020

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

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	12,445,887,740	0	12,445,887,740	11,852,983,499
2. Stocks:				
2.1 Preferred stocks	46,078,604	0	46,078,604	27,781,666
2.2 Common stocks	729,131,410	145,289,974	583,841,436	426,020,213
3. Mortgage loans on real estate:				
3.1 First liens	1,615,850,982	0	1,615,850,982	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 (\$(6,471,996)), cash equivalents (\$164,612,373) and short-term investments (\$68,406,209)	226,546,586	0	226,546,586	419,755,008
6. Contract loans (including \$ premium notes)	28,799,100	0	28,799,100	29,618,285
7. Derivatives	34,420	0	34,420	34,503
8. Other invested assets	353,232,106	0	353,232,106	357,418,133
9. Receivables for securities	38,336,927	0	38,336,927	2,544,027
10. Securities lending reinvested collateral assets	10,301,697	0	10,301,697	10,250,174
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	15,494,199,572	145,289,974	15,348,909,598	14,520,326,277
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	102,500,816	0	102,500,816	96,874,638
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	3,110,600	0	3,110,600	1,659,812
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	20,604,122		20,604,122	19,701,110
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,295,296	0	3,295,296	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	97,989,337	34,446,861	63,542,476	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	19,055	19,055	0	0
25. Aggregate write-ins for other than invested assets	11,916,516	0	11,916,516	11,897,266
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	15,734,360,067	179,755,890	15,554,604,177	14,718,566,370
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	210,318,690	0	210,318,690	89,614,972
28. Total (Lines 26 and 27)	15,944,678,757	179,755,890	15,764,922,867	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	11,916,516	0	11,916,516	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)	11,916,516	0	11,916,516	11,897,266

STATEMENT AS OF JUNE 30, 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 \$ 12,150,595,948 less \$ included in Line 6.3 (including \$ Modco Reserve)	12,150,595,948	11,296,517,532
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,688,885,953	1,631,077,930
4. Contract claims:		
4.1 Life	20,976,627	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	564,005	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 \$ assumed and \$ 2,068,125 ceded	2,068,125	2,058,673
9.4 Interest Maintenance Reserve	6,803,322	6,466,417
10. Commissions to agents due or accrued-life and annuity contracts \$ 770,353, accident and health \$ and deposit-type contract funds \$	770,114	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 \$ (3,693,733) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(3,905,171)	(197,043)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,213,019	1,860,319
15.1 Current federal and foreign income taxes, including \$ (980,202) on realized capital gains (losses)	7,531,485	
15.2 Net deferred tax liability		
16. Unearned investment income	722,486	728,988
17. Amounts withheld or retained by reporting entity as agent or trustee	382,096	274,466
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	11,959,505	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	202,001,163	215,467,259
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	13,863,951	15,774,466
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	0
24.09 Payable for securities	104,207,686	116,217,806
24.10 Payable for securities lending	275,676,496	321,760,249
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,645,214	3,900,040
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	14,486,989,130	13,649,836,010
27. From Separate Accounts Statement	210,318,690	89,614,972
28. Total liabilities (Lines 26 and 27)	14,697,307,820	13,739,450,982
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)	237,706,983	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)	1,065,115,047	1,066,230,359
38. Totals of Lines 29, 30 and 37	1,067,615,047	1,068,730,359
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	15,764,922,867	14,808,181,341
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to the state	2,591,967	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)	2,645,214	3,900,040
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,363,125,500	1,253,658,702	2,293,698,759
2. Considerations for supplementary contracts with life contingencies	625,878	1,131,598	2,103,734
3. Net investment income	286,902,226	269,869,367	564,419,420
4. Amortization of Interest Maintenance Reserve (IMR)	(807,144)	(746,471)	(2,250,973)
5. Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	446,876	435,879	884,854
8.2 Charges and fees for deposit-type contracts	821	880	1,782
8.3 Aggregate write-ins for miscellaneous income	22,725	992,889	1,750,485
9. Totals (Lines 1 to 8.3)	1,650,316,882	1,525,342,844	2,860,608,061
10. Death benefits	64,904,079	56,555,393	108,935,561
11. Matured endowments (excluding guaranteed annual pure endowments)	757,175	935,622	2,301,635
12. Annuity benefits	211,757,502	209,404,861	393,610,391
13. Disability benefits and benefits under accident and health contracts	1,059,348	1,103,861	2,213,825
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	246,462,122	363,911,884	702,423,018
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	13,518,693	17,744,042	26,010,816
18. Payments on supplementary contracts with life contingencies	1,620,550	1,453,402	2,681,645
19. Increase in aggregate reserves for life and accident and health contracts	854,078,415	710,470,486	1,273,731,536
20. Totals (Lines 10 to 19)	1,394,157,884	1,361,579,551	2,511,908,427
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	38,807,088	41,943,231	79,121,728
22. Commissions and expense allowances on reinsurance assumed		0	0
23. General insurance expenses and fraternal expenses	52,658,676	49,028,235	102,751,849
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,939,415	6,939,734	12,761,977
25. Increase in loading on deferred and uncollected premiums	(1,907,523)	111,921	(40,377)
26. Net transfers to or (from) Separate Accounts net of reinsurance	106,896,738	(941,553)	13,627,604
27. Aggregate write-ins for deductions	4,147,632	5,616,967	10,433,612
28. Totals (Lines 20 to 27)	1,601,699,910	1,464,278,086	2,730,564,820
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	48,616,972	61,064,758	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)	48,616,972	61,064,758	130,043,241
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	21,747,844	23,455,659	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)	26,869,128	37,609,099	82,853,025
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (161,857) (excluding taxes of \$ (125,000) transferred to the IMR)	(13,400,150)	(133,793)	(1,226,143)
35. Net income (Line 33 plus Line 34)	13,468,978	37,475,306	81,626,882
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,068,730,359	939,798,581	939,798,581
37. Net income (Line 35)	13,468,978	37,475,306	81,626,882
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (7,580,562)	(18,825,055)	58,115,138	79,679,146
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	16,148,460	(14,232,351)	199,856
41. Change in nonadmitted assets	(25,373,791)	17,882,645	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	0
44. Change in asset valuation reserve	13,466,096	(21,410,513)	(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		
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders		0	
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	(1,115,312)	77,830,225	128,931,778
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,067,615,047	1,017,628,806	1,068,730,359
DETAILS OF WRITE-INS			
08.301. Company Owned Life Insurance	19,250	987,123	1,740,370
08.302. Miscellaneous Income	3,475	5,766	10,115
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)	22,725	992,889	1,750,485
2701. Securities Lending Interest Expense	2,371,159	4,185,347	7,613,763
2702. Pension Expense	1,773,977	1,428,807	2,817,035
2703. Miscellaneous Expense	2,496	2,813	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)	4,147,632	5,616,967	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 JUNE 30, 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	1,363,329,488	1,255,276,395	2,295,474,192
2. Net investment income	297,026,372	275,209,241	578,447,524
3. Miscellaneous income	451,172	442,518	896,744
4. Total (Lines 1 to 3)	1,660,807,032	1,530,928,154	2,874,818,460
5. Benefit and loss related payments	534,975,359	651,279,368	1,238,434,716
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	110,604,866	(667,081)	14,254,607
7. Commissions, expenses paid and aggregate write-ins for deductions	103,745,891	105,182,738	205,828,566
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (12,337,620) tax on capital gains (losses)	2,973,955	32,945,454	74,737,570
10. Total (Lines 5 through 9)	752,300,071	788,740,479	1,533,255,459
11. Net cash from operations (Line 4 minus Line 10)	908,506,961	742,187,675	1,341,563,001
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,338,603,676	1,179,673,820	2,646,781,492
12.2 Stocks	19,799,392	6,825,639	84,222,997
12.3 Mortgage loans	16,803,686	55,817,131	139,861,722
12.4 Real estate	0	0	0
12.5 Other invested assets	4,008,277	3,320,540	14,603,122
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	6,369	45,882	107,237
12.7 Miscellaneous proceeds	0	88,990,027	115,264,977
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,379,221,400	1,334,673,039	3,000,841,547
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,954,760,320	1,933,409,692	3,810,738,256
13.2 Stocks	219,185,918	9,492,037	201,706,200
13.3 Mortgage loans	238,733,996	113,855,000	298,378,389
13.4 Real estate	0	0	0
13.5 Other invested assets	20,217,431	17,422,420	73,500,294
13.6 Miscellaneous applications	47,854,543	16,440,367	1,290,876
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,480,752,208	2,090,619,516	4,385,614,015
14. Net increase (or decrease) in contract loans and premium notes	(819,185)	(910,511)	(1,928,756)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,100,711,623)	(755,035,966)	(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	57,808,023	(22,782,530)	179,921,315
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(58,811,783)	(55,520,748)	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)	(1,003,760)	(78,303,278)	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)	(193,208,422)	(91,151,569)	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)	226,546,586	187,449,387	419,755,008

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

EXHIBIT 1**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	143,033,524	132,933,898	283,920,806
3. Ordinary individual annuities	1,215,177,018	1,115,733,556	1,969,422,102
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	17,234,129	16,680,506	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)	1,375,444,671	1,265,347,960	2,316,612,061
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	1,375,444,671	1,265,347,960	2,316,612,061
14. Deposit-type contracts	4,510,908,469	3,415,141,308	6,796,939,417
15. Total (Lines 13 and 14)	5,886,353,140	4,680,489,268	9,113,551,478
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	<u>SSAP #</u>	<u>F/S</u> <u>Page</u>	<u>F/S</u> <u>Line #</u>	<u>2020</u>	<u>2019</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	13,468,978	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	13,468,978	81,626,882
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,067,615,047	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	1,067,615,047	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 JUNE 30, 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 six month period ended June 30, 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 2020, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
61749W-AK-3	1,263,332	1,250,415	12,917	1,250,415	1,250,402	06/30/2020
Total	XXX	XXX	12,917	XXX	XXX	XXX

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2020:

a. The aggregate amount of unrealized losses:

- | | |
|------------------------|------------|
| 1. Less than 12 Months | 69,333,460 |
| 2. 12 Months or Longer | 10,459,295 |

b. The aggregate related fair value of securities with unrealized losses:

- | | |
|------------------------|---------------|
| 1. Less than 12 Months | 1,407,754,376 |
| 2. 12 Months or Longer | 193,706,889 |

- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

- the length of time and the extent to which the fair value is below the book/adjusted carry value;
- the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$279.9 million.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

K. Low Income Housing Tax Credit (LIHTC) Property Investments. No significant holdings. No Change.

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

STATEMENT AS OF JUNE 30, 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	34,420	—	34,420

* 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 \$1,870.0 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	23,693,090	23,693,090	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	38,320,210	38,320,210	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	62,013,300	62,013,300	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,870,000,000	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 JUNE 30, 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	6 3 to 5 Years
Membership Stock						
1. Class A	23,693,090	23,693,090	—	—	—	—
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)	2,308,917,404	2,217,219,727	1,487,490,200
2. Current Year General Account Total Collateral Pledged	2,308,917,404	2,217,219,727	1,487,490,200
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	1,487,490,200	1,487,490,200	—	1,475,650,029
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,487,490,200	1,487,490,200	—	1,475,650,029
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 JUNE 30, 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 June 30, 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: Industrial & miscellaneous	—	1,585,427	3,579,065	—	5,164,492
Bonds: RMBS	—	956,098	—	—	956,098
Bonds: Exchange traded funds	74,576,689	—	—	—	74,576,689
Common stock: Unaffiliated	500,260,086	—	—	—	500,260,086
Common stock: Mutual funds	19,314,952	—	—	—	19,314,952
Derivative assets: Stock warrants	—	34,420	—	—	34,420
Separate account assets *	44,402,389	52,814,639	—	—	97,217,028
Total assets at fair value	638,554,116	55,390,584	3,579,065	—	697,523,765

*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) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Quarter Ended at 06/30/2020

Description	Beginning Balance at 04/01/2020	Transfers into Level 3*	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2020
a. Assets										
Bonds: Industrial & miscellaneous	—	3,774,000	—	—	(194,935)	—	—	—	—	3,579,065
Total Assets	—	3,774,000	—	—	(194,935)	—	—	—	—	3,579,065

*Transfers into Level 3 are due to changes resulting from the application of the lower of amortized cost or fair value rules based on the security's NAIC rating.

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

(4) Included in Level 3 are NAIC 6 rated industrial and miscellaneous bonds. The fair value of the bonds have been determined by third party manager valuation.

Investments in Level 2 include below investment grade industrial and miscellaneous bonds and residential mortgage-backed securities initially rated NAIC 6. These securities represent both senior and subordinated tranches in securitization trusts containing residential

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

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.

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	13,159,783,133	12,445,887,740	85,325,191	12,931,202,516	143,255,426	—	—
Common stock: Unaffiliated**	562,273,386	562,273,386	562,273,386	—	—	—	—
Common stock: Mutual funds	19,314,952	19,314,952	19,314,952	—	—	—	—
Preferred stock	47,250,347	46,078,604	—	44,350,347	2,900,000	—	—
Mortgage loans	1,660,868,446	1,615,850,982	—	—	1,660,868,446	—	—
Cash, cash equivalents, & short-term investments	227,145,062	226,546,586	227,145,062	—	—	—	—
Other invested assets: Surplus notes	49,700,438	38,065,001	—	49,700,438	—	—	—
Securities lending reinvested collateral assets	10,301,697	10,301,697	10,301,697	—	—	—	—
Derivative assets	34,420	34,420	—	34,420	—	—	—
Separate account assets	211,861,605	210,318,689	47,394,296	164,467,309	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(9,285,320,557)	(8,888,459,489)	—	—	(9,285,320,557)	—	—
Separate account liabilities *	(137,698,591)	(126,458,907)	—	—	(137,698,591)	—	—
Securities lending liability	(275,676,496)	(275,676,496)	—	(275,676,496)	—	—	—

*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.

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

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.

C. Other Disclosures

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.

22. Events Subsequent. No Change.

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 JUNE 30, 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 JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

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

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? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 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? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC.
- 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

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:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 46,943,182
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 0 | \$ |
| 14.22 Preferred Stock | \$ 0 | \$ |
| 14.23 Common Stock | \$ 136,650,776 | \$ 147,543,072 |
| 14.24 Short-Term Investments | \$ 0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ |
| 14.26 All Other | \$ 230,689,104 | \$ 219,765,488 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 367,339,880 | \$ 367,308,560 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No 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 \$ 279,932,653
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 279,917,078
- 16.3 Total payable for securities lending reported on the liability page. \$ 275,676,496

GENERAL INTERROGATORIES

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

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

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

- 18.2 If no, list exceptions:

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$
- 1.12 Residential Mortgages \$
- 1.13 Commercial Mortgages \$ 1,606,817,334
- 1.14 Total Mortgages in Good Standing \$ 1,606,817,334
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms \$ 9,033,648
- 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) \$ 1,615,850,982
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$
- 1.62 Residential Mortgages \$
- 1.63 Commercial Mortgages \$
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$ 0
2. Operating Percentages:
- 2.1 A&H loss percent %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [] N/A []
- 5.2 If no, explain:
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
NONE									

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only				
		Active Status (a)	2	3	4	5	6	7
			Life Insurance Premiums	Annuity Considerations				
1. Alabama	AL	L	1,188,906	9,651,073	0		10,839,979	0
2. Alaska	AK	L	34,465	4,714,376	0		4,748,841	0
3. Arizona	AZ	L	653,542	32,072,801	0		32,726,343	1,635,108
4. Arkansas	AR	L	134,230	3,847,606	0		3,981,836	0
5. California	CA	L	4,063,101	147,312,141	0		151,375,242	3,373,060
6. Colorado	CO	L	605,884	27,144,008	0		27,749,892	2,276,159
7. Connecticut	CT	L	342,176	35,161,043	0		35,503,219	1,238,419
8. Delaware	DE	L	1,022,370	4,346,864	0		5,369,234	0
9. District of Columbia	DC	L	56,230	2,899,267	0		2,955,497	902,101
10. Florida	FL	L	10,288,102	90,266,248	0		100,554,350	4,523,864
11. Georgia	GA	L	866,944	28,259,639	0		29,126,583	704,131
12. Hawaii	HI	L	620,758	2,896,242	0		3,517,000	213,177
13. Idaho	ID	L	125,709	3,216,584	0		3,342,293	0
14. Illinois	IL	L	8,048,908	64,437,773	0		72,486,681	992,687
15. Indiana	IN	L	8,053,953	21,647,027	0		29,700,980	2,241,264
16. Iowa	IA	L	145,600	6,884,539	0		7,030,139	294,251
17. Kansas	KS	L	381,746	6,324,394	0		6,706,140	160,160
18. Kentucky	KY	L	5,972,603	13,328,640	0		19,301,243	852,181
19. Louisiana	LA	L	3,172,456	10,575,457	0		13,747,913	0
20. Maine	ME	L	13,285	7,886,326	0		7,899,611	0
21. Maryland	MD	L	2,597,248	16,039,250	0		18,636,498	2,276,027
22. Massachusetts	MA	L	76,844	61,639,526	0		61,716,370	5,846,458
23. Michigan	MI	L	4,947,155	38,631,710	0		43,578,865	912,590
24. Minnesota	MN	L	1,548,318	28,367,476	0		29,915,794	1,535,858
25. Mississippi	MS	L	1,494,584	5,771,320	0		7,265,904	0
26. Missouri	MO	L	2,048,719	13,379,437	0		15,428,156	262,306
27. Montana	MT	L	20,661	3,108,851	0		3,129,512	0
28. Nebraska	NE	L	33,714	2,021,614	0		2,055,328	100,000
29. Nevada	NV	L	279,331	9,631,943	0		9,911,274	104,405
30. New Hampshire	NH	L	11,777	15,503,890	0		15,515,667	583,298
31. New Jersey	NJ	L	2,941,376	59,510,226	0		62,451,602	1,585,354
32. New Mexico	NM	L	157,961	14,790,271	0		14,948,232	59,438
33. New York	NY	N	195,949	100,150	0		296,099	0
34. North Carolina	NC	L	10,030,134	44,159,518	0		54,189,652	3,357,515
35. North Dakota	ND	L	11,803	738,023	0		749,826	0
36. Ohio	OH	L	33,468,592	60,665,849	0		94,134,441	4,457,295,016
37. Oklahoma	OK	L	137,727	10,435,708	0		10,573,435	0
38. Oregon	OR	L	95,657	11,417,038	0		11,512,695	0
39. Pennsylvania	PA	L	21,455,303	59,704,891	0		81,160,194	663,382
40. Rhode Island	RI	L	4,675	8,049,471	0		8,054,146	0
41. South Carolina	SC	L	1,097,399	15,514,426	0		16,611,825	0
42. South Dakota	SD	L	19,164	340,000	0		359,164	0
43. Tennessee	TN	L	3,368,159	16,975,326	0		20,343,485	50,000
44. Texas	TX	L	3,852,684	103,513,638	0		107,366,322	8,621,943
45. Utah	UT	L	103,412	7,352,746	0		7,456,158	40,000
46. Vermont	VT	L	3,067	3,145,440	0		3,148,507	0
47. Virginia	VA	L	703,888	34,659,000	0		35,362,888	2,687,856
48. Washington	WA	L	1,894,410	38,992,922	0		40,887,332	1,107,977
49. West Virginia	WV	L	2,606,725	4,655,314	0		7,262,039	133,194
50. Wisconsin	WI	L	908,956	19,412,039	0		20,320,995	4,057,797
51. Wyoming	WY	L	17,739	1,305,486	0		1,323,225	221,493
52. American Samoa	AS	N	0	0	0		0	0
53. Guam	GU	L	928	0	0		928	0
54. Puerto Rico	PR	N	3,032	0	0		3,032	0
55. U.S. Virgin Islands	VI	N	618	0	0		618	0
56. Northern Mariana Islands	MP	N	0	0	0		0	0
57. Canada	CAN	N	0	0	0		0	0
58. Aggregate Other Aliens	OT	XXX	28,336	6,600	0		34,936	0
59. Subtotal	XXX		141,957,013	1,232,411,147	0		1,374,368,160	4,510,908,469
90. Reporting entity contributions for employee benefits plans	XXX		0	0	0		0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		0	0	0		0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0		0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		1,076,511	0	0		1,076,511	0
94. Aggregate or other amounts not allocable by State	XXX		0	0	0		0	0
95. Totals (Direct Business)	XXX		143,033,524	1,232,411,147	0		1,375,444,671	4,510,908,469
96. Plus Reinsurance Assumed	XXX		0	0	0		0	0
97. Totals (All Business)	XXX		143,033,524	1,232,411,147	0		1,375,444,671	4,510,908,469
98. Less Reinsurance Ceded	XXX		12,716,859	0	0		12,716,859	0
99. Totals (All Business) less Reinsurance Ceded	XXX		130,316,665	1,232,411,147	0		1,362,727,812	4,510,908,469
DETAILS OF WRITE-INS								
58001. Mexico	XXX		1,782	0	0		1,782	0
58002. ZZZ Other Alien	XXX		26,554	6,600	0		33,154	0
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		28,336	6,600	0		34,936	0
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0		0	0
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 JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	TX	NIA	The Western & Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	NC	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	TN	NIA	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.220	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western & Southern Life Insurance Co	Ownership	46.750	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3243974					OH	NIA	Western & Southern Financial Group, Inc. Fort Washington Global Alpha Domestic Fund LP	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA		Ownership	99.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	2.390	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	34.620	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	26.940	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	2.560	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	2.560	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western & Southern Life Insurance Co Western & Southern Investment Holdings LLC	Ownership	26.190	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FIWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FIWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FIWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	NY	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Heartview Prairie Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Insurance Profiltment Solutions, LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings, LLC	IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytile Park Inn, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	70483	31-0487145				The Western & Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	Y	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1732405				Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western & Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	GA	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

Asterisk	Explanation
----------	-------------

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

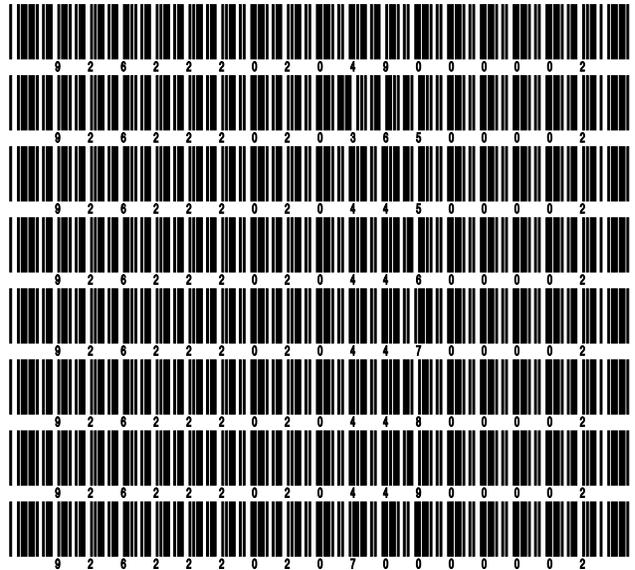
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



OVERFLOW PAGE FOR WRITE-INS

NONE

STATEMENT AS OF JUNE 30, 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	236,809,649	298,333,492
2.2 Additional investment made after acquisition	1,924,347	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	16,803,686	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)	1,615,850,988	1,393,920,776
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,615,850,988	1,393,920,776
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	1,615,850,988	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	11,642,112	37,500,000
2.2 Additional investment made after acquisition	8,575,319	35,712,784
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)	(20,352,588)	28,734,920
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	4,008,277	14,603,122
8. Deduct amortization of premium and depreciation	42,592	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)	353,232,107	357,418,133
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	353,232,107	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	2,173,946,238	4,012,444,456
3. Accrual of discount	9,131,884	13,757,327
4. Unrealized valuation increase (decrease)	(6,780,249)	71,919,333
5. Total gain (loss) on disposals	(2,124,824)	10,557,780
6. Deduct consideration for bonds and stocks disposed of	1,361,144,353	2,737,849,930
7. Deduct amortization of premium	24,099,718	34,100,532
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized	12,038,790	3,155,760
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,741,285	6,845,441
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	13,221,097,788	12,441,466,315
12. Deduct total nonadmitted amounts	145,289,974	134,680,909
13. Statement value at end of current period (Line 11 minus Line 12)	13,075,807,814	12,306,785,406

STATEMENT AS OF JUNE 30, 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)	7,277,677,560	181,460,077	450,232,246	(29,385,225)	7,277,677,560	6,979,520,166		7,162,961,646
2. NAIC 2 (a)	4,215,595,897	700,307,238	592,016,380	(81,077,893)	4,215,595,897	4,242,808,862		3,868,998,306
3. NAIC 3 (a)	781,992,726	56,050,296	85,935,878	67,796,538	781,992,726	819,903,682		616,913,504
4. NAIC 4 (a)	456,372,106	17,396,665	11,549,641	(11,887,362)	456,372,106	450,331,768		432,691,693
5. NAIC 5 (a)	73,694,707	2,263,031	1,566,140	30,724,836	73,694,707	105,116,434		37,683,836
6. NAIC 6 (a)	4,871,632	0	0	9,168,307	4,871,632	14,039,939		5,154,241
7. Total Bonds	12,810,204,628	957,477,307	1,141,300,285	(14,660,799)	12,810,204,628	12,611,720,851	0	12,124,403,226
PREFERRED STOCK								
8. NAIC 1	0				0	0		
9. NAIC 2	43,956,967				43,956,967	43,956,967		25,660,029
10. NAIC 3	2,121,638				2,121,638	2,121,638		2,121,638
11. NAIC 4	0				0	0		
12. NAIC 5	0				0	0		
13. NAIC 6	0				0	0		
14. Total Preferred Stock	46,078,605	0	0	0	46,078,605	46,078,605	0	27,781,667
15. Total Bonds and Preferred Stock	12,856,283,233	957,477,307	1,141,300,285	(14,660,799)	12,856,283,233	12,657,799,456	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 \$ 120,869,389 ; NAIC 2 \$ 44,963,727 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	68,406,209	xxx	68,406,209	545,167	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	111,819,871	0
2. Cost of short-term investments acquired	88,365,717	141,752,981
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	1,246	0
6. Deduct consideration received on disposals	131,780,625	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)	68,406,209	111,819,871
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	68,406,209	111,819,871

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	34,508
2. Cost Paid/(Consideration Received) on additions	0
3. Unrealized Valuation increase/(decrease)	(83)
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	0
6. Considerations received/(paid) on terminations	0
7. Amortization	0
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9. Total foreign exchange change in Book/Adjusted Carrying Value	0
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	34,425
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	34,425

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	
3.12 Section 1, Column 15, prior year	
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	
3.14 Section 1, Column 18, prior year	
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	
3.22 Section 1, Column 17, prior year	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	
3.24 Section 1, Column 19, prior year	
3.25 SSAP No. 108 adjustments	
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	
4.23 SSAP No. 108 adjustments	
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

N O N E

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

N O N E

STATEMENT AS OF JUNE 30, 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.....	34,420
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).....	34,420
4. Part D, Section 1, Column 5.....	34,420
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.....	34,420
8. Part B, Section 1, Column 13.....	
9. Total (Line 7 plus Line 8).....	34,420
10. Part D, Section 1, Column 8.....	34,420
11. Part D, Section 1, Column 9.....	0
12. Total (Line 9 minus Line 10 minus Line 11).....	0
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	0
14. Part B, Section 1, Column 20.....	
15. Part D, Section 1, Column 11.....	0
16. Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	279,104,976	268,184,522
2. Cost of cash equivalents acquired	3,663,818,000	11,262,486,231
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	8,613	156,359
6. Deduct consideration received on disposals	3,778,319,216	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)	164,612,373	279,104,976
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	164,612,373	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 JUNE 30, 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		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
	City								
0001177	South Attleboro		MA		07/22/2013	4.200	0	150,436	69,500,000
0001192	Round Rock		TX		12/18/2015	6.000	0	216,083	25,300,000
0001220	Washington		DC		09/26/2019	4.750	0	561	86,400,000
0001222	California		MD		12/20/2019	4.200	0	146,057	34,000,000
0001223	Washington		DC		02/14/2020	3.650	0	713,079	98,500,000
0001225	E. Wichita		KS		04/16/2020	3.300	31,200,000	0	43,750,000
0001226	Moore		OK		05/01/2020	3.500	20,000,000	0	31,000,000
0001227	Indianapolis		IN		06/10/2020	3.630	60,500,000	0	45,000,000
0001228	Fishers		IN		06/15/2020	3.625	44,160,000	0	71,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other							155,860,000	1,226,216	504,550,000
0899999. Total Mortgages in good standing							155,860,000	1,226,216	504,550,000
0001163	Cranberry Township		PA		10/01/2011	5.000	0	74,813	21,000,000
1399999. Restructured mortgages - Commercial mortgages-all other							0	74,813	21,000,000
1699999. Total - Restructured Mortgages							0	74,813	21,000,000
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							155,860,000	1,301,029	525,550,000

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 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
0001156	Ft. Mitchell	KY		07/23/2010	05/11/2020	6,995,548	0	0	0	0	0	6,924,171	6,924,171	0	0	0	
0199999. Mortgages closed by repayment							6,995,548	0	0	0	0	0	6,924,171	6,924,171	0	0	0
0001094	Fremont	CA		08/17/2001		1,660,032	0	0	0	0	0	0	153,537	0	0	0	
0001126	Austin	TX		09/24/2004		8,065,880	0	0	0	0	0	0	64,845	0	0	0	
0001131	Austin	TX		10/25/2005		1,433,548	0	0	0	0	0	0	36,669	0	0	0	
0001132	Santa Rosa	CA		11/28/2005		5,674,171	0	0	0	0	0	0	41,903	0	0	0	
0001144	Owasso	OK		09/23/2008		6,774,298	0	0	0	0	0	0	60,443	0	0	0	
0001147	Ft. Walton Beach	FL		11/17/2008		22,323,692	0	0	0	0	0	0	97,481	0	0	0	
0001151	Lorton	VA		09/28/2009		14,672,835	0	0	0	0	0	0	445,650	0	0	0	
0001156	Ft. Mitchell	KY		07/23/2010		6,995,548	0	0	0	0	0	0	28,768	0	0	0	
0001158	Orlando	FL		01/31/2011		6,052,368	0	0	0	0	0	0	95,986	0	0	0	
0001163	Cranberry Township	PA		10/01/2011		9,010,791	0	0	0	0	0	0	17,390	0	0	0	
0001166	Puyallup	WA		02/24/2012		14,589,359	0	0	0	0	0	0	216,572	0	0	0	
0001170	Austin	TX		03/29/2012		12,384,526	0	0	0	0	0	0	57,930	0	0	0	
0001173	American Canyon	CA		11/14/2012		32,831,792	0	0	0	0	0	0	298,907	0	0	0	
0001177	South Attleboro	MA		07/22/2013		43,432,595	0	0	0	0	0	0	181,325	0	0	0	
0001178	Lorton	VA		09/18/2013		6,432,445	0	0	0	0	0	0	53,100	0	0	0	
0001179	Houston	TX		10/10/2013		19,095,540	0	0	0	0	0	0	190,455	0	0	0	
0001182	Raleigh	NC		11/14/2014		24,319,184	0	0	0	0	0	0	103,422	0	0	0	
0001183	Roseville	CA		11/20/2014		2,499,168	0	0	0	0	0	0	28,750	0	0	0	
0001184	Greenville	SC		12/11/2014		13,222,543	0	0	0	0	0	0	79,635	0	0	0	
0001187	Newport	KY		03/17/2015		44,836,428	0	0	0	0	0	0	195,197	0	0	0	
0001188	Cincinnati	OH		10/02/2015		20,575,266	0	0	0	0	0	0	94,656	0	0	0	

E02

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
0001189	Cincinnati	OH		10/02/2015		9,657,132	0	0	0	0	0	0	54,468	0	0	0	
0001190	Cincinnati	OH		10/02/2015		40,090,081	0	0	0	0	0	0	222,919	0	0	0	
0001191	Greenville	SC		12/07/2015		24,971,054	0	0	0	0	0	0	112,141	0	0	0	
0001193	Santa Monica	CA		06/30/2016		22,975,295	0	0	0	0	0	0	169,030	0	0	0	
0001196	Apex	NC		09/21/2017		13,471,207	0	0	0	0	0	0	21,538	0	0	0	
0001198	Newport	KY		12/19/2017		10,017,375	0	0	0	0	0	0	94,120	0	0	0	
0001199	Kennesaw	GA		03/12/2018		12,097,462	0	0	0	0	0	0	79,140	0	0	0	
0001200	Kennesaw	GA		03/12/2018		8,305,003	0	0	0	0	0	0	54,330	0	0	0	
0001201	Kennesaw	GA		03/12/2018		12,241,479	0	0	0	0	0	0	80,082	0	0	0	
0001202	Longmont	CO		04/19/2018		52,000,000	0	0	0	0	0	0	74,923	0	0	0	
0001203	Cincinnati	OH		06/01/2018		83,742,000	0	0	0	0	0	0	1,126,429	0	0	0	
0001204	Cincinnati	OH		06/01/2018		60,917,107	0	0	0	0	0	0	813,214	0	0	0	
0001210	Columbus	OH		09/26/2018		57,499,764	0	0	0	0	0	0	53	0	0	0	
0001212	Katy	TX		12/21/2018		55,859,113	0	0	0	0	0	0	296,421	0	0	0	
0001222	California	MD		12/20/2019		20,932,118	0	0	0	0	0	0	34,562	0	0	0	
0001226	Moore	OK		05/01/2020		0	0	0	0	0	0	0	31,476	0	0	0	
0299999. Mortgages with partial repayments						801,658,199	0	0	0	0	0	0	5,807,467	0	0	0	
0599999 - Totals						808,653,747	0	0	0	0	0	0	6,924,171	12,731,638	0	0	0

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	IFE	12/03/2018			119,107		245,721	6.500
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated												
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		0	119,107	0	245,721	XXX
	Benefit Street Partners BSPSOFII Structured Note	NEW YORK	NY	Benefit Street Partners BSPSOFII Structured Note		04/08/2020		11,642,112	0	0	2,016,976	0.720
	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12		04/01/2018		0	7,500,000	0	27,500,000	0.000
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		0	177,974	0	797,669	12.500
1999999. Joint Venture Interests - Common Stock - Unaffiliated												
4899999. Total - Unaffiliated												
4999999. Total - Affiliated												
5099999 - Totals												

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value							16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
		3 City	4 State					9 Unrealized Valuation Increase (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	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal					
000000-00-0	Boston Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	04/30/2020	5,341,479	0	0	0	0	0	0	25,733	25,733	0	0	0	
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated																			
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	04/30/2020	4,130	0	0	0	0	0	0	4,130	4,130	0	0	0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated																			
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	06/02/2020	341,915	0	0	0	0	0	0	341,915	341,915	0	0	285,006	
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/09/2020	47,714	0	0	0	0	0	0	47,714	47,714	0	0	68,968	
	Benefit Street Partners BSPSOFII Structured Note	NEW YORK	NY	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	06/30/2020	1,302,316	0	0	0	0	0	0	1,302,316	1,302,316	0	0	0	
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	04/27/2020	461,963	0	0	0	0	0	0	461,963	461,963	0	0	0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated																			
4899999. Total - Unaffiliated																			
4999999. Total - Affiliated																			
5099999 - Totals																			

E03

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		05/01/2020	Interest Capitalization		3,463	3,463	0	1
36176F-Z5-0	G2 G2 765164 3.640% 10/20/61		05/01/2020	Interest Capitalization		1,113	1,113	0	1
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		06/01/2020	Interest Capitalization		.761	.761	0	1
36180U-SW-6	GN GN AE4133 2.750% 09/15/30		06/01/2020	Interest Capitalization		.0	.0	0	1
36230R-NU-6	G2 G2 756703 4.140% 11/20/61		06/01/2020	Interest Capitalization		2,871	2,871	0	1
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		06/01/2020	Interest Capitalization		1,466	1,466	0	1
38378N-YB-3	GNR 2014-24 KZ 3.989% 01/16/54		06/01/2020	Interest Capitalization		12,753	12,753	0	1
690353-X5-1	OPIC AGENCY DEBENTURES 0.189% 08/15/29		05/07/2020	WELLS FARGO		4,800,000	4,800,000	17,818	1
90376P-BA-8	INT DEV FIN CORP 0.114% 08/13/27		06/08/2020	WELLS FARGO		4,000,000	4,000,000	0	1
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES 1.543% 06/20/28		06/29/2020	WELLS FARGO		5,000,000	5,000,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						13,822,427	13,822,427	17,818	XXX
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2020	Interest Capitalization		13,807	13,807	0	1
3136AX-K4-6	FNR 2017-67 ZA 4.000% 09/25/47		06/01/2020	Interest Capitalization		20,838	20,838	0	1
3136BA-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		06/01/2020	Interest Capitalization		33,658	33,658	0	1
3137BD-4R-4	FHR FHR 4380 ZG 3.000% 04/15/53		06/01/2020	Interest Capitalization		18,665	18,665	0	1
3137BK-RK-8	FHMS K047 X1 0.259% 05/25/25		06/12/2020	BREAN CAPITAL LLC		1,441,490	.0	12,938	1
3137BS-P9-8	FHMS K058 X1 1.054% 08/25/26		06/23/2020	BREAN CAPITAL LLC		5,244,615	.0	45,075	1FE
3137F1-G6-9	FHMS K065 X1 0.813% 04/25/27		06/11/2020	CITIGROUP GLOBAL MKTS		5,084,691	.0	36,065	1FE
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		06/01/2020	Interest Capitalization		38,163	38,163	0	1
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		06/01/2020	Interest Capitalization		42,500	42,500	0	1
3137FC-JM-7	FHMS K070 X1 0.456% 11/25/27		06/10/2020	PERFORMANCE TRUST CAPITAL		2,234,087	.0	17,623	1
62630U-EC-7	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.570% 05/01/24		05/07/2020	BARCLAYS		2,000,000	2,000,000	0	1FE
76252P-GB-9	RIB FLOATER TRUST MEDICAL 0.580% 08/15/22		06/18/2020	BARCLAYS		500,000	500,000	143	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						16,672,514	2,667,631	111,844	XXX
THL1V0-00-0	THL Credit 5.000% 12/03/24		06/04/2020	Various		2,263,031	2,263,031	0	5G1
00178U-AB-5	AMSR 2020-SFR2 B 2.033% 07/17/37		06/05/2020	DEUTSCHE BANK		4,999,862	5,000,000	0	1FE
00178U-AC-3	AMSR 2020-SFR2 C 2.533% 07/17/37		06/05/2020	DEUTSCHE BANK		1,749,936	1,750,000	0	1FE
00287Y-CE-7	ABBVIE INC 5.000% 12/15/21		05/15/2020	Tax Free Exchange		25,506,515	25,000,000	520,833	2FE
00287Y-CF-4	ABBVIE INC 3.450% 03/15/22		05/14/2020	Tax Free Exchange		5,011,671	5,000,000	28,271	2FE
00287Y-CJ-6	ABBVIE INC 3.850% 06/15/24		05/14/2020	Tax Free Exchange		5,989,514	6,000,000	95,608	2FE
02343U-AG-0	AMCOR FINANCE USA INC 3.625% 04/28/26		04/23/2020	Tax Free Exchange		4,031,951	4,000,000	70,486	2FE
02343U-AH-8	AMCOR FINANCE USA INC 4.500% 05/15/28		04/23/2020	Tax Free Exchange		4,991,848	5,000,000	98,750	2FE
03066F-AF-8	AMCAR 2017-4 B 2.360% 12/19/22		06/22/2020	SOCIETE GENERALE		202,188	200,000	.79	1FE
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		04/14/2020	GOLDMAN SACHS		593,610	500,000	7,873	2FE
097023-CU-7	BOEING CO 5.040% 05/01/27		04/30/2020	WELLS FARGO		450,000	450,000	0	2FE
097023-CW-3	BOEING CO 5.805% 05/01/50		04/30/2020	Various		699,195	700,000	0	2FE
12513Y-AJ-9	CD 2007-CD4 AJ 5.398% 12/11/49		06/15/2020	BREAN CAPITAL LLC		158,908	159,706	383	1FM
12592M-BF-6	COMM 2014-LC17 A2 3.164% 10/10/47		06/03/2020	BREAN CAPITAL LLC		249,812	248,414	.87	1FM
12625K-AM-7	COMM 2013-CR8 B 4.084% 06/10/46		06/09/2020	BREAN CAPITAL LLC		1,556,953	1,500,000	1,647	1FM
12630B-BD-9	COMM 2013-OR13 B 5.050% 11/10/46		06/05/2020	CITIGROUP GLOBAL MKTS		3,712,480	3,500,000	3,666	1FM
12647G-CP-1	CSMC 2013-IVR4 B3 3.479% 07/25/43		04/01/2020	WELLS FARGO		5,114,945	5,352,460	518	1FM
14161T-AA-0	CARDTRONICS INC / USA 5.500% 05/01/25		05/20/2020	Various		416,048	451,000	1,394	4FE
14448C-AA-2	CARRIER GLOBAL CORP 2.722% 02/15/30		05/13/2020	MARKET AXESS		646,002	700,000	4,128	2FE
15135B-AT-8	CENTENE CORP 4.625% 12/15/29		05/08/2020	Tax Free Exchange		2,950,000	2,950,000	57,607	3FE
233293-AQ-2	DPL INC 4.350% 04/15/29		04/01/2020	Tax Free Exchange		8,422,308	8,750,000	0	3FE
23343R-AA-6	DT Auto Owner Tr20202A 2020-2A A 1.140% 01/16/24		06/02/2020	DEUTSCHE BANK		199,997	200,000	0	1FE
240019-BV-0	DAYTON POWER & LIGHT 3.950% 06/15/49		04/09/2020	Tax Free Exchange		5,640,822	5,460,000	0	2FE
25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		05/28/2020	WELLS FARGO		348,000	348,000	0	3FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		06/08/2020	BARCLAYS		3,839,028	3,607,500	18,570	2FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		06/26/2020	BARCLAYS		10,000,000	10,000,000	0	2FE
30167Y-AA-9	Exeter Automobi120202A ables 2020-2A A 1.130% 08/15/23		06/02/2020	DEUTSCHE BANK		199,989	200,000	0	1FE
30261X-AA-6	FREMF Mortgage T2010K9 FREMF 2010-K9 B 5.301% 09/25/45		06/11/2020	MORGAN STANLEY FIXED INC		200,828	200,000	412	1FM
30261Y-AL-0	FREMF 2011-K10 B 4.735% 11/25/49		06/11/2020	MORGAN STANLEY FIXED INC		100,863	100,000	179	1FM
30262B-AL-9	FREMF Mortgage T2011K11 2011-K11 B 4.567% 12/25/48		06/01/2020	BREAN CAPITAL LLC		202,594	200,000	.49	1FM
32057H-AG-2	FIAOT 2016-2A C 2.530% 07/15/22		05/27/2020	RBC/DAIN		280,015	279,414	.275	1FE
345397-XK-4	FORD MOTOR CREDIT 3.157% 08/04/20		04/02/2020	STIFEL NICHOLAS		301,670	311,000	1,691	2FE
35137L-AJ-4	FOX CORP 5.476% 01/25/39		04/01/2020	Tax Free Exchange		10,688,734	10,000,000	103,436	2FE
35137L-AK-1	FOX CORP 5.576% 01/25/49		04/01/2020	Tax Free Exchange		5,033,597	5,000,000	52,662	2FE
36251G-AN-4	GSMIS 2016-RENT E 4.202% 02/10/29		05/13/2020	BROWNSTONE INV GROUP,LLC		4,266,763	4,340,000	6,864	3FE
36255X-AA-1	GLS Auto Receiva20183A st 2018-3A A 3.350% 08/15/22		06/04/2020	BARCLAYS		208,232	207,293	444	1FE
40434L-AB-1	HP INC 3.000% 06/17/27		06/09/2020	J P MORGAN SEC FIXED INC		14,957,700	15,000,000	0	2FE

E04

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
43285H-AA-6	HGVY 2020-AA A 2.740% 02/25/39		06/02/2020	BANK of AMERICA SEC		1,999,871	2,000,000	0	1FE
451102-BW-6	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		04/01/2020	Tax Free Exchange		600,386	589,000	0	3FE
45674C-AA-1	INFOR INC 1.750% 07/15/25		06/02/2020	MIZUHO SECURITIES USA INC		14,982,300	15,000,000	0	2FE
46640N-AG-3	JPMBB 2013-C15 XA 1.233% 11/15/45		04/01/2020	BREAN CAPITAL LLC		2,635,499	0	0	1FE
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		06/01/2020	Interest Capitalization		0	0	0	1FM
46642E-BA-3	JPMBB 2014-C21 XA 1.158% 08/15/47		06/19/2020	BREAN CAPITAL LLC		3,425,936	0	76,228	1FE
46651M-AG-1	JPMCC 2019-MFP B 1.354% 07/15/36		06/16/2020	CREDIT SUISSE FIRST BOSTON		7,185,938	7,500,000	840	1FE
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		05/29/2020	EXCHANGE		24,137,613	24,137,613	0	1FE
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2020	Interest Capitalization		0	0	0	3FM
548661-DU-8	LOWES COMPANIES 4.500% 04/15/30		04/09/2020	BNP SECURITIES		797,167	700,000	1,575	2FE
55336V-BG-4	MPLX LP 1.213% 09/09/21		04/08/2020	RBC/DAIN		465,000	500,000	923	2FE
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		06/12/2020	Various		8,162,600	7,980,000	208,750	4FE
58980M-AG-6	MCMLT 2018-2 M1 3.750% 05/25/58		05/11/2020	VINING SPARKS		14,010,427	13,479,665	16,850	1FM
668138-AA-8	NORTHWESTERN MUTUAL LIFE 3.850% 09/30/47		04/07/2020	KEY BANC-MCDONALD		681,331	700,000	674	1FE
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		04/01/2020	J P MORGAN SEC FIXED INC		944,895	1,050,000	10,172	3FE
694308-JG-3	PACIFIC GAS & EL 2.500% 02/01/31		06/16/2020	J P MORGAN SEC FIXED INC		699,272	700,000	0	2FE
756109-AX-2	REALTY INCOME CORP 3.250% 01/15/31		05/06/2020	Various		695,953	700,000	0	2FE
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2020	Interest Capitalization		0	0	0	1FM
776743-AG-1	ROPER TECHNOLOGIES INC 2.950% 09/15/29		04/14/2020	WELLS FARGO		727,349	700,000	1,778	2FE
77846E-AA-3	RPT 2017-ROSS A 1.135% 06/15/33		06/08/2020	BARCLAYS		509,550	516,000	723	1FM
77846E-AL-9	RPT 2017-ROSS E 3.989% 06/15/33		06/08/2020	BARCLAYS		1,267,500	1,300,000	3,745	3FE
808513-BD-6	SCHWAB CORP 5.375% 06/01/25		04/27/2020	CREDIT SUISSE FIRST BOSTON		700,000	700,000	0	2FE
816851-BK-4	SEMPRA ENERGY 4.875% Perpet.		06/10/2020	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	3FE
81745H-AM-4	SEMT 2014-2 B3 4.069% 07/25/44		04/01/2020	WELLS FARGO		3,841,708	3,986,208	0	1FM
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47		06/10/2020	J P MORGAN SEC FIXED INC		7,265,400	6,981,766	11,636	1FM
862121-AA-8	STORE CAPITAL CORP 4.500% 03/15/28		05/08/2020	BARCLAYS		328,689	350,000	2,494	2FE
87264A-BE-4	T-MOBILE USA INC 3.875% 04/15/30		04/09/2020	Various		668,705	650,000	188	2FE
87265H-AG-4	TRI POINTE GROUP INC 5.700% 06/15/28		06/03/2020	Various		7,664,820	7,533,000	0	3FE
89173H-AB-2	TPMT 2017-2 A2 3.250% 04/25/57		04/21/2020	BROWNSTONE INV GROUP,LLC		4,153,913	4,112,785	8,168	1FM
90945B-AA-2	UACST 2020-1 A 0.850% 05/10/22		06/19/2020	WELLS FARGO		199,995	200,000	0	1FE
92556H-AD-9	VIACOMCBS INC 4.200% 05/19/32		05/19/2020	GOLDMAN SACHS		698,299	700,000	163	2FE
92937E-AG-9	WFRBS 2013-C11 B 3.714% 03/15/45		06/10/2020	WELLS FARGO		8,076,321	7,980,000	9,056	1FM
92940P-AG-9	WRKCO INC 3.000% 06/15/33		06/01/2020	WELLS FARGO		9,976,400	10,000,000	0	2FE
95058X-AH-1	WEN 2019-1A A211 4.080% 06/15/49		06/09/2020	BARCLAYS		9,072,656	8,640,625	84,217	2FE
950810-AP-9	WESCO DISTRIBUTION INC 7.250% 06/15/28		06/12/2020	Various		5,804,800	5,440,000	3,416	4FE
95763P-EF-4	WESTERN ALLIANCE BANK 5.250% 06/01/30		05/20/2020	PIPER JAFFRAY		1,000,000	1,000,000	0	1PL
96042J-AJ-5	WLAKE 2019-1A C 3.450% 03/15/24		06/23/2020	WELLS FARGO		256,270	250,000	240	1FE
988498-AM-3	YUM! BRANDS INC 7.750% 04/01/25		04/01/2020	SEAPORT GROUP LLC		54,275	52,000	22	4FE
064159-VJ-2	BANK OF NOVA SCOTIA 4.900% Perpet.	A.	05/28/2020	SCOTIA		15,000,000	15,000,000	0	2FE
552697-AQ-7	MDC PARTNERS INC 6.500% 05/01/24	A.	05/20/2020	SUMRIDGE PARTNERS		110,200	145,000	550	4FE
01750H-AE-2	ALLEG 2019-2A B 3.098% 01/19/33	D.	06/12/2020	MIZUHO SECURITIES USA INC		7,856,000	8,000,000	128,745	1FE
03332A-AA-8	ANCHF 2020-10A AV 3.619% 04/25/38	D.	06/04/2020	BARCLAYS		10,075,000	10,000,000	80,422	1FE
13887W-AA-8	CANYC 2019-2A A 2.505% 10/15/32	D.	06/24/2020	BARCLAYS		9,835,000	10,000,000	51,778	1FE
143658-BC-5	CARNIVAL CRUISE 11.500% 04/01/23	D.	04/02/2020	Various		501,708	495,000	0	2FE
22535W-AG-2	CREDIT AGRICOLE LONDON 1.907% 06/16/26	D.	06/09/2020	CREDIT AGRICOLE SECURITIES		5,000,000	5,000,000	0	1FE
25243Y-AW-9	DIAGEO PLC 0.626% 05/18/20	D.	04/06/2020	GOLDMAN SACHS		2,544,237	2,545,000	6,828	1FE
314890-AB-0	FERGUSON FINANCE PLC 3.250% 06/02/30	D.	05/28/2020	BANK of AMERICA SEC		24,888,000	25,000,000	0	2FE
401494-AS-8	REPUBLIC OF GUATEMALA SOVGN 5.375% 04/24/32	D.	04/21/2020	BANK of AMERICA SEC		240,000	240,000	0	3FE
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29	C.	06/15/2020	SUMRIDGE PARTNERS		297,920	280,000	3,134	3FE
46590X-AB-2	JBS USA FOOD FINANCE 5.500% 01/15/30	D.	06/15/2020	BANK of AMERICA SEC		2,448,000	2,400,000	55,733	3FE
472141-AA-8	JBSBZ 6.750% 02/15/28	D.	06/15/2020	RBC/DAIN		4,661,000	4,400,000	100,650	3FE
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D.	06/12/2020	UBS WARBURG		3,670,700	3,400,000	34,306	3FE
67091R-AK-5	OP 2015-8A A1R 1.985% 04/17/27	D.	06/23/2020	J P MORGAN SEC FIXED INC		191,212	191,932	730	1FE
74445P-AF-9	INDONESIA ASAHAN ALUMINI 5.450% 05/15/30	D.	05/14/2020	NOMURA SECURITIES INTERNATIONAL		498,000	500,000	220	2FE
984851-AG-0	YARA INTERNATIONAL ASA 3.148% 06/04/30	D.	05/28/2020	Various		27,135,150	27,000,000	0	2FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						399,828,574	390,653,412	1,980,873	XXX
LX1888-88-0	MEREDITH CORP TL B 1L 01/31/25		06/25/2020	RBC/DAIN		1,500,000	1,500,000	0	3FE
00130M-AB-0	ARDENT HEALTH PARTNERS TL B 1L 06/15/25		04/09/2020	BARCLAYS		969,865	1,000,000	0	4FE
02376C-AX-3	AMERICAN AIRLINES INC TL B 1L 01/29/27		05/04/2020	CITIBANK		697,500	1,000,000	0	3FE
03834X-AK-9	UNITED PACIFIC TL B-DD 1L 10/28/26		04/01/2020	GOLDMAN SACHS		666,667	666,667	0	4FE
03966B-AB-7	ARCONIC ROLLED PRODUCTS TL B 1L 03/25/27		04/01/2020	JPM FUNDS RECAP		497,099	500,000	0	3FE

E04.1

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
11823L-AH-8	HERCULES MERGER SUB LLC TL 1L		10/16/26						
12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L		06/19/20	CREDIT SUISSE FIRST BOSTON		981,250	1,000,000	0	3FE
14161J-AB-0	CARDTRONICS USA INC TL B 1L		06/25/20	CREDIT SUISSE FIRST BOSTON		2,425,000	2,500,000	0	4FE
15872E-AB-8	CHAMPIONX HOLDING INC TL B 1L		06/24/27	J P MORGAN SEC HI-YIELD		982,500	1,000,000	0	3FE
21871Q-AF-1	CORECIVIC INC TL B 1L		05/29/20	BANK of AMERICA SEC		236,250	250,000	0	3FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L		06/01/20	NONMURA SECURITIES INTERNATIONAL		995,000	1,000,000	0	3FE
365556-AW-9	GARDNER DENVER INC TL B 1L		04/01/20	JPM FUNDS RECAP		913,664	997,494	0	3FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L		06/28/20	CITIBANK		492,500	500,000	0	3FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L		04/01/20	CREDIT SUISSE FIRST BOSTON		940,508	997,468	0	3FE
47009Y-AK-3	JAGUAR HOLDINGS TL 1L		05/04/20	BANK of AMERICA SEC		232,427	247,481	0	4FE
69338C-AH-4	PG&E CORP TL EXIT 1L		05/21/20	MORGAN STANLEY HI-YLD		992,408	1,000,000	0	4FE
80465J-AD-0	SAVAGE ENTERPRISES LLC TL B 1L		06/19/20	Various		988,000	1,000,000	0	4FE
86880N-AW-3	Surgery Center Holdings Inc TL 1L		04/02/20	Various		1,800,000	1,800,000	0	4FE
87265V-AF-5	T-MOBILE USA INC TL B 1L		04/17/20	JEFFERIES & CO		98,000	100,000	0	4FE
90349Y-AF-3	US ECOLOGY INC TL B 1L		04/28/20	CREDIT SUISSE FIRST BOSTON		1,477,500	1,500,000	0	2FE
96244J-AD-9	WHATABRANDS LLC TL B 1L		05/04/20	BANK of AMERICA SEC		1,929,132	1,995,000	0	3FE
F6456U-AB-9	BANI JAY GROUP US HOLDING TL B 1L		06/15/20	CREDIT SUISSE FIRST BOSTON		967,500	1,000,000	0	4FE
C8614Y-AB-9	XPLOINET COMMUNICATIONS TL 1L		06/12/20	DEUTSCHE BANK		714,375	750,000	0	4FE
			05/29/20	CREDIT SUISSE FIRST BOSTON		1,157,100	1,218,000	0	4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						22,594,245	23,522,110	0	XXX
8399997. Total - Bonds - Part 3						452,917,760	430,665,580	2,110,535	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						452,917,760	430,665,580	2,110,535	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
14448C-10-4	CARRIER GLOBAL CORP		04/03/20	Spin Off	8,348,000	174,782	0	0	0
149123-10-1	CATERPILLAR INC		04/09/20	S. G. COWEN SECURITIES CORP.	2,030,000	257,799	0	0	0
38141G-10-4	GOLDMAN SACHS GROUP INC		04/29/20	GOLDMAN SACHS	2,250,000	431,813	0	0	0
38173M-11-0	GOLUB CAPITAL BDC INC		05/04/20	Various	124,284,000	0	0	0	0
443510-60-7	HUBBELL INC -CL B		05/21/20	S. G. COWEN SECURITIES CORP.	2,543,000	299,674	0	0	0
482480-10-0	KLA CORPORATION		05/19/20	INSTINET	1,520,000	266,001	0	0	0
595017-10-4	MICROCHIP TECHNOLOGY INC		06/30/20	Various	19,050,000	1,999,420	0	0	0
68902V-10-7	OTIS WORLDWIDE CORP		04/03/20	Spin Off	4,174,000	342,417	0	0	0
701094-10-4	PARKER HANNIFIN		06/05/20	Various	9,092,000	1,542,922	0	0	0
75513E-10-1	RAYTHEON CO RAYTEHON		06/05/20	Various	13,002,000	890,983	0	0	0
75513E-10-1	RAYTHEON CO RAYTEHON		04/03/20	Tax Free Exchange	8,348,000	614,800	0	0	0
78462F-10-3	SPDR TRUST SERIES 1		06/30/20	INSTINET	156,000,000	47,940,048	0	0	0
83012A-10-9	SIXTH TREET SPECIALITY LENDING		06/16/20	Tax Free Exchange	147,117,000	2,687,521	0	0	0
855244-10-9	STARBUCKS CORP		04/02/20	S. G. COWEN SECURITIES CORP.	2,999,000	191,055	0	0	0
882508-10-4	TEXAS INSTRUMENTS		04/07/20	S. G. COWEN SECURITIES CORP.	3,035,000	312,850	0	0	0
907818-10-8	UNION PACIFIC CORP		04/07/20	S. G. COWEN SECURITIES CORP.	3,977,000	578,797	0	0	0
949746-10-1	WELLS FARGO & CO		04/09/20	S. G. COWEN SECURITIES CORP.	10,181,000	342,556	0	0	0
896770-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D.	06/15/20	S. G. COWEN SECURITIES CORP.	11,511,000	305,980	0	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						59,179,418	XXX	0	XXX
31337F-10-5	FHLB CINCINNATI		05/29/20	Various	28,461,000	2,846,100	0	0	0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,846,100	XXX	0	XXX
34918F-10-6	W&S Brokerage Services, Inc.		06/24/20	Capital Contribution	0,000	600,000	0	0	0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						600,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						62,625,518	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						62,625,518	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						62,625,518	XXX	0	XXX
9999999 - Totals						515,543,278	XXX	2,110,535	XXX

E04.2

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		06/01/2020	Paydown		31,371	31,371	34,018	32,016	0	(645)	0	(645)	0	31,371	0	0	0	172	02/01/2030	1
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		06/01/2020	Paydown		519,173	519,173	572,974	522,291	0	(4,041)	0	(4,041)	0	519,173	0	0	0	3,529	07/20/2062	1
36176F-Z5-0	G2 G2 765164 3.640% 10/20/61		06/03/2020	Paydown		184,254	184,254	198,054	185,019	0	(1,878)	0	(1,878)	0	184,254	0	0	0	2,260	10/20/2061	1
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		04/01/2020	Various		275	275	275	0	0	(1)	0	(1)	0	275	0	0	0	0	11/20/2061	1
36179N-PP-5	G2 G2 MA1394 3.125% 10/20/43 Government National Mortgage Agency G2 MA2466		06/01/2020	Paydown		4,552	4,552	4,637	4,637	0	(84)	0	(84)	0	4,552	0	0	0	63	10/20/2043	1
36179Q-W3-1	3.125% 12/20/44		06/01/2020	Paydown		2,632	2,632	2,673	2,671	0	(39)	0	(39)	0	2,632	0	0	0	34	12/20/2044	1
36201L-R5-5	GNMA GN 586508 6.500% 09/15/32		06/01/2020	Paydown		303	303	321	318	0	(14)	0	(14)	0	303	0	0	0	8	09/15/2032	1
36203G-JD-6	GNMA GN 348660 7.500% 05/15/23		06/01/2020	Paydown		811	811	777	797	0	13	0	13	0	811	0	0	0	25	05/15/2023	1
36203G-JY-0	GNMA GN 348679 7.500% 05/15/23		06/01/2020	Paydown		9,031	9,031	8,777	8,888	0	143	0	143	0	9,031	0	0	0	265	05/15/2023	1
36203N-ZU-1	GNMA GN 354587 7.500% 05/15/23		06/01/2020	Paydown		229	229	210	221	0	7	0	7	0	229	0	0	0	7	05/15/2023	1
36204L-WF-4	GNMA GN 373346 7.500% 06/15/22		06/01/2020	Paydown		102	102	94	100	0	3	0	3	0	102	0	0	0	3	06/15/2022	1
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		06/01/2020	Paydown		314	314	322	318	0	(4)	0	(4)	0	314	0	0	0	10	05/15/2026	1
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		06/01/2020	Paydown		272	272	274	273	0	(1)	0	(1)	0	272	0	0	0	9	12/15/2026	1
36204T-7D-0	GNMA 30 YR GN 379892 8.000% 06/15/24		06/01/2020	Paydown		13,534	13,534	13,399	13,452	0	82	0	82	0	13,534	0	0	0	365	06/15/2024	1
36204U-ZL-8	GNMA 30 YR GN 380647 8.000% 11/15/24		06/01/2020	Paydown		651	651	621	636	0	15	0	15	0	651	0	0	0	22	11/15/2024	1
36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		06/01/2020	Paydown		378	378	375	376	0	2	0	2	0	378	0	0	0	13	06/15/2024	1
36205G-OH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		06/01/2020	Paydown		982	982	972	975	0	6	0	6	0	982	0	0	0	33	06/15/2024	1
36205R-AA-2	GNMA 30 YR GN 398717 7.500% 06/15/26		06/01/2020	Paydown		286	286	286	286	0	0	0	0	0	286	0	0	0	9	06/15/2026	1
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		06/01/2020	Paydown		206	206	200	202	0	4	0	4	0	206	0	0	0	6	04/15/2026	1
36206M-SH-6	GNMA 30 YR GN 415848 7.500% 05/15/27		06/01/2020	Paydown		147	147	148	147	0	0	0	0	0	147	0	0	0	5	05/15/2027	1
36206M-AS-6	GNMA 30 YR GN 415017 7.500% 01/15/26		06/01/2020	Paydown		102	102	102	102	0	0	0	0	0	102	0	0	0	3	01/15/2026	1
36206M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		06/01/2020	Paydown		1,625	1,625	1,622	1,621	0	4	0	4	0	1,625	0	0	0	51	02/15/2026	1
36206U-3S-6	GNMA 30 YR GN 422109 7.500% 04/15/27		06/01/2020	Paydown		559	559	551	553	0	6	0	6	0	559	0	0	0	17	04/15/2027	1
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		06/01/2020	Paydown		1,024	1,024	1,031	1,027	0	(3)	0	(3)	0	1,024	0	0	0	32	03/15/2027	1
36207D-Y3-4	GNMA GN 429230 7.500% 06/15/26		06/01/2020	Paydown		141	141	141	141	0	0	0	0	0	141	0	0	0	4	06/15/2026	1
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		06/01/2020	Paydown		799	799	802	800	0	(1)	0	(1)	0	799	0	0	0	25	09/15/2026	1
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		06/01/2020	Paydown		724	724	735	731	0	(6)	0	(6)	0	724	0	0	0	20	09/15/2028	1
36207R-HK-4	GNMA 30 YR GN 439534 7.500% 04/15/27		06/01/2020	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	04/15/2027	1
36207S-K4-4	GNMA GN 440515 7.500% 12/15/26		06/01/2020	Paydown		1,037	1,037	1,047	1,042	0	(5)	0	(5)	0	1,037	0	0	0	32	12/15/2026	1
36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26		06/01/2020	Paydown		251	251	252	251	0	0	0	0	0	251	0	0	0	8	11/15/2026	1
36207U-EE-4	GNMA 30 YR GN 442133 7.500% 11/15/26		06/01/2020	Paydown		315	315	319	317	0	(2)	0	(2)	0	315	0	0	0	11	11/15/2026	1
36207X-PS-5	GNMA 30 YR GN 445133 7.500% 02/15/27		06/01/2020	Paydown		293	293	292	292	0	1	0	1	0	293	0	0	0	9	02/15/2027	1
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27		06/01/2020	Paydown		136	136	135	135	0	0	0	0	0	136	0	0	0	4	04/15/2027	1
36208E-HD-8	GNMA 30 YR GN 448528 7.500% 04/15/27		06/01/2020	Paydown		434	434	425	428	0	6	0	6	0	434	0	0	0	14	04/15/2027	1
36208H-SN-2	GNMA 30 YR GN 451853 7.500% 08/15/27		06/01/2020	Paydown		1,618	1,618	1,627	1,622	0	(4)	0	(4)	0	1,618	0	0	0	52	08/15/2027	1
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27		06/01/2020	Paydown		388	388	397	393	0	(5)	0	(5)	0	388	0	0	0	12	10/15/2027	1
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28		06/01/2020	Paydown		1,566	1,566	1,589	1,579	0	(13)	0	(13)	0	1,566	0	0	0	42	09/15/2028	1
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		06/01/2020	Paydown		10,706	10,706	10,856	10,802	0	(96)	0	(96)	0	10,706	0	0	0	290	12/15/2028	1
36209C-GZ-4	GNMA 30 YR GN 468088 7.000% 07/15/28		06/01/2020	Paydown		871	871	884	879	0	(7)	0	(7)	0	871	0	0	0	25	07/15/2028	1
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		06/01/2020	Paydown		178	178	177	177	0	1	0	1	0	178	0	0	0	5	11/15/2029	1
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		06/01/2020	Paydown		1,575	1,575	1,598	1,587	0	(12)	0	(12)	0	1,575	0	0	0	43	12/15/2028	1
36209Y-CE-2	GNMA GN 482569 6.500% 05/15/29		06/01/2020	Paydown		435	435	435	435	0	0	0	0	0	435	0	0	0	12	05/15/2029	1
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		06/01/2020	Paydown		196	196	194	195	0	1	0	1	0	196	0	0	0	6	11/15/2029	1
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		06/01/2020	Paydown		589	589	589	588	0	0	0	0	0	589	0	0	0	17	05/15/2029	1
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		06/01/2020	Paydown		1,292	1,292	1,310	1,302	0	(11)	0	(11)	0	1,292	0	0	0	35	12/15/2028	1
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		06/01/2020	Paydown		575	575	575	575	0	1	0	1	0	575	0	0	0	16	05/15/2029	1
36210T-SY-0	GNMA 30 YR GN 502215 6.500% 05/15/29		06/01/2020	Paydown		449	449	449	449	0	0	0	0	0	449	0	0	0	12	05/15/2029	1
36210V-SE-2	GNMA 30 YR GN 503717 6.500% 05/15/29		06/01/2020	Paydown		1,152	1,152	1,151	1,151	0	1	0	1	0	1,152	0	0	0	31	05/15/2029	1
36210V-SY-4	GNMA 30 YR GN 503732 6.500% 05/15/29		06/01/2020	Paydown		558	558	558	558	0	0	0	0	0	558	0	0	0	15	05/15/2029	1
36211U-J7-5	GNMA 30 YR GN 523897 7.500% 11/15/29		06/01/2020	Paydown		919	919	913	914	0	5	0	5	0	919	0	0	0	29	11/15/2029	1
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		06/01/2020	Paydown		586	586	588	585	0	0	0	0	0	586	0	0	0			

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
38376G-ND-8	GNR 2010-122 IO 0.283% 02/16/44		06/01/2020	Paydown		.0	.0	.786	.142	.0	.0	.0	.0	.0	.0	.0	.0	.0	.82	02/16/2044	1	
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2020	Paydown		127,358	127,358	132,831	128,448	.0	(1,089)	.0	(1,089)	.0	127,358	.0	.0	.0	2,390	08/20/2026	1	
38378B-DB-2	GNR 2012-23 IO 0.321% 06/16/53		06/01/2020	Paydown		.0	.0	58,519	16,203	.0	(16,203)	.0	(16,203)	.0	.0	.0	.0	.0	4,077	06/16/2053	1	
38378B-DY-2	GNR 2012-22 IO 0.483% 10/16/53		06/01/2020	Paydown		.0	.0	153,778	51,017	.0	(51,017)	.0	(51,017)	.0	.0	.0	.0	.0	19,646	10/16/2053	1	
38378B-RJ-0	GNR 2012-35 B 3.586% 11/16/43		06/01/2020	Paydown		1,308	1,308	1,489	1,488	.0	(179)	.0	(179)	.0	1,308	.0	.0	.0	29	11/16/2043	1	
38378B-TK-5	GNR 2012-53 IO 0.945% 03/16/47		06/01/2020	Paydown		.0	.0	600,912	138,051	.0	(138,051)	.0	(138,051)	.0	.0	.0	.0	.0	93,052	03/16/2047	1	
38378K-DQ-9	GNR 2013-46 IO 1.071% 08/16/42		06/01/2020	Paydown		.0	.0	6,584	1,666	.0	(1,666)	.0	(1,666)	.0	.0	.0	.0	.0	336	08/16/2042	1	
38378K-YB-9	GNR 2013-105 IO 0.418% 06/16/54		06/01/2020	Paydown		.0	.0	7,542	6,855	.0	(6,855)	.0	(6,855)	.0	.0	.0	.0	.0	1,203	06/16/2054	1	
38378N-5K-5	GNR 2014-73 IO 0.568% 04/16/56		06/01/2020	Paydown		.0	.0	221,368	190,082	.0	(190,082)	.0	(190,082)	.0	.0	.0	.0	.0	49,250	04/16/2056	1	
38378N-F9-9	GNR 2014-50 IO 0.753% 09/16/55		06/01/2020	Paydown		.0	.0	173,654	147,917	.0	(147,917)	.0	(147,917)	.0	.0	.0	.0	.0	26,012	09/16/2055	1	
38378X-5P-2	GNR 2015-9 IO 0.938% 02/16/49		06/01/2020	Paydown		.0	.0	1,012,876	929,347	.0	(929,347)	.0	(929,347)	.0	.0	.0	.0	.0	188,650	02/16/2049	1	
38378X-FU-0	GNR 2014-112 IO 0.952% 01/16/48		06/01/2020	Paydown		.0	.0	36,009	33,063	.0	(33,063)	.0	(33,063)	.0	.0	.0	.0	.0	4,147	01/16/2048	1	
38378X-SH-5	GNR 2014-143 IO 0.773% 02/16/48		06/01/2020	Paydown		.0	.0	43,949	36,517	.0	(36,517)	.0	(36,517)	.0	.0	.0	.0	.0	3,865	02/16/2048	1	
38379K-4K-1	GNR 2015-160 IO 0.896% 01/16/56		06/01/2020	Paydown		.0	.0	38,788	31,391	.0	(31,391)	.0	(31,391)	.0	.0	.0	.0	.0	7,414	01/16/2056	1	
38379K-X6-0	GNR 2015-145 IO 0.868% 07/16/57		06/01/2020	Paydown		.0	.0	151,002	135,755	.0	(135,755)	.0	(135,755)	.0	.0	.0	.0	.0	22,035	07/16/2057	1	
38379U-NF-9	GNR 2016-45 IO 0.977% 02/16/58		06/01/2020	Paydown		.0	.0	621,853	607,141	.0	(607,141)	.0	(607,141)	.0	.0	.0	.0	.0	195,696	02/16/2058	1	
38379U-R6-5	GNR 2016-133 IO 0.994% 12/16/57		06/01/2020	Paydown		.0	.0	163,511	155,929	.0	(155,929)	.0	(155,929)	.0	.0	.0	.0	.0	26,768	12/16/2057	1	
38379U-PP-3	GNR 2016-70 IO 0.907% 04/16/58		06/01/2020	Paydown		.0	.0	1,466,800	1,326,383	.0	(1,326,383)	.0	(1,326,383)	.0	.0	.0	.0	.0	231,485	04/16/2058	1	
38379U-TJ-5	GNR 2016-72 IO 0.888% 12/16/55		06/01/2020	Paydown		.0	.0	429,085	221,015	.0	(221,015)	.0	(221,015)	.0	.0	.0	.0	.0	90,098	12/16/2055	1	
38379U-WM-4	GNR 2016-86 IO 1.048% 03/16/58		06/01/2020	Paydown		.0	.0	542,005	306,024	.0	(306,024)	.0	(306,024)	.0	.0	.0	.0	.0	78,514	03/16/2058	1	
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		06/01/2020	Paydown		.0	.0	64,520	.0	.0	(78,015)	.0	(78,015)	.0	.0	.0	.0	.0	4,333	10/20/2049	1	
690353-2B-2	OPIC 0.143% 05/15/24		05/15/2020	Redemption	100.0000		208,333	208,333	208,333	.0	.0	.0	.0	.0	208,333	.0	.0	.0	1,760	05/15/2024	1	
690353-3C-9	OPIC AGENCY DEBENTURES 1.543% 05/15/24		05/15/2020	Redemption	100.0000		113,636	113,636	113,636	.0	.0	.0	.0	.0	113,636	.0	.0	.0	960	05/15/2024	1	
690353-4W-4	OPIC AGENCY DEBENTURES 0.161% 06/20/27		06/22/2020	Redemption	100.0000		330,000	330,000	330,000	.0	.0	.0	.0	.0	330,000	.0	.0	.0	1,898	06/20/2027	1	
690353-H9-1	OPIC US Agency Floating Rate 1.543% 09/15/22		06/15/2020	Redemption	100.0000		2,608,420	2,608,420	2,608,420	.0	.0	.0	.0	.0	2,608,420	.0	.0	.0	18,920	09/15/2022	1	
690353-M8-7	OPIC 1.543% 02/15/28		05/15/2020	Redemption	100.0000		280,556	280,556	280,556	.0	.0	.0	.0	.0	280,556	.0	.0	.0	2,112	02/15/2028	1	
690353-SC-2	OPIC US Agency Floating Rate 1.543% 06/15/24		06/15/2020	Redemption	100.0000		175,441	175,441	175,441	.0	.0	.0	.0	.0	175,441	.0	.0	.0	1,255	06/15/2024	1	
690353-X5-1	OPIC AGENCY DEBENTURES 0.189% 08/15/29		05/07/2020	Redemption	100.0000		9,600,000	9,600,000	4,800,000	.0	.0	.0	.0	.0	9,600,000	.0	.0	.0	59,884	08/15/2029	1	
690353-XQ-5	OPIC VRDN 1.543% 07/15/25		04/15/2020	Redemption	100.0000		166,667	166,667	166,667	.0	.0	.0	.0	.0	166,667	.0	.0	.0	1,584	07/15/2025	1	
90376P-BA-8	INT DEV FIN CORP 0.114% 08/13/27		06/12/2020	WELLS FARGO			4,000,000	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	.0	.0	.0	98	08/13/2027	1	
91282B-25-2	U S TREASURY 1.375% 01/31/25		05/20/2020	BANK of AMERICA SEC			3,254,296	3,111,487	.0	.0	(225)	.0	(225)	3,111,262	.0	143,034	143,034	13,019	01/31/2025	1		
0599999	Subtotal - Bonds - U.S. Governments						22,551,614	22,402,318	28,306,837	14,767,391	0	(4,420,070)	0	(4,420,070)	0	22,408,580	0	143,034	143,034	1,168,054	XXX	XXX
882722-VG-3	TEXAS ST 3.373% 04/01/20		04/01/2020	Maturity			5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	5,000,000	.0	.0	.0	84,325	04/01/2020	1FE	
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions						5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	5,000,000	0	0	0	0	84,325	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/01/2020	Various			20,764	20,764	20,764	.0	.0	.0	.0	.0	20,764	.0	.0	.0	282	07/01/2043	1FE	
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		06/02/2020	Redemption	100.0000		19,411	19,411	19,411	.0	.0	.0	.0	.0	19,411	.0	.0	.0	257	08/01/2049	1FE	
30711X-CB-8	CAS 2016-C02 1M2 6.184% 09/25/28		06/25/2020	Paydown			385,608	385,608	420,358	.0	(33,096)	.0	(33,096)	.0	385,608	.0	.0	.0	12,377	09/25/2028	1	
31283G-LL-9	FGLMC FG G00331 7.000% 12/01/24		06/01/2020	Paydown			489	489	492	.0	(1)	.0	(1)	.0	489	.0	.0	.0	13	12/01/2024	1	
31283K-6E-3	FGLMC FG G11769 5.000% 10/01/20		06/01/2020	Paydown			909	909	918	.0	(8)	.0	(8)	.0	909	.0	.0	.0	19	10/01/2020	1	
31283K-6J-2	FGLMC FG G11773 5.000% 10/01/20		06/01/2020	Paydown			824	824	832	.0	(8)	.0	(8)	.0	824	.0	.0	.0	17	10/01/2020	1	
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33		06/01/2020	Paydown			9,115	9,115	8,999	.0	116	.0	116	.0	9,115	.0	.0	.0	218	05/01/2033	1	
3128F7-N6-7	FGLMC FG D67613 7.000% 01/01/26		06/01/2020	Paydown			254	254	255	.0	(1)	.0	(1)	.0	254	.0	.0	.0	7	01/01/2026	1	
3128F7-N9-1	FGLMC FG D67616 7.000% 01/01/26		06/01/2020	Paydown			187	187	187	.0	.0	.0	.0	.0	187	.0	.0	.0	6	01/01/2026	1	
3128F8-AY-8	FGLMC FG D68123 7.000% 02/01/26		06/01/2020	Paydown			598	598	596	.0	2	.0	2	.0	598	.0	.0	.0	17	02/01/2026	1	
3128F8-BH-4	FGLMC FG D68140 7.000% 02/01/26		06/01/2020	Paydown			1,075	1,075	1,072	.0	3	.0	3	.0	1,075	.0	.0	.0	31	02/01/2026	1	
3128F8-CA-8	FGLMC FG D68165 7.000% 02/01/26		06/01/2020	Paydown			1,009	1,009	1,003	.0	5	.0	5	.0	1,009	.0	.0	.0	30	02/01/2026	1	
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		06/01/2020	Paydown			418,665	418,665	435,084	.0	(14,337)	.0	(14,337)	.0	418,665	.0	.0	.0	5,447	08/15/2042	1	

E05.1

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		06/01/2020	Paydown		60,744	60,744	61,788	61,187	0	(444)	0	(444)	0	60,744	0	0	0	1,171	05/01/2024	1
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		06/01/2020	Paydown		20,714	20,714	21,254	20,952	0	(238)	0	(238)	0	20,714	0	0	0	397	05/01/2024	1
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		06/01/2020	Paydown		609,467	609,467	608,991	608,953	0	514	0	514	0	609,467	0	0	0	7,702	08/01/2033	1
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		06/01/2020	Paydown		202,578	202,578	208,807	208,942	0	(6,364)	0	(6,364)	0	202,578	0	0	0	3,710	12/01/2030	1
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		06/01/2020	Paydown		27,772	27,772	28,310	28,019	0	(247)	0	(247)	0	27,772	0	0	0	510	07/01/2024	1
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		06/01/2020	Paydown		8,069	8,069	8,250	8,153	0	(84)	0	(84)	0	8,069	0	0	0	158	07/01/2024	1
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		06/01/2020	Paydown		48,023	48,023	49,108	48,565	0	(541)	0	(541)	0	48,023	0	0	0	800	12/01/2024	1
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		06/01/2020	Paydown		51,404	51,404	53,363	52,352	0	(948)	0	(948)	0	51,404	0	0	0	966	05/01/2025	1
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		06/01/2020	Paydown		30,137	30,137	32,040	31,128	0	(990)	0	(990)	0	30,137	0	0	0	544	06/01/2025	1
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		06/01/2020	Paydown		32,073	32,073	34,098	33,137	0	(1,064)	0	(1,064)	0	32,073	0	0	0	601	07/01/2025	1
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		06/01/2020	Paydown		249,068	249,068	241,051	245,432	0	3,636	0	3,636	0	249,068	0	0	0	2,995	02/01/2026	1
3128QP-LV-2	FHLMC FH 1B7189 4.570% 03/01/36		06/01/2020	Paydown		1,523	1,523	1,596	1,592	0	(69)	0	(69)	0	1,523	0	0	0	31	03/01/2036	1
3128SA-DY-0	FHARM FH 100119 4.195% 09/01/36		06/01/2020	Paydown		2,268	2,268	2,393	2,350	0	(82)	0	(82)	0	2,268	0	0	0	42	09/01/2036	1
312903-5X-1	FHLMC - CMO FHR 174 Z 10.000% 08/15/21		06/15/2020	Paydown		261	261	262	259	0	2	0	2	0	261	0	0	0	10	08/15/2021	1
312914-6X-7	FHLMC-GNMA FHG 7 B 1.084% 04/25/23		06/25/2020	Paydown		502	502	512	502	0	0	0	0	0	502	0	0	0	5	04/25/2023	1
312937-HV-2	FHLMC FG C29244 7.000% 07/01/29		06/01/2020	Paydown		117	117	124	121	0	(4)	0	(4)	0	117	0	0	0	3	07/01/2029	1
31300L-CF-0	FHARM FH 848170 3.963% 12/01/39		06/01/2020	Paydown		223	223	233	231	0	(8)	0	(8)	0	223	0	0	0	4	12/01/2039	1
313267-DZ-5	FG FG U80120 3.500% 12/01/32		06/01/2020	Paydown		577,108	577,108	608,217	603,979	0	(26,872)	0	(26,872)	0	577,108	0	0	0	7,500	12/01/2032	1
313267-H3-2	FG FG U80250 3.500% 03/01/33		06/01/2020	Paydown		303,367	303,367	319,720	316,579	0	(13,212)	0	(13,212)	0	303,367	0	0	0	4,447	03/01/2033	1
313267-LE-3	FG FG U80325 3.500% 05/01/33		06/01/2020	Paydown		77,734	77,734	81,924	81,019	0	(3,286)	0	(3,286)	0	77,734	0	0	0	1,133	05/01/2033	1
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		06/01/2020	Paydown		26,048	26,048	28,022	27,906	0	(1,858)	0	(1,858)	0	26,048	0	0	0	431	10/01/2042	1
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		06/01/2020	Paydown		532,969	532,969	573,756	571,362	0	(38,393)	0	(38,393)	0	532,969	0	0	0	9,107	06/01/2043	1
3132H7-CA-4	FG FG U99090 4.000% 10/01/42		06/01/2020	Paydown		600,739	600,739	631,527	629,248	0	(28,508)	0	(28,508)	0	600,739	0	0	0	9,825	10/01/2042	1
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		06/01/2020	Paydown		778,295	778,295	764,188	766,630	0	11,665	0	11,665	0	778,295	0	0	0	8,756	07/01/2033	1
3132WD-EG-5	FGLMC FG Q40134 3.500% 04/01/46		06/01/2020	Paydown		907,997	907,997	954,603	952,835	0	(44,838)	0	(44,838)	0	907,997	0	0	0	13,954	04/01/2046	1
3132XS-B0-2	FGLMC FG Q50046 3.500% 08/01/47		06/01/2020	Paydown		2,020,779	2,020,779	2,092,769	2,090,891	0	(70,111)	0	(70,111)	0	2,020,779	0	0	0	31,301	08/01/2047	1
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		06/01/2020	Paydown		275	275	276	275	0	0	0	0	0	275	0	0	0	9	08/01/2025	1
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		06/01/2020	Paydown		369	369	365	366	0	3	0	3	0	369	0	0	0	11	08/01/2025	1
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		06/01/2020	Paydown		228	228	231	229	0	(1)	0	(1)	0	228	0	0	0	7	09/01/2025	1
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		06/01/2020	Paydown		454	454	432	444	0	10	0	10	0	454	0	0	0	13	04/01/2026	1
31335P-GV-1	FHLMC FG G80212 6.875% 07/20/23		06/01/2020	Paydown		11,591	11,591	12,544	11,756	0	(164)	0	(164)	0	11,591	0	0	0	324	07/20/2023	1
313374-GF-7	FHG FHG 27 FC 1.875% 03/25/24		06/01/2020	Paydown		1,704	1,704	1,687	1,704	0	0	0	0	0	1,704	0	0	0	22	03/25/2024	1
	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5																				
31337A-ZY-1	6.274% 08/25/28		06/01/2020	Paydown		689	689	694	684	0	5	0	5	0	689	0	0	0	18	08/25/2028	1
31349U-B5-6	FHARM FH 782760 4.338% 11/01/36		06/01/2020	Paydown		2,041	2,041	2,184	2,177	0	(136)	0	(136)	0	2,041	0	0	0	36	11/01/2036	1
313615-B2-1	FNMA FN 50457 9.500% 06/01/21		06/01/2020	Paydown		20	20	19	20	0	0	0	0	0	20	0	0	0	1	06/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2020	Paydown		117,624	117,624	116,153	116,668	0	956	0	956	0	117,624	0	0	0	1,228	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		06/01/2020	Paydown		140,679	140,679	134,788	137,865	0	2,814	0	2,814	0	140,679	0	0	0	1,341	02/25/2040	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		06/01/2020	Paydown		608,495	608,495	622,281	617,976	0	(9,481)	0	(9,481)	0	608,495	0	0	0	10,713	03/25/2042	1
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		06/01/2020	Paydown		212	212	216	215	0	(3)	0	(3)	0	212	0	0	0	5	10/01/2035	1
31371N-VM-4	FNCL FN 257220 5.000% 05/01/23		06/01/2020	Paydown		75,189	75,189	78,432	76,347	0	(1,158)	0	(1,158)	0	75,189	0	0	0	1,644	05/01/2023	1
31373H-5C-6	FNMA FN 294343 8.500% 11/01/24		06/01/2020	Paydown		498	498	505	500	0	(1)	0	(1)	0	498	0	0	0	18	11/01/2024	1
31373L-LB-1	FNMA FN 296522 8.500% 11/01/24		06/01/2020	Paydown		114	114	115	114	0	0	0	0	0	114	0	0	0	4	11/01/2024	1
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25		06/01/2020	Paydown		408	408	412	409	0	(1)	0	(1)	0	408	0	0	0	14	06/01/2025	1
31374F-K7-3	FNMA FN 312718 7.500% 06/01/25		06/01/2020	Paydown		1,353	1,353	1,365	1,355	0	(2)	0	(2)	0	1,353	0	0	0	42	06/01/2025	1
31374T-5N-5	FNMA FN 324053 7.500% 09/01/25		06/01/2020	Paydown		74	74	74	74	0	0	0	0	0	74	0	0	0	2	09/01/2025	1
31379Q-YC-8	FNMA FN 426507 6.000% 01/01/23		06/01/2020	Paydown		188	188	194	190	0	(1)	0	(1)	0	188	0	0	0	5	01/01/2023	1
3137A2-B3-4	FHMS FHMS K009 X1 1.353% 08/25/20		06/01/2020	Paydown		0	0	3,406,314	136,983	0	(136,983)	0	(136,983)	0	0	0	0	0	268,673	08/25/2020	1
3137A6-B2-7	FHR FHMS K010 A2 4.333% 10/25/20		06/01/2020	Paydown		3,263,756	3,263,756	3,296,195	3,257,902	0	5,854	0	5,854	0	3,263,756	0	0	0	53,842	10/25/2020	1
3137A7-A4-2	FHLMC FHR 3805 DB 4.500% 10/15/37		06/01/2020	Paydown		520,725	520,725	555,223	523,328	0	(2,603)	0	(2,603)	0							

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
313789-CT-0	FHR FHR 4318 LM 3.500% 06/15/38		06/01/2020	Paydown		174,409	174,409	177,312	174,924	.0	(514)	.0	(514)	.0	174,409	.0	.0	.0	3,052	06/15/2038	1
31378C-BT-0	FHR FHR 4361 WV 3.500% 05/15/44		06/01/2020	Paydown		3,406	3,406	3,379	3,391	.0	15	.0	15	.0	3,406	.0	.0	.0	50	05/15/2044	1
31378M-LD-6	FHMS FHMS K504 X1 0.209% 09/25/20		06/01/2020	Paydown		.0	.0	347,979	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	27,811	09/25/2020	1
31380T-3B-5	FNMA FN 449994 7.000% 09/01/27		06/01/2020	Paydown		3,734	3,734	3,948	3,854	.0	(120)	.0	(120)	.0	3,734	.0	.0	.0	88	09/01/2027	1
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		06/01/2020	Paydown		626	626	630	628	.0	(2)	.0	(2)	.0	626	.0	.0	.0	17	11/01/2028	1
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		06/01/2020	Paydown		220	220	217	218	.0	2	.0	2	.0	220	.0	.0	.0	6	05/01/2029	1
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		06/01/2020	Paydown		2,955	2,955	2,954	2,946	.0	9	.0	9	.0	2,955	.0	.0	.0	92	11/01/2029	1
31384V-JY-9	FNMA FN 534979 3.652% 04/01/30		06/01/2020	Paydown		2,203	2,203	2,183	2,065	.0	139	.0	139	.0	2,203	.0	.0	.0	41	04/01/2030	1
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		06/01/2020	Paydown		700	700	704	701	.0	(1)	.0	(1)	.0	700	.0	.0	.0	25	05/01/2030	1
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		06/01/2020	Paydown		383	383	379	379	.0	3	.0	3	.0	383	.0	.0	.0	12	05/01/2030	1
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		06/01/2020	Paydown		12,978	12,978	12,986	12,955	.0	22	.0	22	.0	12,978	.0	.0	.0	352	07/01/2032	1
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		06/01/2020	Paydown		8,231	8,231	8,234	8,214	.0	17	.0	17	.0	8,231	.0	.0	.0	239	07/01/2032	1
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		06/01/2020	Paydown		2,849	2,849	2,855	2,849	.0	1	.0	1	.0	2,849	.0	.0	.0	71	03/01/2033	1
31385X-AL-1	FNMA FN 555411 6.875% 06/01/23		06/01/2020	Paydown		1,777	1,777	1,924	1,822	.0	(45)	.0	(45)	.0	1,777	.0	.0	.0	51	06/01/2023	1
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		06/01/2020	Paydown		10,726	10,726	10,774	10,747	.0	(21)	.0	(21)	.0	10,726	.0	.0	.0	314	05/01/2031	1
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31		06/01/2020	Paydown		410	410	407	408	.0	2	.0	2	.0	410	.0	.0	.0	11	08/01/2031	1
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		06/01/2020	Paydown		1,654	1,654	1,644	1,645	.0	9	.0	9	.0	1,654	.0	.0	.0	45	09/01/2031	1
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		06/01/2020	Paydown		35,613	35,613	36,937	36,544	.0	(932)	.0	(932)	.0	35,613	.0	.0	.0	1,040	08/01/2031	1
31388E-VE-3	FN FN AJ7908 3.000% 01/01/27		06/01/2020	Paydown		50,431	50,431	48,900	49,279	.0	1,152	.0	1,152	.0	50,431	.0	.0	.0	619	01/01/2027	1
31388E-OR-8	FN FN AL0463 3.000% 07/01/26		06/01/2020	Paydown		102,546	102,546	102,622	102,514	.0	32	.0	32	.0	102,546	.0	.0	.0	1,268	07/01/2026	1
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		06/01/2020	Paydown		246,397	246,397	249,592	248,900	.0	(2,503)	.0	(2,503)	.0	246,397	.0	.0	.0	3,281	05/01/2032	1
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		06/01/2020	Paydown		355,453	355,453	365,062	365,061	.0	(9,607)	.0	(9,607)	.0	355,453	.0	.0	.0	6,047	09/01/2032	1
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		06/01/2020	Paydown		224,543	224,543	235,770	235,020	.0	(10,477)	.0	(10,477)	.0	224,543	.0	.0	.0	3,701	09/01/2043	1
3138EQ-GE-6	FN FN AL7396 3.029% 02/01/37		06/01/2020	Paydown		2,652	2,652	2,781	2,770	.0	(118)	.0	(118)	.0	2,652	.0	.0	.0	40	02/01/2037	1
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		06/01/2020	Paydown		39,578	39,578	38,006	38,923	.0	655	.0	655	.0	39,578	.0	.0	.0	462	08/01/2023	1
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		06/01/2020	Paydown		48,652	48,652	52,027	50,905	.0	(2,253)	.0	(2,253)	.0	48,652	.0	.0	.0	712	11/01/2032	1
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32		06/01/2020	Paydown		180,843	180,843	180,673	180,638	.0	205	.0	205	.0	180,843	.0	.0	.0	2,255	11/01/2032	1
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		06/01/2020	Paydown		33,367	33,367	35,681	35,164	.0	(1,798)	.0	(1,798)	.0	33,367	.0	.0	.0	486	01/01/2033	1
3138W5-2Z-0	FN FN AR7991 3.500% 03/01/33		06/01/2020	Paydown		239,463	239,463	256,075	252,610	.0	(13,147)	.0	(13,147)	.0	239,463	.0	.0	.0	3,343	03/01/2033	1
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		06/01/2020	Paydown		174,942	174,942	174,750	174,723	.0	219	.0	219	.0	174,942	.0	.0	.0	2,097	08/01/2033	1
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		06/01/2020	Paydown		2,621,139	2,621,139	2,706,326	2,703,060	.0	(81,921)	.0	(81,921)	.0	2,621,139	.0	.0	.0	38,087	05/01/2045	1
3138WH-TV-4	FN FN AS7763 4.000% 08/01/46		06/01/2020	Paydown		660,306	660,306	694,920	693,741	.0	(33,435)	.0	(33,435)	.0	660,306	.0	.0	.0	11,002	08/01/2046	1
31390Q-Q3-2	FNMA FN 653074 7.000% 07/01/32		06/01/2020	Paydown		164	164	164	164	.0	.0	.0	.0	.0	164	.0	.0	.0	5	07/01/2032	1
31391X-EP-0	FNMA FN 679742 4.851% 01/01/40		06/01/2020	Paydown		501	501	514	510	.0	(9)	.0	(9)	.0	501	.0	.0	.0	10	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		06/01/2020	Paydown		43	43	44	43	.0	.0	.0	.0	.0	43	.0	.0	.0	1	10/25/2031	1
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		06/01/2020	Paydown		19,836	19,836	17,970	18,906	.0	930	.0	930	.0	19,836	.0	.0	.0	493	09/15/2032	1
31393A-SA-0	FNR 2003-W5 A 0.405% 04/25/33		06/25/2020	Paydown		597	597	597	597	.0	.0	.0	.0	.0	597	.0	.0	.0	4	04/25/2033	1FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		06/01/2020	Paydown		56,331	56,331	63,795	62,762	.0	(6,431)	.0	(6,431)	.0	56,331	.0	.0	.0	1,330	04/25/2043	1FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2020	Paydown		14,652	14,652	14,507	14,650	.0	2	.0	2	.0	14,652	.0	.0	.0	315	06/25/2043	1
31393G-3L-6	12/15/32		06/01/2020	Paydown		36,934	36,934	34,309	35,669	.0	1,265	.0	1,265	.0	36,934	.0	.0	.0	870	12/15/2032	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2020	Paydown		59,226	59,226	63,709	61,235	.0	(2,009)	.0	(2,009)	.0	59,226	.0	.0	.0	1,425	11/25/2033	1
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33		06/01/2020	Paydown		344,563	344,563	315,598	334,452	.0	10,111	.0	10,111	.0	344,563	.0	.0	.0	7,175	07/15/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		06/01/2020	Paydown		116,330	116,330	129,471	131,932	.0	(15,602)	.0	(15,602)	.0	116,330	.0	.0	.0	2,626	01/25/2035	1
31394M-QM-0	FHR FHR 2702 CE 4.500% 11/15/33		06/01/2020	Paydown		494,832	494,832	501,398	497,187	.0	(2,355)	.0	(2,355)	.0	494,832	.0	.0	.0	9,828	11/15/2033	1
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34		06/01/2020	Paydown		73,355	73,355	75,143	73,987	.0	(632)	.0	(632)	.0	73,355	.0	.0	.0	1,527	02/15/2034	1
31394R-WM-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		06/01/2020	Paydown		54,133	54,133	52,545	53,393	.0	740	.0	740	.0	54,133	.0	.0	.0	1,228	03/15/2034	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		06/01/2020	Paydown		189,879	189,879	206,375	218,172	.0	(28,293)	.0	(28,293)	.0	189,879	.0	.0	.0	4,282	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2020	Paydown		783	783	817	795	.0	(12)	.0	(12)	.0	783	.0	.0	.0	13	07/25/2024	1
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		06/01/2020	Paydown		16,885	16,885	19,156	19,632	.0	(2,747)	.0	(2,747)	.0	16,885	.0	.0	.0	395	05/1	

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31398K-XT-2	FHR FHR 3595 KY 4.500% 11/15/24		06/01/2020	Paydown		175,948	175,948	177,323	175,881	.0	.67	.0	.67	.0	175,948	.0	.0	.0	3,304	11/15/2024	1
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		06/01/2020	Paydown		239,226	239,226	239,188	238,882	.0	344	.0	344	.0	239,226	.0	.0	.0	4,449	12/15/2024	1
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		06/01/2020	Paydown		126,864	126,864	133,485	128,493	.0	(1,628)	.0	(1,628)	.0	126,864	.0	.0	.0	2,121	01/15/2025	1
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		06/01/2020	Paydown		172,395	172,395	172,099	172,094	.0	301	.0	301	.0	172,395	.0	.0	.0	3,390	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2020	Paydown		91,416	91,416	87,474	90,278	.0	1,138	.0	1,138	.0	91,416	.0	.0	.0	1,485	02/25/2025	1
31398M-KII-5	FNMA 2010-18 EL 4.000% 03/25/25		06/01/2020	Paydown		48,167	48,167	45,913	47,582	.0	585	.0	585	.0	48,167	.0	.0	.0	819	03/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		06/01/2020	Paydown		408,825	408,825	426,647	408,261	.0	564	.0	564	.0	408,825	.0	.0	.0	7,584	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		06/01/2020	Paydown		299,782	299,782	325,825	303,336	.0	(3,554)	.0	(3,554)	.0	299,782	.0	.0	.0	5,577	09/25/2025	1
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		06/01/2020	Paydown		56,945	56,945	56,126	56,641	.0	303	.0	303	.0	56,945	.0	.0	.0	917	05/25/2025	1
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		06/01/2020	Paydown		81,183	81,183	73,191	79,140	.0	2,043	.0	2,043	.0	81,183	.0	.0	.0	1,185	05/25/2025	1
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		06/01/2020	Paydown		318,874	318,874	314,888	317,440	.0	1,434	.0	1,434	.0	318,874	.0	.0	.0	5,347	03/15/2025	1
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		06/01/2020	Paydown		108,752	108,752	103,519	107,400	.0	1,352	.0	1,352	.0	108,752	.0	.0	.0	1,822	02/15/2025	1
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		06/01/2020	Paydown		106,706	106,706	101,237	105,170	.0	1,536	.0	1,536	.0	106,706	.0	.0	.0	1,778	02/15/2025	1
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		06/01/2020	Paydown		92,154	92,154	92,730	92,115	.0	.39	.0	.39	.0	92,154	.0	.0	.0	1,682	04/15/2025	1
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		06/01/2020	Paydown		8,611	8,611	8,480	8,501	.0	110	.0	110	.0	8,611	.0	.0	.0	198	07/01/2033	1
31402H-ZX-7	FNMA FN 729914 5.500% 08/01/33		06/01/2020	Paydown		55,795	55,795	55,220	55,390	.0	406	.0	406	.0	55,795	.0	.0	.0	1,030	08/01/2033	1
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33		06/01/2020	Paydown		1,339	1,339	1,350	1,343	.0	(3)	.0	(3)	.0	1,339	.0	.0	.0	31	09/01/2033	1
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34		06/01/2020	Paydown		1,407	1,407	1,431	1,425	.0	(19)	.0	(19)	.0	1,407	.0	.0	.0	42	09/01/2034	1
31405M-VT-1	FNMA FN 793266 5.500% 09/01/34		06/01/2020	Paydown		19,402	19,402	19,741	19,565	.0	(163)	.0	(163)	.0	19,402	.0	.0	.0	336	09/01/2034	1
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34		06/01/2020	Paydown		7,581	7,581	7,713	7,681	.0	(100)	.0	(100)	.0	7,581	.0	.0	.0	174	09/01/2034	1
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34		06/01/2020	Paydown		1,786	1,786	1,817	1,801	.0	(15)	.0	(15)	.0	1,786	.0	.0	.0	41	09/01/2034	1
31406N-YU-2	FNMA FN 815323 3.284% 01/01/35		06/01/2020	Paydown		3,087	3,087	3,220	3,192	.0	(106)	.0	(106)	.0	3,087	.0	.0	.0	45	01/01/2035	1
3140F8-VR-5	FN FN BD1523 3.500% 06/01/46		06/01/2020	Paydown		970,597	970,597	1,022,994	1,021,116	.0	(50,519)	.0	(50,519)	.0	970,597	.0	.0	.0	14,556	06/01/2046	1
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		06/01/2020	Paydown		284,676	284,676	289,658	287,426	.0	(2,750)	.0	(2,750)	.0	284,676	.0	.0	.0	4,942	10/01/2048	1
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27		06/01/2020	Paydown		17,270	17,270	17,907	17,877	.0	(607)	.0	(607)	.0	17,270	.0	.0	.0	360	03/01/2027	1
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		06/01/2020	Paydown		271,559	271,559	276,438	276,342	.0	(4,783)	.0	(4,783)	.0	271,559	.0	.0	.0	4,645	08/01/2048	1
3140JH-WT-8	FN FN BN0657 4.000% 09/01/48		06/01/2020	Paydown		2,030,105	2,030,105	2,034,546	2,034,380	.0	(4,275)	.0	(4,275)	.0	2,030,105	.0	.0	.0	33,405	09/01/2048	1
3140JL-EX-3	FN FN BN1949 4.000% 10/01/48		06/01/2020	Paydown		3,978,630	3,978,630	3,996,348	3,995,955	.0	(17,325)	.0	(17,325)	.0	3,978,630	.0	.0	.0	74,489	10/01/2048	1
31412E-CK-0	FNMA FN 922674 3.974% 04/01/36		06/01/2020	Paydown		1,604	1,604	1,682	1,672	.0	(68)	.0	(68)	.0	1,604	.0	.0	.0	30	04/01/2036	1
31412S-PL-3	FN FN 933427 5.000% 03/01/38		06/01/2020	Paydown		387	387	389	388	.0	(1)	.0	(1)	.0	387	.0	.0	.0	8	03/01/2038	1
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		06/01/2020	Paydown		11,742	11,742	12,256	11,959	.0	(217)	.0	(217)	.0	11,742	.0	.0	.0	245	11/01/2023	1
31414S-PA-5	FN FN 974817 5.000% 04/01/23		06/01/2020	Paydown		47,519	47,519	49,598	48,289	.0	(771)	.0	(771)	.0	47,519	.0	.0	.0	993	04/01/2023	1
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		06/01/2020	Paydown		4,503	4,503	4,589	4,578	.0	(75)	.0	(75)	.0	4,503	.0	.0	.0	103	08/01/2038	1
31415A-4W-8	FNMA FN 981537 5.000% 05/01/23		06/01/2020	Paydown		5,354	5,354	5,588	5,442	.0	(89)	.0	(89)	.0	5,354	.0	.0	.0	113	05/01/2023	1
31416J-H4-6	FNMA FN AA1150 4.000% 04/01/23		06/01/2020	Paydown		5,257	5,257	5,567	5,375	.0	(118)	.0	(118)	.0	5,257	.0	.0	.0	103	04/01/2023	1
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		06/01/2020	Paydown		61,306	61,306	62,283	61,802	.0	(496)	.0	(496)	.0	61,306	.0	.0	.0	908	11/01/2025	1
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		06/01/2020	Paydown		49,290	49,290	50,129	49,601	.0	(312)	.0	(312)	.0	49,290	.0	.0	.0	902	07/01/2024	1
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		06/01/2020	Paydown		519,406	519,406	515,997	516,506	.0	2,900	.0	2,900	.0	519,406	.0	.0	.0	6,502	08/01/2032	1
31417C-R8-0	FN FN AB5910 3.000% 08/01/32		06/01/2020	Paydown		1,091,423	1,091,423	1,090,778	1,090,441	.0	982	.0	982	.0	1,091,423	.0	.0	.0	13,704	08/01/2032	1
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		06/01/2020	Paydown		309,846	309,846	309,265	309,180	.0	666	.0	666	.0	309,846	.0	.0	.0	3,911	08/01/2032	1
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		06/01/2020	Paydown		291,565	291,565	311,792	307,676	.0	(16,112)	.0	(16,112)	.0	291,565	.0	.0	.0	4,917	02/01/2033	1
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		06/01/2020	Paydown		160,582	160,582	160,432	160,405	.0	178	.0	178	.0	160,582	.0	.0	.0	2,060	07/01/2033	1
31417T-R2-6	FNMA AC6904 4.000% 01/01/25		06/01/2020	Paydown		83,714	83,714	85,519	84,522	.0	(808)	.0	(808)	.0	83,714	.0	.0	.0	1,413	01/01/2025	1
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		06/01/2020	Paydown		141,724	141,724	142,920	142,202	.0	(478)	.0	(478)	.0	141,724	.0	.0	.0	2,410	01/01/2025	1
31417Y-CA-7	FNMA FN MA0090 4.500% 06/01/24		06/01/2020	Paydown		49,523	49,523	50,142	49,735	.0	(211)	.0	(211)	.0	49,523	.0	.0	.0	885	06/01/2024	1
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		06/01/2020	Paydown		41,467	41,467	42,659	41,904	.0	(437)	.0	(437)	.0	41,467	.0	.0	.0	800	08/01/2024	1
31418A-ID-6	FN FN MA1543 3.500% 08/01/33		06/01/2020	Paydown		177,587	177,587	182,582	181,711	.0	(4,124)	.0	(4,124)	.0	177,587	.0	.0	.0	2,655	08/01/2033	1
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		06/01/2020	Paydown		606,407	606,407	605,081	605,098	.0	1,310	.0	1,310	.0	606,407	.0					

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		06/30/2020	Redemption	100.0000																	
455261-WG-8	INDIANAPOLIS IND ECONOMIC DEV MULTIFAMILY HSG 0.300% 07/01/37		06/30/2020	Call	100.0000	1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	0	4,712	01/01/2036	1FE
49130T-SR-8	KY ST HSG CORP HSG REV 4.296% 01/01/34		04/02/2020	Redemption	100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	32,831	01/01/2034	1FE
60416S-WI-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		06/03/2020	Redemption	100.0000															605	07/01/2034	1FE
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2020	Various		61,000	61,000	61,000	61,000	0	0	0	0	0	61,000	0	0	0	0	2,030	04/01/2057	1FE
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.580% 01/16/25		06/24/2020	Call	100.0000	9,200,000	9,200,000	9,200,000	0	0	0	0	0	0	9,200,000	0	0	0	0	55,474	01/16/2025	1FE
62630W-EC-7	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.570% 05/01/24		05/07/2020	BARCLAYS		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	0	33	05/01/2024	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		06/01/2020	Redemption	100.0000															1,531	06/01/2027	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		06/01/2020	Various		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	0	1,159	06/01/2027	1FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		06/01/2020	Redemption	100.0000	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	0	1,925	12/01/2025	1FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		06/03/2020	Redemption	100.0000	105,447	105,447	105,447	105,447	0	0	0	0	0	105,447	0	0	0	0	1,318	09/01/2037	1FE
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		05/15/2020	Redemption	100.0000	220,000	220,000	219,971	219,962	0	38	0	38	0	220,000	0	0	0	0	7,216	05/15/2023	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		06/01/2020	Redemption	100.0000	35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	0	390	09/01/2041	1FE
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		06/01/2020	Redemption	100.0000	520,000	520,000	520,000	520,000	0	0	0	0	0	520,000	0	0	0	0	15,626	12/01/2039	2
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		06/01/2020	Redemption	100.0000	170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	0	5,321	12/01/2039	2
759911-3H-1	REGL TRANSPRTN AUTH IL GENERAL 3.013% 05/29/20		05/29/2020	Maturity		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	0	3,482	05/29/2020	1FE
76252P-HJ-1	RIB FLOATER TRUST 0.580% 07/01/22		06/23/2020	Redemption	100.0000	180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	0	1,514	07/01/2022	1FE
86607C-UJ-0	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.750% 05/15/35		05/04/2020	Redemption		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	0	0	05/15/2035	1FE
880558-AH-4	TENNESSEE ST SCH BOND AUTH HIGHER EDUCATION 2.379% 05/01/20		05/01/2020	Maturity		903,226	903,226	903,226	903,226	0	0	0	0	0	903,226	0	0	0	0	10,744	05/01/2020	1FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		05/04/2020	Redemption	100.0000	70,906	70,906	70,906	70,906	0	0	0	0	0	70,906	0	0	0	0	1,150	10/25/2043	1FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		06/01/2020	Various		157,168	157,168	157,168	157,168	0	0	0	0	0	157,168	0	0	0	0	2,950	12/25/2043	1FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		05/19/2020	Paydown		315,170	315,170	315,170	315,170	0	0	0	0	0	315,170	0	0	0	0	3,326	10/25/2037	1FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		05/20/2020	Various		443,355	443,355	444,084	443,953	0	(599)	0	(599)	0	443,355	0	0	0	0	16,044	06/25/2042	1FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		05/04/2020	Redemption	100.0000	142,047	142,047	142,047	142,047	0	0	0	0	0	142,047	0	0	0	0	1,663	06/25/2041	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		05/28/2020	Various		111,797	111,797	111,797	111,797	0	0	0	0	0	111,797	0	0	0	0	1,322	08/25/2042	1FE
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK 0.170% 04/01/46		04/01/2020	Redemption	100.0000	15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	0	61	04/01/2046	1FE
319999	Subtotal - Bonds - U.S. Special Revenues					65,931,918	65,931,918	70,767,785	55,593,831	0	(861,909)	0	(861,909)	0	65,931,918	0	0	0	0	1,234,105	XXX	XXX
JHL10V-00-0	THL Credit 5.000% 12/03/24		04/30/2020	Various		344,103	344,103	344,103	344,103	0	0	0	0	0	344,103	0	0	0	0	4,349	12/03/2024	5G1
PINEBR-ID-G	PINEBRIDGE 6.000% 12/31/31		06/30/2020	Various		1,183,478	1,183,478	1,183,478	857,267	0	0	0	0	0	1,183,478	0	0	0	0	58,497	12/31/2031	5G1
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2020	Paydown		29,731	29,731	25,643	27,461	0	2,271	0	2,271	0	29,731	0	0	0	0	928	05/25/2033	1FM
00079C-AE-9	ABFS 2001-2 A4 7.490% 12/25/31		06/01/2020	Paydown		637	637	510	213	0	423	0	423	0	637	0	0	0	0	20	12/25/2031	1FM
00178U-AB-5	AMSR 2020-SFR2 B 2.033% 07/17/37		06/23/2020	BARCLAYS		5,044,141	5,000,000	4,999,862	0	0	(1)	0	(1)	0	4,999,861	0	44,280	44,280	0	1,977	07/17/2037	1FE
00206R-CK-6	AT&T INC 1.238% 06/30/20		06/30/2020	Maturity		1,070,000	1,070,000	1,063,056	0	0	6,944	0	6,944	0	1,070,000	0	0	0	0	6,302	06/30/2020	2FE
00206R-CN-0	AT&T INC 3.400% 05/15/25		04/03/2020	CITIGROUP GLOBAL MKTS		357,445	350,000	308,448	0	0	329	0	329	0	308,777	0	48,667	48,667	0	4,694	05/15/2025	2FE
00253C-HH-3	AMT 2001-4 A4 6.530% 04/25/31		06/01/2020	Paydown		31,418	31,418	31,405	31,418	0	0	0	0	0	31,418	0	0	0	0	854	04/25/2031	1FM
004375-CI-6	ACCR 2005-1 M1 0.889% 04/25/35		06/25/2020	Paydown		24,132	24,132	24,170	24,070	0	62	0	62	0	24,132	0	0	0	0	205	04/25/2035	1FM

E05.5

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		06/15/2020	Paydown		58,161	58,161	58,610	58,463	0	(301)	0	(301)	0	58,161	0	0	0	1,166	11/15/2048	IFE
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		06/01/2020	Paydown		195,684	195,684	188,009	188,116	0	7,568	0	7,568	0	195,684	0	0	0	2,792	11/25/2044	IFM
00841L-AY-2	ABMT 2014-3 B3 3.820% 11/25/44		06/01/2020	Paydown		150,483	150,483	149,369	150,483	0	1,114	0	1,114	0	150,483	0	0	0	2,356	11/25/2044	IFM
00841L-AZ-9	ABMT 2014-3 B4 3.820% 11/25/44		06/01/2020	Paydown		293,052	293,052	300,104	299,577	0	(6,525)	0	(6,525)	0	293,052	0	0	0	4,588	11/25/2044	IFM
00841U-BQ-8	ABMT 2014-2 B3 3.874% 09/25/44		06/01/2020	Paydown		153,383	153,383	152,742	153,383	0	563	0	563	0	153,383	0	0	0	2,521	09/25/2044	IFM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		06/01/2020	Paydown		1,752,615	1,752,615	1,745,041	1,746,099	0	6,516	0	6,516	0	1,752,615	0	0	0	27,139	07/25/2045	IFM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		06/01/2020	Paydown		674,493	674,493	683,346	678,464	0	(3,971)	0	(3,971)	0	674,493	0	0	0	9,843	12/25/2045	IFM
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		06/01/2020	Paydown		648,701	648,701	658,432	659,109	0	(10,408)	0	(10,408)	0	648,701	0	0	0	9,571	08/25/2046	IFM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2020	Paydown		43,241	46,814	39,611	38,638	0	4,603	0	4,603	0	43,241	0	0	0	1,220	01/25/2037	IFM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2020	Paydown		32,647	32,647	29,413	27,357	0	5,290	0	5,290	0	32,647	0	0	0	805	09/25/2037	IFM
02343U-AC-9	AMCOR FINANCE USA INC 3.625% 04/28/26		04/23/2020	Tax Free Exchange	100.0000	4,031,951	4,000,000	4,036,086	4,033,371	0	(1,420)	0	(1,420)	0	4,031,951	0	0	0	70,486	04/28/2026	2FE
02343U-AE-5	AMCOR FINANCE USA INC 4.500% 05/15/28		04/23/2020	Tax Free Exchange	100.0000	4,991,848	5,000,000	4,991,121	4,991,490	0	359	0	359	0	4,991,848	0	0	0	98,750	05/15/2028	2FE
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2020	Redemption	100.0000	67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	1,080	06/15/2028	IFE
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/15/2020	Redemption	100.0000	125,203	125,203	125,203	125,203	0	0	0	0	0	125,203	0	0	0	1,878	10/15/2028	IFE
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		04/01/2020	Paydown		124,783	124,783	123,223	123,489	0	1,294	0	1,294	0	124,783	0	0	0	2,308	10/01/2026	IFE
02529J-AE-6	ACAR 2017-4 C 2.940% 01/10/24		06/10/2020	Paydown		41,935	41,935	42,027	41,973	0	(38)	0	(38)	0	41,935	0	0	0	505	01/10/2024	IFE
0258M0-EB-1	AMERICAN EXPRESS 2.250% 05/05/21		04/08/2020	US BANCORP	3,006,600	3,006,600	3,022,080	3,005,992	3,005,992	0	(1,257)	0	(1,257)	0	3,004,735	0	1,865	1,865	28,688	05/05/2021	IFE
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		06/01/2020	Paydown		52,847	52,847	52,690	51,103	0	1,745	0	1,745	0	52,847	0	0	0	793	09/25/2035	IFM
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		06/01/2020	Paydown		27,610	27,610	27,609	27,494	0	116	0	116	0	27,610	0	0	0	452	10/17/2036	IFE
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		06/01/2020	Paydown		26,924	26,924	26,922	26,906	0	18	0	18	0	26,924	0	0	0	389	04/17/2052	IFE
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		06/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
03066D-AF-3	AMCAR 2016-2 C 2.870% 11/08/21		06/08/2020	Paydown		1,867,394	1,867,394	1,912,328	1,870,816	0	(3,422)	0	(3,422)	0	1,867,394	0	0	0	22,291	11/08/2021	IFE
03215P-ER-6	AMRESO 1998-2 A6 6.405% 12/25/27		06/01/2020	Paydown		18	18	19	18	0	0	0	0	0	18	0	0	0	1	12/25/2027	IFM
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		04/30/2020	Paydown		28,625	28,625	28,607	28,580	0	45	0	45	0	28,625	0	0	0	711	10/30/2045	2FE
043436-AT-1	ASBURY AUTOMOTIVE GROUP 4.750% 03/01/30		04/01/2020	Call	100.0000	(6,000)	(6,000)	(6,098)	0	(297)	0	(297)	0	(6,096)	0	96	96	(32)	03/01/2030	4FE	
04365A-AD-0	ACER 2018-1A B 3.460% 11/13/23		05/11/2020	Paydown		200,000	200,000	204,219	203,831	0	(3,831)	0	(3,831)	0	200,000	0	0	0	2,883	11/13/2023	IFE
05363U-AS-2	AVERY 2014-1A AR 2.091% 04/25/26		04/25/2020	Paydown		1,440,774	1,440,774	1,440,774	1,440,774	0	0	0	0	0	1,440,774	0	0	0	21,975	04/25/2026	IFE
053690-AA-3	AVID 2019-1 A 2.620% 02/15/24		06/15/2020	Paydown		25,664	25,664	25,663	25,663	0	1	0	1	0	25,664	0	0	0	279	02/15/2024	IFE
05377R-BY-9	AESOP 2015-1A B 3.220% 07/20/21		06/20/2020	Paydown		125,000	124,795	124,930	124,930	0	70	0	70	0	125,000	0	0	0	1,677	07/20/2021	IFE
05492M-AA-3	BCFC 2019-1A A1 2.300% 10/20/20		06/20/2020	Paydown		2,495,613	2,495,613	2,495,613	2,495,613	0	0	0	0	0	2,495,613	0	0	0	24,459	10/20/2020	IFE
05531F-AW-3	BB&T CORPORATION 0.869% 06/15/20		06/15/2020	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	191,036	06/15/2020	IFE
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		06/01/2020	Paydown		620,551	620,551	610,295	615,992	0	4,559	0	4,559	0	620,551	0	0	0	7,267	03/10/2033	IFM
058469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2020	Paydown		41,840	41,840	21,979	21,131	0	20,709	0	20,709	0	41,840	0	0	0	516	10/25/2036	IFM
05846X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2020	Paydown		40,620	40,620	38,347	38,724	0	1,895	0	1,895	0	40,620	0	0	0	1,087	10/25/2034	IFM
05846X-UR-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2020	Paydown		13,309	13,309	13,031	13,178	0	131	0	131	0	13,309	0	0	0	319	11/25/2035	IFM
05846X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2020	Paydown		1,106	1,106	1,052	1,070	0	36	0	36	0	1,106	0	0	0	30	08/25/2035	IFM
05849C-PJ-9	BOAMS 2005-L 2A3 3.895% 01/25/36		06/01/2020	Paydown		86,094	87,148	82,397	86,798	0	(705)	0	(705)	0	86,094	0	0	0	1,673	01/25/2036	2FM
05850P-AJ-2	BAFC 2006-H 3A2 4.145% 09/20/46		06/01/2020	Paydown		16,094	16,094	19,291	21,055	0	(4,962)	0	(4,962)	0	16,094	0	0	0	398	09/20/2046	IFM
058515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2020	Paydown		96,508	97,372	81,521	87,317	0	9,191	0	9,191	0	96,508	0	0	0	1,850	09/25/2034	IFM
05851F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2020	Paydown		55,557	63,326	57,815	63,761	0	(8,204)	0	(8,204)	0	55,557	0	0	0	1,858	01/25/2037	3FM
06054M-AF-0	BAOM 2016-UB10 XA 2.114% 07/15/49		06/01/2020	Paydown		0	0	10,574	6,126	0	(6,126)	0	(6,126)	0	0	0	0	0	696	07/15/2049	IFE
07384M-TM-4	BSARM 2003-1 5A1 3.559% 04/25/33		06/01/2020	Paydown		947	947	946	947	0	0	0	0	0	947	0	0	0	14	04/25/2033	IFM
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		06/20/2020	Redemption	100.0000	87,415	87,415	87,415	87,415	0	0	0	0	0	87,415	0	0	0	1,661	09/20/2031	IFE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		06/17/2020	Redemption	100.0000	9,474	9,474	9,474	9,473	0	1	0	1	0	9,474	0	0	0	79,988	12/15/2032	IFE
124857-AE-3	CBS 4.300% 02/15/21		05/04/2020	Various		12,362,280	12,000,000	12,384,240	12,053,897	0	(20,990)	0	(20,990)	0	12,032,907	0	(32,907)	(32,907)	733,513	02/15/2021	2FE
1248ME-AG-4	CBASS 2007-CB4 A2D 3.946% 04/25/37		06/01/2020	Paydown		8,542	8,542	7,004	7,696	0	846	0	846	0	8,542	0	0	0	167	04/25/2037	IFM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.403% 01/25/37		06/01/2020	Paydown		922	922	573	176	0	746	0	746	0	922	0	0	0	7	01/25/	

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		06/01/2020	Paydown		462,906	462,906	476,787	466,793	0	(3,887)	0	(3,887)	0	462,906	0	0	0	6,497	06/10/2047	1FM
12592L-BG-6	COMM 2014-GR20 ASB 3.305% 11/10/47		06/01/2020	Paydown		204,844	204,844	210,979	206,803	0	(1,959)	0	(1,959)	0	204,844	0	0	0	2,822	11/10/2047	1FM
12592P-BG-7	COMM 2014-UBS6 XA 1.038% 12/10/47		06/01/2020	Paydown		0	0	7,867	5,321	0	(5,321)	0	(5,321)	0	0	0	0	0	9	12/10/2047	1FE
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		06/01/2020	Paydown		554	554	554	561	0	(7)	0	(7)	0	554	0	0	0	0	07/10/2048	1FM
12593G-AB-8	COMM 2015-PC1 A2 3.148% 07/10/50		06/01/2020	Paydown		2,022	2,022	2,022	2,023	0	(1)	0	(1)	0	2,022	0	0	0	22	07/10/2050	1FM
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		06/01/2020	Paydown		37,660	37,660	37,802	37,672	0	(12)	0	(12)	0	37,660	0	0	0	516	12/10/2044	1FM
12623S-AF-7	COMM 2012-CRS XA 1.664% 12/10/45		06/01/2020	Paydown		0	0	10,366	0	0	(10,366)	0	(10,366)	0	0	0	0	0	859	12/10/2045	1FE
12625C-AA-1	COMM 2013-WHP A1 2.499% 03/10/31		06/01/2020	Paydown		864,930	864,930	842,074	858,604	0	6,326	0	6,326	0	864,930	0	0	0	9,010	03/10/2031	1FM
12626B-AE-4	COMM 2013-GR10 ASB 3.795% 08/10/46		06/01/2020	Paydown		799,917	799,917	823,879	805,776	0	(5,859)	0	(5,859)	0	799,917	0	0	0	13,518	08/10/2046	1FM
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		06/01/2020	Paydown		881,063	881,063	907,486	881,663	0	(6,316)	0	(6,316)	0	881,063	0	0	0	13,863	08/10/2046	1FM
12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36		06/01/2020	Paydown		126,654	126,654	54,289	40,359	0	86,295	0	86,295	0	126,654	0	0	0	2	11/25/2036	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		06/01/2020	Paydown		94,936	94,936	40,524	35,818	0	59,118	0	59,118	0	94,936	0	0	0	445	12/25/2036	1FM
12630D-AW-4	COMM 2014-GR14 ASB 3.743% 02/10/47		06/01/2020	Paydown		476,923	476,923	491,216	480,875	0	(3,952)	0	(3,952)	0	476,923	0	0	0	7,442	02/10/2047	1FM
12632Y-AD-8	OPS Auto Trust 2014D 2014-D D 5.330%		06/15/2020	Paydown		63,609	63,609	64,618	63,654	0	(45)	0	(45)	0	63,609	0	0	0	1,408	11/16/2020	1FE
12633B-AD-7	OPS 2015-A D 5.600% 02/16/21		06/15/2020	Paydown		30,651	30,651	30,941	30,850	0	(199)	0	(199)	0	30,651	0	0	0	834	02/16/2021	1FE
12635J-AD-8	OPS Auto Trust 2015C 2015-C D 4.630%		08/16/21	Paydown		24,615	24,615	24,891	24,710	0	(96)	0	(96)	0	24,615	0	0	0	475	08/16/2021	1FE
12646U-AF-5	CSMC 2013-IVR1 B4 3.461% 03/25/43		06/01/2020	Paydown		292,456	292,456	295,734	292,456	0	(3,279)	0	(3,279)	0	292,456	0	0	0	3,430	03/25/2043	1FM
12646W-AS-3	CSMC 2013-IVR2 B2 3.407% 04/25/43		06/01/2020	Paydown		240,602	240,602	231,946	233,921	0	6,681	0	6,681	0	240,602	0	0	0	3,506	04/25/2043	1FM
12647G-CP-1	CSMC 2013-IVR4 B3 3.479% 07/25/43		05/01/2020	WELLS FARGO		5,158,123	5,158,123	5,397,644	5,158,123	0	0	0	0	0	5,158,123	0	0	0	522	07/25/2043	1FM
12647G-CP-1	CSMC 2013-IVR4 B3 3.479% 07/25/43		06/01/2020	Paydown		265,777	265,777	253,984	0	0	11,794	0	11,794	0	265,777	0	0	0	1,327	07/25/2043	1FM
12647M-DU-6	CSMC 2013-6 B3 3.331% 08/25/43		06/01/2020	Paydown		333,558	333,558	327,251	328,505	0	5,053	0	5,053	0	333,558	0	0	0	4,767	08/25/2043	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2020	Paydown		209,403	209,403	208,929	208,885	0	518	0	518	0	209,403	0	0	0	2,744	08/25/2043	1FM
12649D-AP-8	CSMC 2014-WIN2 B1 3.982% 10/25/44		06/01/2020	Paydown		168,828	168,828	174,474	171,903	0	(3,075)	0	(3,075)	0	168,828	0	0	0	2,807	10/25/2044	1FM
12649G-AQ-9	CSMC 2014-OK1 B3 3.745% 11/25/44		06/01/2020	Paydown		160,951	160,951	166,609	166,186	0	(5,235)	0	(5,235)	0	160,951	0	0	0	2,609	11/25/2044	1FM
12649G-AR-7	CSMC 2014-OK1 B4 3.745% 11/25/44		06/01/2020	Paydown		170,200	170,200	174,562	174,441	0	(4,241)	0	(4,241)	0	170,200	0	0	0	2,759	11/25/2044	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2020	Paydown		442,335	442,335	442,784	443,013	0	(679)	0	(679)	0	442,335	0	0	0	5,455	12/25/2044	1FM
12649K-AX-5	CSMC 2015-WIN1 B4 3.861% 12/25/44		06/01/2020	Paydown		365,309	365,309	357,318	358,520	0	6,789	0	6,789	0	365,309	0	0	0	5,836	12/25/2044	1FM
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		06/01/2020	Paydown		1,844,959	1,844,959	1,802,006	1,802,820	0	42,139	0	42,139	0	1,844,959	0	0	0	27,749	02/25/2048	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2020	Paydown		78,426	78,426	80,871	78,426	0	2,426	0	2,426	0	80,871	0	0	0	1,881	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		06/01/2020	Paydown		25,464	25,464	27,686	24,433	0	1,283	0	1,283	0	25,464	0	0	0	634	04/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2020	Paydown		35,319	35,319	34,668	34,996	0	323	0	323	0	35,319	0	0	0	852	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 12/25/20		04/01/2020	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	12/25/2020	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2020	Paydown		89,112	89,112	90,860	84,813	0	9,479	0	9,479	0	89,112	0	0	0	2,145	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2020	Paydown		109,394	109,394	110,952	106,550	0	3,938	0	3,938	0	109,394	0	0	0	2,557	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2020	Paydown		85,119	85,119	83,425	84,864	0	255	0	255	0	85,119	0	0	0	1,904	05/25/2035	3FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2020	Paydown		95,484	95,484	99,780	90,258	0	10,065	0	10,065	0	95,484	0	0	0	2,325	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2020	Paydown		45,043	45,043	46,814	40,810	0	5,557	0	5,557	0	45,043	0	0	0	1,150	08/25/2035	1FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2020	Paydown		81,812	81,812	85,936	72,262	0	11,794	0	11,794	0	81,812	0	0	0	2,159	10/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2020	Paydown		98,672	98,672	91,272	88,837	0	9,835	0	9,835	0	98,672	0	0	0	2,110	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		06/01/2020	Paydown		123,055	123,055	147,260	141,492	0	(18,437)	0	(18,437)	0	123,055	0	0	0	3,493	11/25/2035	1FM
12668B-VF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2020	Paydown		22,527	22,527	24,662	20,028	0	6,490	0	6,490	0	22,527	0	0	0	638	05/25/2036	1FM
12668W-AU-1	CWALT 2007-4 ASW 4.617% 04/25/47		06/01/2020	Paydown		10,211	10,211	9,366	10,461	0	(251)	0	(251)	0	10,211	0	0	0	187	04/25/2047	1FM
12669A-HK-7	CWALT 2005-25 A6 5.500% 11/25/35		06/01/2020	Paydown		114,836	114,836	97,432	92,735	0	22,101	0	22,101	0	114,836	0	0	0	2,467	11/25/2035	1FM
12669A-JX-7	CWALT 2005-24 A7 5.500% 11/25/35		06/01/2020	Paydown		28,218	28,218	29,813	29,093	0	(875)	0	(875)	0	28,218	0	0	0	880	11/25/2035	1FM
12669A-KZ-0	CWALT 2005-24 A33 5.500% 11/25/35		06/01/2020	Paydown		17,169	17,169	18,171	17,732	0	(563)	0	(563)	0	17,169	0	0	0	535	11/25/2035	1FM
12669F-RG-0	CWALT 2004-4 A5 5.250% 05/25/34		06/01/2020	Paydown		57,944	57,944	57,681	57,714	0	230	0	230	0	57,944	0	0	0	1,263	05/25/2034	1FM
12669F-LC-5	CWALT 2004-9 A7 5.250% 06/25/34		06/01/2020	Paydown		30,645	30,645	28,770	29,640	0	1,005	0	1,005	0	30,645						

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
166754-AN-1	CHEVRON PHILLIPS CHEM 1.437% 05/01/20		05/01/2020	Maturity		23,185,000	23,185,000	23,366,334	23,208,232	.0	(23,232)	.0	(23,232)	.0	23,185,000	.0	.0	.0	303,417	05/01/2020	1FE
166754-AW-1	CHEVRON PHILLIPS CHEM 5.125% 04/01/25		04/01/2020	Maturity		19,998,400	20,000,000	19,998,400	.0	.0	.0	.0	.0	19,998,400	.0	.0	.0	.0	.0	04/01/2025	2FE
173100-AR-3	CMIS 2006-6 B1 6.000% 11/25/36		06/01/2020	Paydown		.0	(3,762)	(1,853)	(2,249)	.0	2,249	.0	2,249	.0	.0	.0	.0	.0	.0	11/25/2036	5FM
17310F-AT-2	CMIS 2006-5 3A1 5.500% 09/25/36		06/01/2020	Paydown		7,260	7,260	7,411	7,411	.0	(151)	.0	(151)	.0	7,260	.0	.0	.0	167	09/25/2036	1FM
17321H-AD-1	CRMSI 2007-2 A4 5.010% 06/25/37		06/01/2020	Paydown		113,290	113,290	113,286	112,153	.0	1,138	.0	1,138	.0	113,290	.0	.0	.0	2,474	06/25/2037	1FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		06/01/2020	Paydown		255,007	255,007	262,651	257,048	.0	(2,041)	.0	(2,041)	.0	255,007	.0	.0	.0	4,191	09/10/2046	1FM
17321L-AA-7	CMILT 2013-J1 A1 3.500% 10/25/43		06/01/2020	Paydown		550,057	550,057	540,647	541,253	.0	8,803	.0	8,803	.0	550,057	.0	.0	.0	8,160	10/25/2043	1FM
17322N-AA-2	CMILT 2014-J1 A1 3.500% 06/25/44		06/01/2020	Paydown		541,991	541,991	547,919	547,752	.0	(5,761)	.0	(5,761)	.0	541,991	.0	.0	.0	7,559	06/25/2044	1FM
17323E-AQ-6	CMILT 2014-J2 B4 3.890% 11/25/44		06/01/2020	Paydown		177,083	177,083	178,466	178,307	.0	(1,224)	.0	(1,224)	.0	177,083	.0	.0	.0	2,745	11/25/2044	1FM
17323M-AA-3	CMILT 2015-A A1 3.500% 06/25/58		06/01/2020	Paydown		241,650	241,650	244,902	243,398	.0	(1,748)	.0	(1,748)	.0	241,650	.0	.0	.0	3,443	02/01/2028	1FM
17328R-BE-8	CGMT 2020-GC46 XA 1.109% 02/15/53		06/01/2020	Paydown		.0	.0	(3,713)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	121	02/15/2053	1FE
174010-AM-3	CITIZENS BANK NA/RI 1.181% 05/26/22		06/09/2020	Maturity		3,245,353	3,250,000	3,195,368	3,211,232	.0	7,318	.0	7,318	.0	3,218,550	.0	26,803	26,803	44,301	05/26/2022	2FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2020	Paydown		71,238	71,238	72,989	72,110	.0	(873)	.0	(873)	.0	71,238	.0	.0	.0	1,858	04/25/2047	2FE
198200-AD-1	COLUMBIA PIPELINE GROUP 3.300% 06/01/20		06/01/2020	Maturity		2,976,000	2,976,000	2,993,261	2,987,646	.0	(11,646)	.0	(11,646)	.0	2,976,000	.0	.0	.0	49,104	06/01/2020	1FE
20824L-AA-3	CONN 2019-B A 2.660% 06/17/24		06/15/2020	Paydown		48,334	48,334	48,334	48,334	.0	.0	.0	.0	48,334	.0	.0	.0	.0	530	06/17/2024	2FE
20826J-AA-6	CONN 2018-A A 3.250% 01/15/23		06/15/2020	Paydown		10,276	10,276	10,276	10,276	.0	.0	.0	.0	10,276	.0	.0	.0	.0	139	01/15/2023	2FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2020	Paydown		8,315	8,315	8,002	8,080	.0	235	.0	235	.0	8,315	.0	.0	.0	190	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2020	Paydown		152,413	152,413	151,770	151,833	.0	581	.0	581	.0	152,413	.0	.0	.0	3,065	07/25/2033	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		06/01/2020	Paydown		455,532	455,532	441,012	447,940	.0	7,592	.0	7,592	.0	455,532	.0	.0	.0	10,854	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		06/01/2020	Paydown		306,412	306,412	311,415	306,610	.0	(198)	.0	(198)	.0	306,412	.0	.0	.0	6,844	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2020	Paydown		72,693	72,693	66,316	64,277	.0	8,416	.0	8,416	.0	72,693	.0	.0	.0	1,623	06/25/2035	1FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		06/01/2020	Paydown		28,378	28,378	21,190	20,058	.0	8,320	.0	8,320	.0	28,378	.0	.0	.0	123	04/25/2036	1FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		06/25/2020	Paydown		362,052	362,052	362,356	363,394	.0	268,659	.0	268,659	.0	362,052	.0	.0	.0	3,780	04/25/2036	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		06/01/2020	Paydown		51,661	51,661	26,381	21,170	.0	30,491	.0	30,491	.0	51,661	.0	.0	.0	34	06/25/2036	1FM
233050-AC-7	DBLBS 2011-LC1A A3 5.002% 11/10/46		06/01/2020	Paydown		29,128	29,128	29,418	29,129	.0	(1)	.0	(1)	.0	29,128	.0	.0	.0	570	11/10/2046	1FM
23305X-AS-0	DBLBS 2011-LC2A A1FL 1.533% 07/12/44		06/12/2020	Paydown		4,042	4,042	4,159	4,085	.0	(43)	.0	(43)	.0	4,042	.0	.0	.0	45	07/12/2044	1FM
23311R-AE-6	DCP MIDSTREAM LLC 4.750% 09/30/21		05/27/2020	Various		5,571,300	5,685,000	5,793,491	5,712,738	.0	(6,376)	.0	(6,376)	.0	5,706,361	.0	(135,061)	(135,061)	179,275	09/30/2021	3FE
233293-AP-4	DPL INC 4.350% 04/15/29		04/01/2020	Various		8,422,308	8,750,000	8,410,525	8,413,142	.0	9,166	.0	9,166	.0	8,422,308	.0	.0	.0	190,313	04/15/2029	3FE
23338V-AM-8	DTE ELECTRIC CO 2.625% 03/01/31		04/01/2020	J P MORGAN SEC FIXED INC		9,983,200	10,000,000	9,983,200	.0	.0	.0	.0	.0	9,983,200	.0	.0	.0	.0	.0	03/01/2031	1FE
23341J-AD-0	DT Auto Owner Tr20164A 2016-4A D 3.770%		10/17/22	Paydown		38,552	38,552	38,757	38,612	.0	(60)	.0	(60)	.0	38,552	.0	.0	.0	612	10/17/2022	1FE
233851-BV-5	DAIMLER FINANCE NA LLC 2.450% 05/18/20		05/18/2020	Various		10,200,000	10,200,000	10,199,248	4,999,132	.0	(8,180)	.0	(8,180)	.0	10,200,000	.0	.0	.0	124,950	05/18/2020	1FE
240019-BT-5	DAYTON POWER & LIGHT 3.950% 06/15/49		04/09/2020	Tax Free Exchange		5,640,822	5,460,000	5,642,200	5,641,979	.0	(1,157)	.0	(1,157)	.0	5,640,822	.0	.0	.0	.0	06/15/2049	2FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2020	Paydown		69,088	78,897	71,887	73,060	.0	(3,971)	.0	(3,971)	.0	69,088	.0	.0	.0	1,807	09/25/2035	1FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2020	Paydown		16,536	16,536	15,122	15,086	.0	1,450	.0	1,450	.0	16,536	.0	.0	.0	333	02/25/2036	1FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		06/01/2020	Paydown		585	713	603	724	.0	(138)	.0	(138)	.0	585	.0	.0	.0	12	10/25/2036	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2020	Paydown		46,509	46,509	40,114	36,814	.0	9,695	.0	9,695	.0	46,509	.0	.0	.0	1,035	07/25/2036	1FM
25470D-BA-6	DISCOVERY COMMUNICATIONS 3.500% 06/15/22		05/12/2020	Various		15,057,623	14,450,000	14,318,219	14,347,726	.0	15,096	.0	15,096	.0	14,362,823	.0	694,800	694,800	214,944	06/15/2022	2FE
25470X-AQ-8	DISH DBS CORP 5.125% 05/01/20		05/01/2020	Maturity		500,000	500,000	491,400	500,000	.0	8,600	.0	8,600	.0	500,000	.0	.0	.0	12,813	05/01/2020	4FE
256746-AE-8	DOLLAR TREE INC 1.835% 04/17/20		04/10/2020	Call	100,000	1,202,000	1,202,000	1,202,000	1,202,000	.0	.0	.0	.0	.0	1,202,000	.0	.0	.0	15,413	04/17/2020	2FE
25755T-AF-7	DPABS 2017-1A A21 2.137% 07/25/47		04/25/2020	Paydown		550	550	549	550	.0	.0	.0	.0	.0	550	.0	.0	.0	9	07/25/2047	2FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2020	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	257	07/25/2047	2FE
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		04/25/2020	Paydown		21,328	21,328	21,242	21,276	.0	51	.0	51	.0	21,328	.0	.0	.0	439	07/25/2048	2FE
26207K-AG-6	DRIVE 2017-3 D 3.530% 12/15/23		06/15/2020	Paydown		35,777	35,777	36,168	36,046	.0	(269)	.0	(269)	.0	35,777	.0	.0	.0	516	12/15/2023	1FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		04/20/2020	Paydown		28,750	28,750	28,752	28,752	.0	(2)	.0	(2)	.0	28,750	.0	.0	.0	681	04/20/2048	2FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		04/20/2020	Paydown		22,500	22,500	22,500	22,500	.0	.0	.0	.0	.0	22,500	.0	.0	.0	522	04/20/2049	2FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		04/20/2020	Paydown		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	498	10/20/2049	2FE
26209B-AE-9	Drive Auto Recel20184 rust 2018-4 B 3.360% 10/17/22		05/15/2020	Paydown		21,665	21,665	21,713	21,698	.0	(32)	.0	(32)	.0	21,665	.0	.0	.0			

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
28370T-AA-7	EL PASO PIPELINE 6.500% 04/01/20		04/01/2020	Various		2,500,000	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0	2,500,000	.0	.0	.0	81,250	04/01/2020	2FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		06/25/2020	Paydown		142,652	142,652	142,649	142,652	.0	.0	.0	.0	.0	142,652	.0	.0	.0	1,501	02/25/2027	1FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		06/25/2020	Paydown		593,705	593,705	593,695	593,705	.0	(13)	.0	(13)	.0	593,705	.0	.0	.0	6,741	04/25/2028	1FE
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		06/25/2020	Paydown		730,374	730,374	730,256	730,265	.0	110	.0	110	.0	730,374	.0	.0	.0	8,782	01/25/2034	1FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		06/30/2020	Paydown		124,126	124,126	124,126	120,486	.0	3,640	.0	3,640	.0	124,126	.0	.0	.0	2,542	06/30/2040	1PL
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		06/01/2020	Paydown		183,068	183,068	183,068	181,487	.0	1,581	.0	1,581	.0	183,068	.0	.0	.0	4,002	12/25/2033	1FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2020	Paydown		297,777	297,777	286,052	285,916	.0	11,861	.0	11,861	.0	297,777	.0	.0	.0	2,799	03/25/2043	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2020	Paydown		431,478	431,478	426,560	427,081	.0	4,397	.0	4,397	.0	431,478	.0	.0	.0	5,291	06/25/2043	1FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		06/01/2020	Paydown		1,536,951	1,536,951	1,519,660	1,521,576	.0	15,375	.0	15,375	.0	1,536,951	.0	.0	.0	22,472	02/25/2048	1FM
30166P-AC-5	Exeter Automobil20183A ables 2018-3A B 3.460% 10/17/22		06/15/2020	Paydown	100.0000	74,070	74,070	74,441	74,176	.0	(106)	.0	(106)	.0	74,070	.0	.0	.0	1,060	10/17/2022	1FE
30167L-AA-7	Exeter Automobil20192A ables 2019-2A A 2.930% 07/15/22		06/15/2020	Paydown		31,309	31,309	31,309	31,309	.0	.0	.0	.0	.0	31,309	.0	.0	.0	369	07/15/2022	1FE
30263D-AJ-9	PREMF 2010-K7 B 5.625% 04/25/20		04/01/2020	Paydown		40,722	40,722	41,837	40,818	.0	(96)	.0	(96)	.0	40,722	.0	.0	.0	765	04/25/2020	1FM
32057H-AG-2	FIAT 2016-2A C 2.530% 07/15/22		06/15/2020	Paydown		33,632	33,632	33,704	.0	.0	(72)	.0	(72)	.0	33,632	.0	.0	.0	71	07/15/2022	1FE
33843P-AG-1	Flagship Credit 20163 st 2016-3 C 2.720% 07/15/22		06/15/2020	Paydown		40,735	40,735	40,798	40,770	.0	(36)	.0	(36)	.0	40,735	.0	.0	.0	461	07/15/2022	1FE
33850B-AX-5	FSMT 2017-1 B2 3.677% 03/25/47		06/01/2020	Paydown		59,487	59,487	59,197	59,190	.0	297	.0	297	.0	59,487	.0	.0	.0	914	03/25/2047	1FM
341081-FW-2	FLORIDA PR & LT CO 0.901% 05/06/22		05/14/2020	Call	100.0000	12,000,000	12,000,000	12,000,000	12,000,000	.0	.0	.0	.0	12,000,000	.0	.0	.0	137,310	05/06/2022	1FE	
34417M-AA-5	FOCUS 2017-1A A21 3.857% 04/30/47		04/30/2020	Paydown		18,750	18,750	18,628	18,683	.0	67	.0	67	.0	18,750	.0	.0	.0	362	04/30/2047	2FE
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		04/30/2020	Paydown		30,000	30,000	30,503	30,438	.0	(438)	.0	(438)	.0	30,000	.0	.0	.0	764	04/30/2047	2FE
34417M-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		04/30/2020	Paydown		2,500	2,500	2,520	2,514	.0	(14)	.0	(14)	.0	2,500	.0	.0	.0	65	10/30/2048	2FE
345397-XK-4	FORD MOTOR CREDIT 3.157% 08/04/20		04/08/2020	MARKET AXESS		302,709	311,000	301,670	.0	.0	526	.0	526	.0	302,196	.0	513	513	1,882	08/04/2020	2FE
345838-AA-4	FOREST LABORATORIES INC 5.000% 12/15/21		05/15/2020	Tax Free Exchange		25,506,515	25,000,000	27,461,950	25,643,716	.0	(137,201)	.0	(137,201)	.0	25,506,515	.0	.0	.0	520,833	12/15/2021	2FE
35105M-AB-7	Foursight Capita20182 bile R 2018-2 A2 3.320% 04/15/22		06/15/2020	Paydown		33,661	33,661	33,660	33,661	.0	.0	.0	.0	.0	33,661	.0	.0	.0	458	04/15/2022	1FE
35137L-AD-7	FOX CORP 5.476% 01/25/39		04/01/2020	Various		10,688,734	10,000,000	10,691,410	7,032,971	.0	(1,598)	.0	(1,598)	.0	10,688,734	.0	.0	.0	295,096	01/25/2039	2FE
35137L-AE-5	FOX CORP 5.576% 01/25/49		04/01/2020	Tax Free Exchange		5,033,597	5,000,000	5,034,400	5,033,838	.0	(240)	.0	(240)	.0	5,033,597	.0	.0	.0	192,062	01/25/2049	2FE
36120R-AA-7	FXI HOLDINGS INC 7.875% 11/01/24		05/15/2020	Redemption	100.0000	85,000	85,000	85,458	85,336	.0	(336)	.0	(336)	.0	85,000	.0	.0	.0	3,607	11/01/2024	4FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		06/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	06/25/2028	3FM
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		06/01/2020	Paydown		110,749	110,749	106,144	111,344	.0	(595)	.0	(595)	.0	110,749	.0	.0	.0	3,034	12/25/2037	3FM
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		06/01/2020	Paydown		236,026	236,026	239,556	236,243	.0	(217)	.0	(217)	.0	236,026	.0	.0	.0	3,261	01/10/2045	1FM
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		06/01/2020	Paydown		384,974	384,974	392,673	385,278	.0	(305)	.0	(305)	.0	384,974	.0	.0	.0	7,906	05/10/2045	1FM
36197X-AM-6	GSMS 2013-GC12 XA 1.551% 06/10/46		06/01/2020	Paydown		.0	.0	23,416	10,218	.0	(10,218)	.0	(10,218)	.0	.0	.0	.0	.0	1,636	06/10/2046	1FE
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		06/01/2020	Paydown		102,232	102,232	105,295	102,928	.0	(697)	.0	(697)	.0	102,232	.0	.0	.0	1,627	08/10/2046	1FM
36198F-AG-7	GSMS 2013-GC14 XA 0.728% 08/10/46		06/01/2020	Paydown		.0	.0	18,593	.0	.0	(18,593)	.0	(18,593)	.0	.0	.0	.0	.0	1,592	08/10/2046	1FE
3622M-AM-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2020	Paydown		39,118	39,118	39,187	40,371	.0	(1,254)	.0	(1,254)	.0	39,118	.0	.0	.0	1,143	05/25/2037	3FM
3622M-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2020	Paydown		59,075	59,075	50,248	57,689	.0	1,385	.0	1,385	.0	59,075	.0	.0	.0	1,494	05/25/2037	1FM
36233A-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2020	Paydown		34,106	34,106	34,800	34,370	.0	(264)	.0	(264)	.0	34,106	.0	.0	.0	925	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2020	Paydown		14,826	14,826	14,112	14,253	.0	573	.0	573	.0	14,826	.0	.0	.0	340	09/25/2035	1FM
36249E-AA-2	GCAR 2016-2A A 3.250% 04/18/22		06/15/2020	Paydown		16,184	16,184	16,184	16,184	.0	.0	.0	.0	.0	16,184	.0	.0	.0	216	04/18/2022	1FE
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		06/03/2020	Paydown		1,795,562	1,795,562	1,849,357	1,796,874	.0	(1,312)	.0	(1,312)	.0	1,795,562	.0	.0	.0	29,141	08/10/2043	1FM
36255X-AA-1	GLS Auto Receiva20183A st 2018-3A A 3.350% 08/15/22		06/15/2020	Paydown		33,842	33,842	33,995	.0	.0	(153)	.0	(153)	.0	33,842	.0	.0	.0	94	08/15/2022	1FE
36256D-AA-4	GLS Auto Receiva20191A st 2019-1A A 3.370% 01/17/23		06/15/2020	Paydown		21,874	21,874	21,874	21,874	.0	.0	.0	.0	.0	21,874	.0	.0	.0	298	01/17/2023	1FE
36258X-AA-8	GCAR 2020-1A A 2.170% 02/15/24		06/15/2020	Paydown		24,660	24,660	24,659	.0	.0	1	.0	1	.0	24,660	.0	.0	.0	147	02/15/2024	1FE
370334-CC-6	GENERAL MILLS 2.145% 10/17/23		06/09/2020	CITIGROUP GLOBAL MKTS		2,771,808	2,750,000	2,699,573	2,709,463	.0	4,683	.0	4,683	.0	2,714,145	.0	57,662	57,662	49,965	10/17/2023	2FE
411707-AB-8	HNGRY 2018-1A A21 4.250% 06/20/48		06/20/2020	Paydown		45,500	45,500	45,509	45,505	.0	(5)	.0	(5)	.0	45,500	.0	.0	.0	967	06/20/2048	2FE
411707-AD-4	HNGRY 2018-1A A211 4.959% 06/20/48		06/20/2020	Paydown		54,375	54,375	54,455	54,432	.0	(57)	.0	(57)	.0	54,375	.0	.0	.0	1,348	06/20/2048	2FE
422074-AS-2	KRAFT HEINZ 4.875% 02/15/25		06/04/2020	Call	102.4380	1,516,082	1,480,000	1,480,000	1,480,000	.0	.0	.0	.0	1,480,000	.0	.0	.0	94,003	02/15/2025	2FE	
42806D-AU-3	HERTZ 2016-2A A 2.950% 03/25/22		06/25/2020	Paydown		3,908,637	3,908,637	3,897,186	3,904,021	.0	4,616	.0	4,616	.0	3,908,637	.0	.0	.0	53,482	03/25/2022	1FE
42806D-BC-2	HERTZ 2016-4A A 2.650% 07/25/22		06/25/2020	Paydown		2,970,159	2,970,159	2,885,695	2,928,035	.0	42,124	.0	42,124	.0	2,970						

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		06/25/2020	Paydown		52,847	52,847	52,843	.0	.0	.3	.0	.3	.0	52,847	.0	.0	.0	.60	02/25/2039	IFE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2020	Paydown		31,909	31,909	5,176	497	.0	31,412	.0	31,412	.0	31,909	.0	.0	.0	186	05/25/2036	IFM
451102-BU-0	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		04/01/2020	Tax Free Exchange		600,386	589,000	600,780	.0	.0	(394)	.0	(394)	.0	600,386	.0	.0	.0	.0	09/15/2024	3FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		05/01/2020	Paydown		3,190	2,669	2,194	1,824	.0	1,365	.0	1,365	.0	3,190	.0	.0	.0	.89	02/25/2036	IFM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		06/01/2020	Paydown		66,461	67,395	63,930	63,814	.0	2,647	.0	2,647	.0	66,461	.0	.0	.0	1,627	02/25/2036	IFM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		06/01/2020	Paydown		69,983	70,967	71,942	71,521	.0	(1,537)	.0	(1,537)	.0	69,983	.0	.0	.0	1,714	02/25/2036	3FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		06/01/2020	Paydown		72,003	71,805	45,977	44,634	.0	27,369	.0	27,369	.0	72,003	.0	.0	.0	1,738	02/25/2036	IFM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		06/01/2020	Paydown		53,148	53,308	40,370	38,355	.0	14,793	.0	14,793	.0	53,148	.0	.0	.0	1,258	12/25/2035	IFM
46185H-AA-0	IHSFR 2018-SFR2 A 1.094% 06/17/37		06/17/2020	Paydown		253,974	253,974	253,904	253,938	.0	.37	.0	.37	.0	253,974	.0	.0	.0	2,337	06/17/2037	IFE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		06/01/2020	Paydown		4,228	4,228	4,228	4,228	.0	.0	.0	.0	.0	4,228	.0	.0	.0	103	09/25/2035	IFM
464120-AE-7	IRIHE 2006-2 2A4 6.670% 02/25/36		06/01/2020	Paydown		28,155	27,498	2,498	21,505	.0	6,650	.0	6,650	.0	28,155	.0	.0	.0	.785	02/25/2036	IFM
46412R-AD-7	IRIHE 2007-1 2A3 6.650% 08/25/37		06/01/2020	Paydown		366,621	366,621	260,295	250,349	.0	116,271	.0	116,271	.0	366,621	.0	.0	.0	10,199	08/25/2037	IFM
46590M-AT-7	JPMCC 2016-JP2 XA 1.951% 08/15/49		06/01/2020	Paydown		.0	.0	44,014	29,031	.0	(29,031)	.0	(29,031)	.0	.0	.0	.0	.0	2,988	08/15/2049	IFE
46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		06/01/2020	Paydown		770,838	770,838	789,025	.0	.0	(18,187)	.0	(18,187)	.0	770,838	.0	.0	.0	6,836	07/25/2050	IFE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2020	Paydown		11,779	11,779	11,773	11,774	.0	.6	.0	.6	.0	11,779	.0	.0	.0	191	03/15/2063	IFE
46625Y-DK-6	JPMCC 2004-CBX E 5.126% 01/12/37		06/01/2020	Paydown		844,778	844,778	866,821	850,892	.0	(6,115)	.0	(6,115)	.0	844,778	.0	.0	.0	18,055	01/12/2037	IFM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		06/01/2020	Paydown		47,412	47,412	26,451	20,612	.0	26,800	.0	26,800	.0	47,412	.0	.0	.0	413	07/25/2036	IFM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2020	Paydown		53,249	53,249	30,628	23,822	.0	53,249	.0	53,249	.0	53,249	.0	.0	.0	464	07/25/2036	IFM
46630L-AE-4	JPMAC 2007-CH1 AF4 4.852% 11/25/36		06/01/2020	Paydown		45,067	45,067	45,067	44,706	.0	361	.0	361	.0	45,067	.0	.0	.0	924	11/25/2036	IFM
466365-AA-1	JACK 2019-1A A21 3.982% 08/25/49		05/25/2020	Paydown		92,500	92,500	92,500	92,500	.0	.0	.0	.0	.0	92,500	.0	.0	.0	1,842	08/25/2049	2FE
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		06/01/2020	Paydown		502,463	502,463	507,486	502,230	.0	234	.0	234	.0	502,463	.0	.0	.0	11,084	07/15/2046	IFM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		06/01/2020	Paydown		287,434	287,434	290,307	287,483	.0	(49)	.0	(49)	.0	287,434	.0	.0	.0	6,382	08/15/2046	IFM
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		06/01/2020	Paydown		489,379	489,379	469,556	483,602	.0	5,777	.0	5,777	.0	489,379	.0	.0	.0	5,507	12/15/2047	IFM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		06/01/2020	Paydown		189,498	189,498	191,393	189,816	.0	(318)	.0	(318)	.0	189,498	.0	.0	.0	2,635	01/15/2046	IFM
46640M-AT-7	JPMIT 2013-3 B3 3.388% 07/25/43		06/01/2020	Paydown		202,681	202,681	205,171	205,171	.0	(2,490)	.0	(2,490)	.0	202,681	.0	.0	.0	3,016	07/25/2043	IFM
46640N-AG-3	JPMBB 2013-C15 XA 1.233% 11/15/45		05/01/2020	BREAN CAPITAL LLC		2,641,406	2,641,406	.0	.0	.0	.0	.0	.0	2,641,406	.0	.0	.0	.0	.0	11/15/2045	IFE
46640N-AG-3	JPMBB 2013-C15 XA 1.233% 11/15/45		06/01/2020	Paydown		.0	.0	76,801	.0	.0	(76,801)	.0	(76,801)	.0	.0	.0	.0	.0	4,509	11/15/2045	IFE
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		06/01/2020	Paydown		212,406	212,406	215,592	214,924	.0	(2,518)	.0	(2,518)	.0	212,406	.0	.0	.0	3,542	08/26/2036	IFE
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		06/01/2020	Paydown		677,720	677,720	698,047	682,568	.0	(4,848)	.0	(4,848)	.0	677,720	.0	.0	.0	10,382	12/15/2046	IFM
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		06/01/2020	Paydown		215,046	215,046	221,496	216,954	.0	(1,908)	.0	(1,908)	.0	215,046	.0	.0	.0	3,389	08/15/2047	IFM
46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		06/01/2020	Paydown		366,950	366,950	369,616	369,780	.0	(2,829)	.0	(2,829)	.0	366,950	.0	.0	.0	5,314	05/25/2047	IFM
46648H-AY-9	JPMIT 2017-2 B1 3.703% 05/25/47		06/01/2020	Paydown		50,563	50,563	50,666	50,676	.0	(113)	.0	(113)	.0	50,563	.0	.0	.0	938	05/25/2047	IFM
46648R-AC-5	JPMIT 2018-1 A3 3.500% 06/25/48		06/01/2020	Paydown		1,362,704	1,362,704	1,367,175	1,366,976	.0	(4,272)	.0	(4,272)	.0	1,362,704	.0	.0	.0	19,529	06/25/2048	IFM
46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		06/01/2020	Paydown		74,557	74,557	74,843	74,783	.0	(226)	.0	(226)	.0	74,557	.0	.0	.0	1,087	12/25/2048	IFM
46649H-AY-8	JPMIT 2017-6 B1 3.814% 12/25/48		06/01/2020	Paydown		34,161	34,161	35,914	35,883	.0	(1,722)	.0	(1,722)	.0	34,161	.0	.0	.0	543	12/25/2048	IFM
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		06/15/2020	Paydown		76,321	76,321	76,267	76,270	.0	51	.0	51	.0	76,321	.0	.0	.0	1,213	08/17/2071	IFE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		06/15/2020	Paydown		189,537	189,537	189,537	.0	.0	.0	.0	.0	189,537	.0	.0	.0	2,987	04/15/2072	IFE	
46651Y-AC-4	JPMIT 2019-9 A3 3.500% 05/25/50		06/01/2020	Paydown		1,203,789	1,203,789	1,220,717	1,220,411	.0	(16,622)	.0	(16,622)	.0	1,203,789	.0	.0	.0	20,986	05/25/2050	IFM
47760Q-AA-1	JIMMY 2017-1A A21 3.610% 07/30/47		04/30/2020	Paydown		500	500	498	499	.0	.1	.0	.1	.0	500	.0	.0	.0	9	07/30/2047	2FE
47760Q-AB-9	JIMMY 2017-1A A21 4.846% 07/30/47		04/30/2020	Paydown		25,000	25,000	25,001	24,991	.0	.9	.0	.9	.0	25,000	.0	.0	.0	606	07/30/2047	2FE
48247U-AA-3	KSBA 2013-1 A 2.201% 08/25/36		06/25/2020	Paydown		.0	.0	50,545	46,094	.0	(46,094)	.0	(46,094)	.0	.0	.0	.0	.0	6,196	08/25/2036	1
48249K-AA-3	KSBA 2014-3 A 1.572% 05/25/39		06/25/2020	Paydown		.0	.0	95,204	88,458	.0	(88,458)	.0	(88,458)	.0	.0	.0	.0	.0	15,206	05/25/2039	1
48249Y-AA-3	KSBA 2016-1 A 2.667% 03/25/42		06/25/2020	Paydown		.0	.0	3,819	3,822	.0	(3,822)	.0	(3,822)	.0	.0	.0	.0	.0	522	03/25/2042	1
48283P-AE-1	KABB 2019-1 A 3.825% 03/15/24		06/15/2020	Paydown		7,133,592	7,133,592	7,134,211	7,134,166	.0	(574)	.0	(574)	.0	7,133,592	.0	.0	.0	136,430	03/15/2024	IFE
50076Q-AZ-9	KRAFT FOODS GROUP INC-W/1 3.500% 06/06/22		05/19/2020	TENDER OFFER		4,323,280	4,157,000	4,253,068	4,191,104	.0	(5,200)	.0	(5,200)	.0	4,185,904	.0	137,376	137,376	65,877	06/06/2022	3FE
50077L-AQ-9	KRAFT HEINZ FOODS CO 1.268% 08/10/22		05/19/2020	TENDER OFFER		12,617,288	12,617,288	12,584,706	12,634,406	.0	21,345	.0	21,345	.0	12,655,752	.0	(38,464)	(38,464)	172,995	08/10/2022	3FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2020	Paydown		134,653	153,678	130,916	125,417	.0	9,237	.0	9,237	.0	134,653	.0	.0	.0	3,859	11/25/2036	3FM

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
594918-BA-1	MICROSOFT CORP 2.375% 02/12/22		04/08/2020	J P MORGAN SEC FIXED INC		7,198,100	7,000,000	6,987,890	6,996,040	.0	.464	.0	.464	.0	6,996,504	.0	201,596	201,596	108,986	02/12/2022	1FE
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		06/01/2020	Paydown		768,772	768,772	769,012	.0	(240)	.0	(240)	.0	768,772	.0	.0	.0	3,031	01/25/2061	1FM	
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		04/01/2020	Paydown		1,760	1,760	1,784	1,781	.0	(21)	.0	(21)	.0	1,760	.0	.0	.0	19	01/25/2061	1FM
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		06/01/2020	Paydown		476,888	476,888	491,169	480,570	.0	(3,681)	.0	(3,681)	.0	476,888	.0	.0	.0	7,747	02/15/2047	1FM
61745H-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		06/01/2020	Paydown		41,027	41,027	41,847	41,036	.0	(8)	.0	(8)	.0	41,027	.0	.0	.0	860	09/15/2047	1FM
61748H-MM-8	MSM 2005-6AR 1M1 0.644% 11/25/35		06/25/2020	Paydown		56,297	56,297	56,350	56,288	.0	.8	.0	.8	.0	56,297	.0	.0	.0	463	11/25/2035	1FM
	MORGAN STANLEY 2006-12XS A5A 6.092%		10/25/36	Paydown		85,047	85,047	87,048	40,214	.0	44,833	.0	44,833	.0	85,047	.0	.0	.0	683	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		06/01/2020	Paydown		61,712	61,712	23,993	27,614	.0	37,719	.0	37,719	.0	61,712	.0	.0	.0	410	08/25/2036	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2020	Paydown		20,823	20,823	8,942	11,140	.0	11,882	.0	11,882	.0	20,823	.0	.0	.0	186	01/25/2047	1FM
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		06/01/2020	Paydown		325,664	325,664	332,173	326,670	.0	(1,006)	.0	(1,006)	.0	325,664	.0	.0	.0	5,488	08/15/2045	1FM
61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		06/01/2020	Paydown		675,484	675,484	701,283	681,850	.0	(6,366)	.0	(6,366)	.0	675,484	.0	.0	.0	11,131	10/15/2046	1FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		06/01/2020	Paydown		679,020	679,020	699,376	685,097	.0	(6,077)	.0	(6,077)	.0	679,020	.0	.0	.0	11,577	04/15/2047	1FM
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		06/01/2020	Paydown		355,722	355,722	366,380	359,103	.0	(3,382)	.0	(3,382)	.0	355,722	.0	.0	.0	5,369	10/15/2047	1FM
61975F-AA-7	MOTEL 2017-MTL6 A 1.105% 08/15/34		06/15/2020	Paydown		1,432,477	1,432,477	1,432,477	1,432,477	.0	.0	.0	.0	1,432,477	.0	.0	.0	13,168	08/15/2034	1FM	
62942K-AA-4	NPPMT 2013-1 A1 3.250% 07/25/43		06/01/2020	Paydown		180,226	180,226	175,720	176,725	.0	3,500	.0	3,500	.0	180,226	.0	.0	.0	2,469	07/25/2043	1FM
62942K-AV-8	NPPMT 2013-1 A23 3.250% 07/25/43		06/01/2020	Paydown		514,930	514,930	522,010	518,074	.0	(3,145)	.0	(3,145)	.0	514,930	.0	.0	.0	7,055	07/25/2043	1FM
64352V-MA-6	NCHET 2005-A A6 4.676% 08/25/35		06/01/2020	Paydown		13,858	13,858	12,940	13,858	.0	.871	.0	.871	.0	13,858	.0	.0	.0	276	08/25/2035	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2020	Paydown		33,181	33,181	27,593	25,943	.0	7,238	.0	7,238	.0	33,181	.0	.0	.0	641	03/25/2047	1FM
668138-AA-8	NORTHEASTERN MUTUAL LIFE 3.850% 09/30/47		04/28/2020	WELLS FARGO		799,372	799,372	681,331	.0	.10	.0	.10	.0	681,341	.0	118,031	118,031	2,246	09/30/2047	1FE	
674599-CP-8	OCCIDENTAL PETROLEUM CORP 2.700% 08/15/22		04/14/2020	JEFFERIES & CO		16,600,000	20,000,000	19,978,600	19,981,006	.0	1,969	.0	1,969	.0	19,982,975	.0	(3,382,975)	(3,382,975)	372,000	08/15/2022	3FE
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		06/11/2020	Paydown		436,809	436,809	511,613	464,713	.0	(27,904)	.0	(27,904)	.0	436,809	.0	.0	.0	10,362	10/13/2037	1FM
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		06/09/2020	Paydown		3,026	3,026	3,019	3,026	.0	.1	.0	.1	.0	3,026	.0	.0	.0	29	07/09/2029	1FE
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		06/09/2020	Paydown		271,867	271,867	271,831	271,836	.0	.31	.0	.31	.0	271,867	.0	.0	.0	4,070	04/09/2038	1FE
693456-AP-0	PMTLT 2013-J1 B2 3.555% 09/25/43		06/01/2020	Paydown		385,468	385,468	395,210	391,904	.0	(6,436)	.0	(6,436)	.0	385,468	.0	.0	.0	5,633	09/25/2043	1FM
693456-AQ-8	PMTLT 2013-J1 B3 3.555% 09/25/43		06/01/2020	Paydown		220,245	220,245	221,070	221,006	.0	(761)	.0	(761)	.0	220,245	.0	.0	.0	3,219	09/25/2043	1FM
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		06/01/2020	Paydown		1,342,952	1,342,952	1,325,955	1,327,014	.0	15,938	.0	15,938	.0	1,342,952	.0	.0	.0	19,476	02/25/2048	1FM
72703P-AA-1	PLNT 2018-1A A21 4.262% 09/05/48		06/05/2020	Paydown		32,500	32,500	32,500	32,500	.0	.0	.0	.0	.0	32,500	.0	.0	.0	693	09/05/2048	2FE
72703P-AB-9	PLNT 2018-1A A211 4.668% 09/05/48		06/05/2020	Paydown		37,500	37,500	37,500	37,500	.0	.0	.0	.0	.0	37,500	.0	.0	.0	875	09/05/2048	2FE
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		04/30/2020	Paydown		12,475	12,475	12,475	12,475	.0	.0	.0	.0	.0	12,475	.0	.0	.0	279	07/30/2049	2FE
74387L-AC-5	PPMT 2019-1 A2 3.000% 12/25/49		06/01/2020	Paydown		972,242	972,242	977,863	977,726	.0	(5,483)	.0	(5,483)	.0	972,242	.0	.0	.0	12,385	12/25/2049	1FM
	PRU HOME MTGE SECS 1992-A 3B4 7.900%		04/28/22	Paydown		117	119	110	26	.0	91	.0	91	.0	117	.0	.0	.0	2	04/28/2022	5GI
74394R-AL-5	QUAD GRAPHICS INC 7.000% 05/01/22		05/20/2020	SUMRIDGE PARTNERS		113,463	145,000	145,363	145,266	.0	(35)	.0	(35)	.0	145,232	.0	(31,769)	(31,769)	5,667	05/01/2022	4FE
747301-AC-3	RALI 2006-GS6 1A6 6.250% 06/25/36		06/01/2020	Paydown		38,655	56,328	47,124	48,896	.0	(10,241)	.0	(10,241)	.0	38,655	.0	.0	.0	1,459	06/25/2036	3FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		06/01/2020	Paydown		31,333	35,048	28,648	29,566	.0	1,767	.0	1,767	.0	31,333	.0	.0	.0	926	06/25/2036	1FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2020	Paydown		203,165	203,165	201,592	201,488	.0	1,676	.0	1,676	.0	203,165	.0	.0	.0	2,570	10/25/2063	1FE
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/65		05/01/2020	Paydown		666,823	666,823	665,988	665,312	.0	1,511	.0	1,511	.0	666,823	.0	.0	.0	8,484	06/25/2065	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		04/01/2020	Paydown		1,161	1,161	847	652	.0	509	.0	509	.0	1,161	.0	.0	.0	22	05/25/2036	1FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		06/01/2020	Paydown		39,286	39,286	38,276	36,961	.0	2,325	.0	2,325	.0	39,286	.0	.0	.0	813	01/25/2032	1FM
761118-MD-7	RALI 2005-GS16 A4 5.750% 11/25/35		06/01/2020	Paydown		31,974	37,532	35,094	35,094	.0	(3,121)	.0	(3,121)	.0	31,974	.0	.0	.0	878	11/25/2035	3FM
761118-XQ-6	RALI 2006-GS3 1A12 6.000% 03/25/36		06/01/2020	Paydown		23,711	36,151	29,790	32,822	.0	(9,111)	.0	(9,111)	.0	23,711	.0	.0	.0	960	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2020	Paydown		196	320	288	287	.0	(91)	.0	(91)	.0	196	.0	.0	.0	7	11/25/2035	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2020	Paydown		105,635	84,274	54,958	54,952	.0	50,682	.0	50,682	.0	105,635	.0	.0	.0	2,852	04/25/2036	1FM
761713-BT-2	REYNOLDS AMERICAN INC 6.875% 05/01/20		05/01/2020	Maturity		1,200,000	1,200,000	1,236,288	1,217,108	.0	(17,108)	.0	(17,108)	.0	1,200,000	.0	.0	.0	41,250	05/01/2020	2FE
77340R-AM-9	ROCKIES EXPRESS PIPELINE 6.875% 04/15/40		05/19/2020	J P MORGAN SEC FIXED INC		629,800	670,000	746,822	745,841	.0	(741)	.0	(741)	.0	745,100	.0	(115,300)	(115,300)	27,638	04/15/2040	2FE
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.950% 07/15/29		05/19/2020	J P MORGAN SEC FIXED INC		2,700,000	3,000,000	2,994,780	2,995,583	.0	.85	.0	.85	.0	2,995,669	.0	(295,669)	(295,669)	164,588	07/15/2029	2FE
785592-AE-6	SABINE PASS LIQUEFACTION 5.625% 02/01/21		06/08/2020	Various		3,028,321	2,970,000	3,030,405	2,980,900	.0	(4,418)	.0	(4,418)	.0	2,976,482	.0	(6,482)	(6,482)	200,789	02/01/2021	2FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		06/01/2020	Paydown		220,482	220,482	225,236	224,78												

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
81745R-AG-5	SEMT 2013-3 B1 3.510% 03/25/43		06/01/2020	Paydown		263,730	263,730	266,223	265,450	.0	(1,720)	.0	(1,720)	.0	263,730	.0	.0	.0	3,989	03/25/2043	1FM
81745R-AH-3	SEMT 2013-3 B2 3.510% 03/25/43		06/01/2020	Paydown		100,784	100,784	103,433	102,803	.0	(2,019)	.0	(2,019)	.0	100,784	.0	.0	.0	1,525	03/25/2043	1FM
81745X-CB-1	SEMT 2017-4 B1 3.926% 07/25/47		06/01/2020	Paydown		36,352	36,352	38,463	38,371	.0	(2,019)	.0	(2,019)	.0	36,352	.0	.0	.0	595	07/25/2047	1FM
81746H-BT-7	SEMT 2017-QH1 A20 3.500% 08/25/47		06/01/2020	Paydown		319,107	319,107	320,927	320,420	.0	(1,313)	.0	(1,313)	.0	319,107	.0	.0	.0	4,446	08/25/2047	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/01/2020	Paydown		1,426,855	1,426,855	1,446,075	1,436,159	.0	(9,304)	.0	(9,304)	.0	1,426,855	.0	.0	.0	21,963	07/25/2045	1FM
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		06/01/2020	Paydown		1,442,622	1,442,622	1,452,765	1,451,581	.0	(8,959)	.0	(8,959)	.0	1,442,622	.0	.0	.0	20,077	02/25/2048	1FM
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		06/01/2020	Paydown		484,558	484,558	484,331	484,343	.0	.0	.0	.0	.0	484,558	.0	.0	.0	7,078	02/25/2047	1FM
81747D-AA-7	SEMT 2018-QH1 A1 4.000% 02/25/48		06/01/2020	Paydown		762,982	762,982	775,378	769,047	.0	(6,066)	.0	(6,066)	.0	762,982	.0	.0	.0	14,433	02/25/2048	1FM
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		06/01/2020	Paydown		452,522	452,522	463,693	.0	.0	(11,172)	.0	(11,172)	.0	452,522	.0	.0	.0	4,268	03/25/2050	1FE
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		04/25/2020	Paydown		72,818	72,818	72,989	72,970	.0	(153)	.0	(153)	.0	72,818	.0	.0	.0	1,602	10/25/2049	2FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2020	Paydown		618,475	618,475	604,924	604,347	.0	14,128	.0	14,128	.0	618,475	.0	.0	.0	9,915	07/25/2043	1FM
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		06/20/2020	Paydown		1,410,800	1,410,800	1,410,537	1,410,547	.0	256	.0	256	.0	1,410,800	.0	.0	.0	15,814	08/20/2036	1FE
82652N-AB-4	Sierra Receivab20162A ng Co 2016-2A A 2.330% 07/20/33		06/20/2020	Paydown		8,231	8,231	8,240	.0	.0	(9)	.0	(9)	.0	8,231	.0	.0	.0	64	07/20/2033	1FE
82652Y-AA-2	SRFC 2016-3A A 2.490% 10/20/33		06/20/2020	Paydown		76,255	76,255	76,241	76,252	.0	3	.0	3	.0	76,255	.0	.0	.0	753	10/20/2033	1FE
828907-CW-5	SIMON PROPERTY GROUP INC 3.300% 01/15/26		04/14/2020	WELLS FARGO		6,772,808	6,728,000	6,996,938	6,441,355	.0	12,084	.0	12,084	.0	6,453,439	.0	319,369	319,369	167,135	01/15/2026	1FE
828907-CY-1	SIMON PROPERTY GROUP INC 3.250% 11/30/26		04/14/2020	WELLS FARGO		6,444,096	6,489,000	6,114,199	6,158,790	.0	12,086	.0	12,086	.0	6,170,877	.0	273,219	273,219	79,671	11/30/2026	1FE
85022W-AL-8	SOFT 2019-AA A 3.200% 05/27/36		06/25/2020	Paydown		1,226,139	1,226,139	1,225,845	1,225,969	.0	170	.0	170	.0	1,226,139	.0	.0	.0	16,462	05/27/2036	1FE
86359A-K3-6	SASC 2003-25XS A5 5.044% 08/25/33		06/01/2020	Paydown		100,555	100,555	100,493	100,555	.0	.0	.0	.0	.0	100,555	.0	.0	.0	2,369	08/25/2033	1FM
863667-AM-3	STRYKER CORP 2.625% 03/15/21		04/17/2020	KEY BANC-MCDONALD		1,869,980	1,850,000	1,849,297	1,849,785	.0	57	.0	57	.0	1,849,842	.0	20,138	20,138	29,138	03/15/2021	2FE
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		06/01/2020	Paydown		64,151	64,151	63,900	65,638	.0	(1,487)	.0	(1,487)	.0	64,151	.0	.0	.0	1,608	11/25/2036	3FM
87272Q-AA-8	TLF 2017-1A A 3.090% 12/15/29		06/15/2020	Paydown		5,807	5,807	5,807	5,807	.0	.0	.0	.0	.0	5,807	.0	.0	.0	72	12/15/2029	1FE
88161D-AE-1	TESLA 2018-A E 4.940% 03/22/21		06/20/2020	Paydown		3,700,000	3,700,000	3,700,574	3,700,057	.0	(57)	.0	(57)	.0	3,700,000	.0	.0	.0	76,581	03/22/2021	1FE
883556-CG-5	THERMO FISHER SCIENTIFIC 4.497% 03/25/30		05/05/2020	BARCLAYS		500,000	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	105,150	105,150	2,623	03/25/2030	2FE
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		06/01/2020	Paydown		10,048	10,048	10,098	10,060	.0	(12)	.0	(12)	.0	10,048	.0	.0	.0	116	04/25/2055	1FM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		06/01/2020	Paydown		187,381	187,381	187,443	187,173	.0	208	.0	208	.0	187,381	.0	.0	.0	2,340	03/25/2054	1FM
89176B-AA-4	Towd Point Mortg2018SJ1 t 2018-SJ1 A1 4.000% 10/25/58		06/01/2020	Paydown		23,886	23,886	23,869	23,843	.0	43	.0	43	.0	23,886	.0	.0	.0	403	10/25/2058	1FM
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 1.184% 10/25/48		06/25/2020	Paydown		9,115	9,115	9,104	9,077	.0	37	.0	37	.0	9,115	.0	.0	.0	87	10/25/2048	1FM
89177R-AA-8	Towd Point Mortg2019SJ1 t 2019-SJ1 A1 3.750% 11/25/58		06/01/2020	Paydown		17,983	17,983	17,970	17,959	.0	24	.0	24	.0	17,983	.0	.0	.0	282	11/25/2058	1FM
89178J-AA-5	TPMT 2019-SJ3 A1 3.000% 11/25/59		06/01/2020	Paydown		19,505	19,505	19,559	19,505	.0	(55)	.0	(55)	.0	19,505	.0	.0	.0	242	11/25/2059	1FM
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		06/01/2020	Paydown		103,855	103,855	105,408	103,981	.0	(126)	.0	(126)	.0	103,855	.0	.0	.0	1,380	01/10/2045	1FM
90268T-AE-4	UBSC 2011-C1 XA 2.349% 01/10/45		06/01/2020	Paydown		.0	.0	924	309	.0	(309)	.0	(309)	.0	.0	.0	.0	.0	102	01/10/2045	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		06/01/2020	Paydown		1,041,863	1,041,863	1,057,481	1,043,232	.0	(1,369)	.0	(1,369)	.0	1,041,863	.0	.0	.0	13,065	05/10/2045	1FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		06/01/2020	Paydown		228,504	228,504	235,358	229,837	.0	(1,333)	.0	(1,333)	.0	228,504	.0	.0	.0	2,722	03/10/2046	1FM
90278L-AZ-2	UBSCM 2018-C15 XA 1.116% 12/15/51		06/01/2020	Paydown		.0	.0	2,891	2,619	.0	(2,619)	.0	(2,619)	.0	.0	.0	.0	.0	179	12/15/2051	1FE
90932E-AA-1	UNITED AIR 2016-2 AA PTT 2.875% 10/07/28		04/07/2020	Redemption	100,000	482,234	482,234	455,470	460,619	.0	21,615	.0	21,615	.0	482,234	.0	.0	.0	6,932	10/01/2028	1FE
90932L-AA-5	UNITED AIR 2015-1 A PTT 3.450% 12/01/27		06/01/2020	Various		127,483	127,483	121,207	122,575	.0	4,908	.0	4,908	.0	127,483	.0	.0	.0	2,199	06/01/2027	1FE
90943T-AD-9	UACST 2018-1 D 3.520% 11/10/22		06/10/2020	Paydown		68,967	68,967	69,376	69,166	.0	(200)	.0	(200)	.0	68,967	.0	.0	.0	95	11/10/2022	1FE
92211M-AC-7	VDC 2018-1A A2 4.072% 02/16/43		06/15/2020	Paydown		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	85	02/16/2043	1FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		06/01/2020	Paydown		108,894	108,894	112,155	109,770	.0	(876)	.0	(876)	.0	108,894	.0	.0	.0	1,833	05/15/2047	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2020	Paydown		90,589	90,589	75,642	72,486	.0	18,103	.0	18,103	.0	90,589	.0	.0	.0	1,989	06/25/2033	1FM
92936C-AG-4	WFRBS 2011-C4 AFL 1.644% 06/15/44		06/15/2020	Paydown		12,564	12,564	12,627	12,625	.0	(61)	.0	(61)	.0	12,564	.0	.0	.0	145	06/15/2044	1FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		06/01/2020	Paydown		684,407	684,407	677,669	682,330	.0	2,076	.0	2,076	.0	684,407	.0	.0	.0	8,031	03/15/2048	1FM
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		06/01/2020	Paydown		512,409	512,409	527,757	516,226	.0	(3,817)	.0	(3,817)	.0	512,409	.0	.0	.0	7,601	12/15/2046	1FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		06/01/2020	Paydown		269,061	269,061	277,118	271,030	.0	(1,969)	.0	(1,969)	.0	269,061	.0	.0	.0	4,042	03/15/2046	1FM
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		06/01/2020	Paydown		1,064,537	1,064,537	1,096,410	1,073,013	.0	(8,476)	.0	(8,476)	.0	1,064,537	.0	.0	.0	16,291	03/15/2047	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		06/01/2020	Paydown		84,860	85,561	84,487	78,693	.0	6,168	.0	6,168	.0	84,860	.0	.0	.0	1,693	05/25/2036	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35																				

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		06/01/2020	Paydown		689,187	689,187	709,853	696,904	.0	(7,717)	.0	(7,717)	.0	689,187	.0	.0	.0	9,958	07/15/2058	1FM
94989U-AS-0	WFMS 2018-1 A17 3.500% 07/25/47		06/01/2020	Paydown		1,750,481	1,750,481	1,704,570	1,706,492	.0	43,990	.0	43,990	.0	1,750,481	.0	.0	.0	25,960	07/25/2047	1FM
95001T-BH-7	WFMS 2019-1 B1 4.043% 11/25/48		06/01/2020	Paydown		16,434	16,434	16,536	16,536	.0	(103)	.0	(103)	.0	16,434	.0	.0	.0	227	11/25/2048	1FM
95002F-AA-2	WFMS 2019-4 A1 3.500% 09/25/49		06/01/2020	Paydown		2,299,892	2,299,892	2,340,859	2,339,912	.0	(40,020)	.0	(40,020)	.0	2,299,892	.0	.0	.0	33,229	09/25/2049	1FM
95058X-AE-8	WEN 2018-1A A211 3.884% 03/15/48		06/15/2020	Paydown		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	971	03/15/2048	2FE
95058X-AH-1	WEN 2019-1A A211 4.080% 06/15/49		06/15/2020	Paydown		170,625	170,625	173,906	105,000	.0	(3,281)	.0	(3,281)	.0	170,625	.0	.0	.0	2,811	06/15/2049	2FE
958254-AE-4	WESTERN GAS PARTNERS LP 3.950% 06/01/25		06/03/2020	Various		11,260,000	12,000,000	12,069,720	12,051,439	.0	(3,475)	.0	(3,475)	.0	12,047,964	.0	(787,964)	(787,964)	235,464	06/01/2025	3FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.374% 03/15/47		06/01/2020	Paydown		.0	.0	24,030	13,637	.0	(13,637)	.0	(13,637)	.0	.0	.0	.0	.0	2,065	03/15/2047	1FE
976826-BH-9	WISCONSIN POWER & LIGHT 4.600% 06/15/20		06/15/2020	Various		3,000,000	3,000,000	2,994,990	2,999,592	.0	408	.0	408	.0	3,000,000	.0	.0	.0	69,000	06/15/2020	1FE
983133-AA-7	WYNN RESORTS LTD 5.125% 10/01/29		04/14/2020	STIFEL NICHOLAS		298,265	298,265	319,000	319,000	.0	.0	.0	.0	.0	298,265	.0	(20,735)	(20,735)	9,355	10/01/2029	4FE
91911K-AJ-1	VALEANT PHARMA 6.500% 03/15/22	A	06/12/2020	Call 101.6250		711,375	700,000	687,750	.0	1,234	.0	1,234	.0	688,984	.0	11,016	11,016	22,118	03/15/2022	3FE	
00162L-ON-5	ALM 2015-16A AAR2 2.035% 07/15/27	D	04/15/2020	Paydown		34,074	34,074	34,095	34,091	.0	(17)	.0	(17)	.0	34,074	.0	.0	.0	488	07/15/2027	1FE
00507U-AF-8	ALLERGAN FUNDING SCS 3.850% 06/15/24	D	05/14/2020	Various		5,995,514	6,000,000	5,977,951	5,988,727	.0	787	.0	787	.0	5,989,514	.0	6,000	6,000	95,608	06/15/2024	2FE
00507U-AR-2	ALLERGAN FUNDING SCS 3.450% 03/15/22	D	05/14/2020	Tax Free Exchange		5,016,671	5,000,000	5,044,150	5,014,153	.0	(2,482)	.0	(2,482)	.0	5,011,671	.0	5,000	5,000	114,521	03/15/2022	2FE
02315Q-AA-6	AMBAC LSN1 LLC 5.308% 02/12/23	D	04/01/2020	Various		25,075	25,075	25,075	25,075	.0	.0	.0	.0	.0	25,075	.0	.0	.0	435	02/12/2023	5G1
05401A-AE-1	AVOLON HOLDINGS FNDG LTD 3.625% 05/01/22	D	04/17/2020	BANK of AMERICA SEC		9,437,500	10,000,000	9,992,700	9,994,078	.0	979	.0	979	.0	9,995,577	.0	(557,557)	(557,557)	171,181	05/01/2022	2FE
09629V-AC-7	BLUEM 2018-2A A 1.502% 08/15/31	D	05/15/2020	Paydown		203,517	203,517	203,517	203,517	.0	.0	.0	.0	.0	203,517	.0	.0	.0	3,000	08/15/2031	1FE
12591D-AC-5	CNOOC 4.250% 04/30/24		04/22/2020	MORGAN STANLEY FIXED INC		3,229,500	3,000,000	3,024,144	3,015,279	.0	(908)	.0	(908)	.0	3,014,371	.0	215,129	215,129	61,625	04/30/2024	1FE
12625G-AC-8	CNOOC 3.000% 05/09/23	D	04/21/2020	HONG KONG SHANGHAI BK		1,513,984	1,475,000	1,458,170	1,464,067	.0	984	.0	984	.0	1,465,051	.0	48,933	48,933	20,158	05/09/2023	1FE
25243Y-AW-9	DIAGEO PLC 0.626% 05/18/20	D	05/18/2020	Maturity		2,545,000	2,545,000	2,544,237	.0	764	.0	764	.0	2,545,000	.0	.0	.0	12,291	05/18/2020	1FE	
55818P-AL-4	MDPK 2014-12A AR 2.395% 07/20/26	D	04/20/2020	Paydown		2,867,922	2,867,922	2,867,922	2,867,922	.0	.0	.0	.0	.0	2,867,922	.0	.0	.0	45,720	07/20/2026	1FE
629571-AA-8	NABORS INDUSTRIES LTD 7.250% 01/15/26	D	05/01/2020	Cantor Fitzgerald Fixed		70,110	171,000	171,000	.0	.0	.0	.0	.0	171,000	.0	(100,890)	(100,890)	3,960	01/15/2026	3FE	
629571-AB-6	NABORS INDUSTRIES LTD 7.500% 01/15/28	D	04/30/2020	JEFFERIES & CO		82,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	(118,000)	(118,000)	4,750	01/15/2028	3FE	
67091R-AK-5	OP 2015-8A A1R 1.985% 04/17/27	D	04/17/2020	Paydown		42,653	42,653	42,687	42,680	.0	(27)	.0	(27)	.0	42,653	.0	.0	.0	601	04/17/2027	1FE
69700V-AA-7	Palmer Square Lo20191A ng Ltd 2019-1A A1 2.159% 04/20/27	D	04/20/2020	Paydown		16,358	16,358	16,358	16,358	.0	.0	.0	.0	.0	16,358	.0	.0	.0	243	04/20/2027	1FE
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	04/01/2020	Various		166,800	166,800	165,909	166,699	.0	101	.0	101	.0	166,800	.0	.0	.0	4,419	09/30/2020	1FE
75574W-AA-5	RCMT 2018-FL2 A 1.035% 06/25/35	D	06/25/2020	Paydown		712,655	712,655	712,655	712,655	.0	.0	.0	.0	.0	712,655	.0	.0	.0	6,944	06/25/2035	1FE
80413T-AA-7	SAUDI ARABIA 2.375% 10/26/21	D	05/07/2020	MORGAN STANLEY FIXED INC		10,090,000	10,000,000	9,900,700	9,962,204	.0	7,445	.0	7,445	.0	9,969,649	.0	120,351	120,351	128,646	10/26/2021	1FE
80685Q-AA-4	SCHLIMBERGER OILFIELD UK 4.200% 01/15/21	D	06/29/2020	Various		10,107,556	10,470,000	11,473,609	10,582,145	.0	(112,145)	.0	(112,145)	.0	10,470,000	.0	(362,444)	(362,444)	409,271	01/15/2021	1FE
87159Q-BV-9	Symphony CLO Ltd201414A 2014-14A AR 2.126% 07/14/39	D	04/14/2020	Paydown		17,458	17,458	17,458	17,458	.0	.0	.0	.0	.0	17,458	.0	.0	.0	253	07/14/2039	1FE
88432D-BC-7	WINDR 2014-3A A1A2 2.285% 10/22/31	D	04/22/2020	Paydown		130,572	130,572	130,572	130,572	.0	.0	.0	.0	.0	130,572	.0	.0	.0	2,010	10/22/2031	1FE
89152U-AD-4	TOTAL CAPITAL SA 4.450% 06/24/20	D	06/24/2020	Various		12,500,000	12,500,000	14,137,200	12,605,132	.0	(105,132)	.0	(105,132)	.0	12,500,000	.0	.0	.0	278,125	06/24/2020	1FE
902674-XE-5	UBS AG LONDON 0.898% 06/08/20	D	05/11/2020	Call 100.0000		8,150,000	8,150,000	8,189,935	8,158,032	.0	(8,032)	.0	(8,032)	.0	8,150,000	.0	.0	.0	73,301	06/08/2020	1FE
03079F-AA-6	DBCT FINANCE PTY PP 5.230% 04/28/20	C	04/28/2020	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0	2,500,000	.0	.0	.0	65,375	04/28/2020	2
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					507,050,642	508,640,629	516,043,034	442,951,249	0	403,178	0	403,178	0	511,026,087	0	(4,443,505)	(4,443,505)	9,096,791	XXX	XXX
744320-AM-4	PRUDENTIAL FINANCIAL 5.625% 06/15/43		04/17/2020	JEFFERIES & CO		5,081,250	5,000,000	5,445,000	5,280,957	.0	(23,555)	.0	(23,555)	.0	5,257,402	.0	(176,152)	(176,152)	98,438	06/15/2043	2FE
4899999	Subtotal - Bonds - Hybrid Securities					5,081,250	5,000,000	5,445,000	5,280,957	0	(23,555)	0	(23,555)	0	5,257,402	0	(176,152)	(176,152)	98,438	XXX	XXX
464287-24-2	ISHARES IBOXX INVESTMENT GRADE		06/29/2020	Various	0.000	2,324,644	0	2,144,397	0	0	0	0	0	0	2,144,397	0	180,247	180,247	11,170		2
464288-51-3	ISHARES IBOXX \$ HY CORP BOND ETF		06/16/2020	INSTINET	0.000	645,102	0	611,496	0	0	0	0	0	0	611,496	0	33,606	33,606	8,303		4
464298-65-5	ISHARES FLOATING RATE FUND		04/03/2020	INVESTMENT TECHNOLOGY GROUP	0.000	2,352,418	0	2,082,786	0	0	0	0	0	0	2,082,786	0	269,633	269,633	4,184		1
8099999	Subtotal - Bonds - SVO Identified Funds					5,322,164	0	4,838,679	0	0	0	0	0	0	4,838,679	0	483,486	483,486	23,657	XXX	XXX
00164D-AQ-6	AMC ENTERTAINMENT HOLDIN TL B 1L 03/20/26		06/04/2020	GOLDMAN SACHS		1,018,941	1,298,556	1,294,482	1,294,579	.0	339	.0	339	.0	1,294,918	.0	(275,977)	(275,977)	15,764	03/20/2026	3FE
00169Q-AE-9	AIR MEDICAL GROUP HOLDINGS INC TL 1L 04/28/22		04/01/2020	Various		5,019	5,019	4,809	4,852	.0	167	.0	167	.0	5,019	.0	.0	.0	44	04/28/2022	4FE
00241Y-AM-6	AVSC HOLDING CORP TL B 1L 03/01/25		04/01/2020	Various		0	0	0	(34)	.0	34	.0	34	.0	0	.0	.0	.0	57	03/01/2025	3FE
00687M-AB-7	ADIENT US LLC TL B 1L 05/03/24		04/01/2020	Redemption 100.0000		2,500	2,500	2,488	2,488	.0	12	.0	12	.0	2,500	.0	.0	.0	30	05/03/2024	3FE
00687M-AB-7	ADIENT US LLC TL B 1L 05/03/24		06/30/2020	Redemption 100.0000		2,500	2,500	2,488	2,488	.0	12	.0	12	.0	2,500	.0	.0	.0	65	05/03/2024	4FE

E05.13

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation and Admini-strative Symbol
..00912Y-AL-6	AIR METHODS CORP TL 1L 04/13/24		04/01/2020	Redemption 100.0000		2,500	2,500	2,118	2,180	0	320	0	320	0	2,500	0	0	0	34	04/13/2024	4FE
..01449B-AY-8	ALERIS INTL INC TL 1L 02/27/23		04/14/2020	Redemption 100.0000		997,462	997,462	999,956	0	0	(2,494)	0	(2,494)	0	997,462	0	0	0	14,454	02/27/2023	4FE
..02376C-AX-3	AMERICAN AIRLINES INC TL B 1L 01/29/27		06/11/2020	CITIBANK Redemption 100.0000		790,000	1,000,000	697,500	0	0	3,718	0	3,718	0	701,218	0	88,782	88,782	972	01/29/2027	3FE
..03834X-AJ-2	UNITED PACIFIC TL B 1L 11/14/26		06/30/2020	Redemption 100.0000		7,504	7,504	7,429	7,430	0	75	0	75	0	7,504	0	0	0	235	11/14/2026	4FE
..03834X-AK-9	UNITED PACIFIC TL B-DD 1L 10/28/26		05/01/2020	GOLDMAN SACHS		666,667	666,667	666,667	0	0	0	0	0	0	666,667	0	0	0	0	10/28/2026	4FE
..03966B-AB-7	ARCONIC ROLLED PRODUCTS TL B 1L 03/25/27		04/01/2020	JPM FUNDS RECAP Redemption 100.0000		497,500	500,000	497,500	0	0	0	0	0	0	497,500	0	0	0	0	03/25/2027	3FE
..03966B-AB-7	ARCONIC ROLLED PRODUCTS TL B 1L 03/25/27		05/14/2020	Redemption 100.0000		500,000	500,000	497,099	0	0	2,901	0	2,901	0	500,000	0	0	0	1,028	03/25/2027	3FE
..05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L 10/31/24		04/01/2020	Various		3,778	3,778	3,631	3,635	0	144	0	144	0	3,778	0	0	0	67	10/31/2024	4FE
..05606C-AE-0	BW NHC HOLDCO INC TL 1L 05/15/25		04/01/2020	Various		(13,480)	(2,500)	(2,450)	(2,461)	0	(498)	0	(498)	0	(2,959)	0	(10,521)	(10,521)	17,173	05/15/2025	5FE
..05606C-AE-0	BW NHC HOLDCO INC TL 1L 05/15/25		04/01/2020	Redemption 100.0000		2,500	2,500	2,450	2,461	0	39	0	39	0	2,500	0	0	0	44	05/15/2025	5FE
..07368R-AD-3	BEACON ROOFING SUPPLY INC TL B 1L 01/02/25		06/30/2020	Redemption 100.0000		2,545	2,545	2,538	0	0	7	0	7	0	2,545	0	0	0	29	01/02/2025	4FE
..07982E-AB-2	BELLRING BRANDS LLC TL 1L 10/10/24		03/31/2020	Redemption 100.0000		10,000	10,000	9,800	9,804	0	196	0	196	0	10,000	0	0	0	169	10/10/2024	4FE
..08579J-BE-1	BERRY PLASTICS TL X 1L 01/19/24		06/30/2020	Redemption 100.0000		194	194	194	179	0	15	0	15	0	194	0	0	0	72	01/19/2024	3FE
..09071F-AK-7	Bioscrip (Option Care) TL 1L 08/06/26		06/30/2020	Redemption 100.0000		2,500	2,500	2,485	0	0	15	0	15	0	2,500	0	0	0	44	08/06/2026	4FE
..09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25		06/30/2020	Redemption 100.0000		2,500	2,500	2,514	2,512	0	(12)	0	(12)	0	2,500	0	0	0	51	06/16/2025	4FE
..09518D-AH-0	BLOUNT INTERNATIONAL INC TL B 1L 04/12/23		04/01/2020	Redemption 100.0000		1,244	1,244	1,256	1,253	0	(9)	0	(9)	0	1,244	0	0	0	30	04/12/2023	4FE
..09776M-AM-6	BOMBARDIER RECREATIONAL TL B 1L 05/23/27		04/30/2020	Redemption 100.0000		2,878	2,878	2,878	0	0	0	0	0	0	2,878	0	0	0	23	05/23/2027	3FE
..10330J-AU-2	BOYD GAMING CORP TL B 1L 09/14/23		06/25/2020	Redemption 100.0000		5,000	5,000	4,991	4,992	0	8	0	8	0	5,000	0	0	0	78	09/14/2023	3FE
..13134M-BE-2	CALPINE CONS FIN/CCFC FI TL B5 1L 01/15/24		04/01/2020	Redemption 100.0000		1,213	1,213	1,208	1,209	0	4	0	4	0	1,213	0	0	0	10	01/15/2024	3FE
..13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		04/01/2020	Redemption 100.0000		2,784	2,784	2,784	2,784	0	0	0	0	0	2,784	0	0	0	28	08/12/2026	3FE
..14173M-AC-7	CARESTREAM DENTAL TL 1L 08/07/24		06/30/2020	Various		15,791	15,791	15,598	15,608	0	183	0	183	0	15,791	0	0	0	342	08/07/2024	4FE
..15018L-AJ-0	CEDAR FAIR LP TL B 1L 04/13/24		04/27/2020	Redemption 100.0000		310,083	310,083	309,990	309,987	0	96	0	96	0	310,083	0	0	0	3,325	04/13/2024	3FE
..15669G-AH-7	CENTURYLINK INC TL B 1L 03/15/27		04/01/2020	Redemption 100.0000		5,000	5,000	4,994	0	0	6	0	6	0	5,000	0	0	0	21	03/15/2027	3FE
..15872E-AB-8	CHAMPIONX HOLDING INC TL B 1L 06/01/27		06/29/2020	BANK of AMERICA SEC Redemption 100.0000		245,625	250,000	236,250	0	0	141	0	141	0	236,391	0	9,234	9,234	739	06/01/2027	3FE
..16117L-BX-6	CHARTER COMM OPT LLC/CAP TL B2 1L 02/01/27		06/30/2020	Redemption 100.0000		7,424	7,424	7,424	7,424	0	0	0	0	0	7,424	0	0	0	86	02/01/2027	2FE
..17178H-AM-4	CIENA CORP TL B 1L 09/28/25		04/01/2020	MORGAN STANLEY HI-YLD		(716)	0	0	0	0	0	0	0	0	0	0	(716)	(716)	2,625	09/28/2025	3FE
..18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L 07/24/26		06/26/2020	Redemption 100.0000		180,000	180,000	179,100	179,110	0	890	0	890	0	180,000	0	0	0	2,878	07/24/2026	3FE
..20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L 03/30/23		04/01/2020	Redemption 100.0000		6,200	6,200	6,215	6,211	0	(11)	0	(11)	0	6,200	0	0	0	120	03/30/2023	4FE
..20337E-AQ-4	COMMSCOPE INC TL B2 1L 04/04/26		06/30/2020	Redemption 100.0000		2,500	2,500	2,465	2,468	0	32	0	32	0	2,500	0	0	0	55	04/04/2026	4FE
..22207E-BG-8	COTY INC TI B 1L 03/29/25		06/29/2020	Redemption 100.0000		7,500	7,500	7,181	7,229	0	271	0	271	0	7,500	0	0	0	123	03/29/2025	3FE
..22860E-AB-8	CROWN SUBSEA COMMUNICATI TL 1L 11/02/25		04/21/2020	Redemption 100.0000		315,522	315,522	304,873	305,961	0	9,561	0	9,561	0	315,522	0	0	0	8,822	11/02/2025	4FE

E05.14

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation and Admini-strative Symbol
23338D-AM-8	DXP Enterprises TL B 1L DAWN ACQUISITION LLC TL B 1L	08/29/23	06/30/2020	Redemption 100.0000		62,500	62,500	62,894	62,809	0	(309)	0	(309)	0	62,500	0	0	0	1,612	08/29/2023	4FE
23923H-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L		06/30/2020	Redemption 100.0000		5,000	5,000	4,965	4,969	0	31	0	31	0	5,000	0	0	0	138	12/31/2025	4FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L		04/01/2020	JPM FUNDS RECAP		920,000	1,000,000	920,000	0	0	(100)	0	(100)	0	920,000	0	0	0	0	07/18/2026	3FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L		06/30/2020	Redemption 100.0000		5,008	5,008	4,785	2,494	0	327	0	327	0	5,008	0	0	0	92	07/18/2026	3FE
26816D-AL-4	DYNOCORP INTERNTL INC TL B 1L		06/18/2020	Redemption 100.0000		12,500	12,500	12,125	12,139	0	361	0	361	0	12,500	0	0	0	472	08/16/2025	3FE
26928B-AJ-8	EW SCRIPPS CO TL B 1L	10/02/24	04/01/2020	Redemption 100.0000		2,500	2,500	2,492	2,493	0	7	0	7	0	2,500	0	0	0	23	10/02/2024	3FE
26928B-AL-3	EW SCRIPPS CO TL B1 1L 8TH AVENUE FOOD & PRO TL 1L	05/01/26 10/01/25	04/01/2020	Redemption 100.0000		1,244	1,244	1,244	1,244	0	0	0	0	0	1,244	0	0	0	13	05/01/2026	3FE
28253P-AC-3	Emerald Azeala Topco TL B 1L		06/30/2020	Various		1,250	1,250	1,259	1,259	0	(9)	0	(9)	0	1,250	0	0	0	52	10/01/2025	4FE
29102T-AB-8	ENVISSION HEALTHCARE CORP TL 1L		06/30/2020	Redemption 100.0000		11,250	11,250	11,232	11,231	0	19	0	19	0	11,250	0	0	0	190	07/26/2026	4FE
29373U-AC-5	INGERSOLL-RAND SERVICES TL B 1L		04/01/2020	Redemption 100.0000		7,500	7,500	7,328	7,350	0	150	0	150	0	7,500	0	0	0	103	09/28/2025	4FE
365556-AU-3	GENTIVA HEALTH SERVICES TL 1L		06/30/2020	Redemption 100.0000		1,250	1,250	1,248	0	0	2	0	2	0	1,250	0	0	0	9	02/28/2027	3FE
37249U-AU-0	Redemption 100.0000		06/30/2020	Redemption 100.0000		2,357	2,357	2,357	0	0	0	0	0	2,357	0	0	0	0	45	07/02/2025	4FE
37252K-AP-7	GEO GROUP INC/THE TI B 1L GOODYEAR TIRE & RUBBER TI 2L	03/23/24	06/30/2020	Redemption 100.0000		2,564	2,564	2,295	2,300	0	264	0	264	0	2,564	0	0	0	42	03/23/2024	3FE
38254B-AZ-1	J P MORGAN SEC HI-YIELD		06/30/2020	Redemption 0.0000		1,910,000	2,000,000	1,941,282	1,946,731	0	5,505	0	5,505	0	1,952,236	0	(42,236)	(42,236)	49,219	03/07/2025	3FE
40419N-AG-5	HFOTCO LLC TL B 1L HLF FINANCING SARL LLC TL B 1L	06/26/25	04/01/2020	CREDIT SUISSE FIRST BOSTON		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/26/2025	3FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L		04/01/2020	Various		945,000	1,000,000	945,000	0	0	(46)	0	(46)	0	945,000	0	0	0	0	08/16/2025	3FE
40421Y-AF-9	Redemption 100.0000		06/30/2020	Various		3,782	3,782	3,646	1,265	0	180	0	180	0	3,782	0	0	0	43	08/16/2025	3FE
40435T-AH-0	HS PURCHASER LLC TL 1L Patriot Container Corp TL 1L	11/14/26	06/30/2020	Redemption 100.0000		2,500	2,500	2,478	2,478	0	22	0	22	0	2,500	0	0	0	73	11/14/2026	4FE
40435Y-AB-2	Redemption 100.0000		06/30/2020	Various		7,563	7,563	7,496	2,494	0	74	0	74	0	7,563	0	0	0	185	03/20/2025	4FE
42236W-AH-0	Heartland Dental TL 1L HERITAGE POWER LLC TL B 1L	04/30/25 08/02/26	06/30/2020	Redemption 100.0000		2,536	2,536	2,534	0	0	2	0	2	0	2,536	0	0	0	51	04/30/2025	5FE
42727C-AC-1	INC RESEARCH TL B 1L		06/30/2020	Various		2,026	2,026	1,986	1,948	0	78	0	78	0	2,026	0	0	0	151	08/02/2026	4FE
44988E-AE-3	Redemption 100.0000		06/05/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2024	3FE
45173J-AK-0	II-VI INC TL B 1L	05/08/26	03/31/2020	Redemption 100.0000		5,000	5,000	4,890	4,893	0	107	0	107	0	5,000	0	0	0	68	05/08/2026	4FE
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L SOUND INPATIENT PHYSICIA TL 1L	01/02/26	06/30/2020	Redemption 100.0000		5,000	5,000	4,924	4,934	0	66	0	66	0	5,000	0	0	0	72	01/02/2026	3FE
46322E-AB-9	Redemption 100.0000		06/30/2020	Various		5,623	5,623	5,621	5,024	0	8	0	8	0	5,623	0	0	0	99	06/28/2025	4FE
46589U-AB-1	ZEST DENTAL TL 1L	03/08/25	06/30/2020	Various		20,238	20,238	19,910	19,886	0	351	0	351	0	20,238	0	0	0	449	03/08/2025	4FE
47009Y-AK-3	JAGUAR HOLDINGS TL 1L JANE STREET GROUP LLC TL B 1L	08/18/22	04/01/2020	Redemption 100.0000		1,576	1,576	1,569	1,571	0	5	0	5	0	1,576	0	0	0	17	08/18/2022	4FE
47077D-AF-7	Redemption 100.0000		04/01/2020	Various		1,250	1,250	1,247	0	0	3	0	3	0	1,250	0	0	0	8	01/07/2025	3FE
47579S-AT-7	JELD-WEN INC TL B4 1L KAR AUCTION SERVICES INC TL B 1L	12/14/24	04/01/2020	Redemption 100.0000		5,000	5,000	4,972	4,976	0	24	0	24	0	5,000	0	0	0	50	12/14/2024	3FE
48562R-AL-3	Redemption 0.0000		04/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/19/2026	4FE

E05.15

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/25/25		06/30/2020	Redemption 100.0000		7,500	7,500	7,322	7,347	0	153	0	153	0	7,500	0	0	0	188	05/25/2025	4FE
513076-BB-4	LAMAR MEDIA CORP TL B 1L 02/06/27		06/29/2020	J P MORGAN SEC HI-YIELD		962,850	982,500	982,500	0	0	0	0	0	0	982,500	0	(19,650)	(19,650)	8,110	02/06/2027	2FE
53566N-AD-6	LINEAGE LOGISTICS LLC TL B 1L 02/27/25		04/01/2020	Redemption 100.0000		2,545	2,545	2,545	0	0	0	0	0	0	2,545	0	0	0	18	02/27/2025	4FE
54805B-AB-5	ORYX SOUTHERN DELAWARE TL B 1L 05/08/26		06/30/2020	Redemption 100.0000		2,500	2,500	2,465	2,467	0	33	0	33	0	2,500	0	0	0	64	05/08/2026	4FE
55314N-AL-8	MKS INSTRUMENTS INC TL B6 1L 02/01/26		04/01/2020	BARCLAYS		(1,924)	(1,181)	(1,181)	(1,181)	0	0	0	0	0	(1,181)	0	(743)	(743)	2,521	02/01/2026	3FE
55314N-AL-8	MKS INSTRUMENTS INC TL B6 1L 02/01/26		04/14/2020	Redemption 100.0000		1,181	1,181	1,181	1,181	0	0	0	0	0	1,181	0	0	0	7	02/01/2026	3FE
57906P-AG-4	MCAFFEE LLC TL B 1L 09/29/24		04/01/2020	Redemption 100.0000		4,895	4,895	4,906	4,904	0	(9)	0	(9)	0	4,895	0	0	0	66	09/29/2024	4FE
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/26		06/30/2020	Redemption 100.0000		2,500	2,500	2,487	2,441	0	59	0	59	0	2,500	0	0	0	86	05/15/2026	4FE
62933R-AL-6	NN INC TL B 1L 10/19/22		04/01/2020	Redemption 100.0000		2,716	2,716	2,686	2,689	0	28	0	28	0	2,716	0	0	0	49	10/19/2022	5FE
63937Y-AE-1	NAVISTAR TL B 1L 11/06/24		04/30/2020	Redemption 100.0000		3,807	3,807	3,801	3,801	0	6	0	6	0	3,807	0	0	0	71	11/06/2024	3FE
64072U-AE-2	CSC HOLDINGS INC TL 1L 07/15/25		04/15/2020	Redemption 100.0000		2,500	2,500	2,488	2,490	0	10	0	10	0	2,500	0	0	0	31	07/15/2025	3FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		04/15/2020	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	17	04/15/2027	3FE
65490C-AB-9	NOMAD BUYER INC TL B 1L 08/03/25		05/18/2020	Various		985,000	985,000	955,450	959,348	0	25,652	0	25,652	0	985,000	0	0	0	26,518	08/03/2025	4FE
68162R-AD-3	WEST CORP TL B1 1L 10/10/24		04/01/2020	Redemption 100.0000		2,500	2,500	2,470	2,474	0	26	0	26	0	2,500	0	0	0	56	10/10/2024	4FE
69946E-AT-8	PAREXEL TL B 1L 08/11/24		05/28/2020	MORGAN STANLEY HI-YLD		733,643	772,443	748,109	750,666	0	2,065	0	2,065	0	752,731	0	(19,088)	(19,088)	11,225	08/11/2024	4FE
70454B-AT-6	PEABODY ENERGY CORP TL B 1L 03/31/25		04/01/2020	Redemption 100.0000		(1,250)	(1,250)	(1,245)	(1,250)	0	0	0	0	0	(1,250)	0	0	0	0	03/31/2025	3FE
70454B-AT-6	PEABODY ENERGY CORP TL B 1L 03/31/25		06/30/2020	Various		3,699	3,699	3,683	3,684	0	15	0	15	0	3,699	0	0	0	72	03/31/2025	4FE
70583G-AW-2	PELICAN PRODUCTS INC TL B 1L 05/01/25		04/01/2020	Various		3,144	3,144	3,124	3,126	0	18	0	18	0	3,144	0	0	0	42	05/01/2025	4FE
72448F-AR-6	PITNEY BOWES INC TL B 1L 01/07/25		06/30/2020	Redemption 100.0000		12,500	12,500	12,358	0	0	142	0	142	0	12,500	0	0	0	247	01/07/2025	3FE
72584D-AE-4	KFC HOLDING CO TL B 1L 03/29/25		06/30/2020	Redemption 100.0000		3,750	3,750	3,746	3,746	0	4	0	4	0	3,750	0	0	0	54	03/29/2025	3FE
74839X-AF-6	QUIKRETE HOLDINGS INC TL B 1L 01/29/27		04/01/2020	Redemption 100.0000		1,250	1,250	1,247	0	0	3	0	3	0	1,250	0	0	0	5	01/29/2027	4FE
75915T-AD-4	LIFEPOINT HOSPITALS INC TL B 1L 11/16/25		04/01/2020	Redemption 100.0000		(80,765)	(80,765)	(80,966)	0	0	0	0	0	0	(80,765)	0	0	0	0	11/16/2025	4FE
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/05/25		06/30/2020	Redemption 100.0000		5,000	5,000	5,046	5,039	0	(39)	0	(39)	0	5,000	0	0	0	131	06/05/2025	5FE
78404X-AH-8	SBA SENIOR FINANCE II LLC TL B 1L 04/06/25		06/30/2020	Redemption 100.0000		3,934	3,934	3,926	3,927	0	7	0	7	0	3,934	0	0	0	57	04/06/2025	3FE
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		06/30/2020	Redemption 100.0000		2,795	2,795	2,795	0	0	0	0	0	0	2,795	0	0	0	31	01/23/2025	4FE
78466D-BD-5	SS&C TECHNOLOGIES INC TL B3 1L 04/16/25		06/30/2020	CREDIT SUISSE FIRST BOSTON		266,753	280,056	278,319	278,566	0	171	0	171	0	278,737	0	(11,984)	(11,984)	4,155	04/16/2025	3FE
78466D-BE-3	SS&C TECHNOLOGIES INC TL B4 1L 04/16/25		06/30/2020	CREDIT SUISSE FIRST BOSTON		183,349	192,493	191,299	191,469	0	117	0	117	0	191,586	0	(8,237)	(8,237)	2,856	04/16/2025	3FE
78466D-BE-3	SS&C TECHNOLOGIES INC TL B4 1L 04/16/25		05/29/2020	Redemption 100.0000		7,346	7,346	7,301	7,307	0	39	0	39	0	7,346	0	0	0	96	04/16/2025	3FE
78466D-BF-0	SS&C TECHNOLOGIES INC TL B5 1L 04/16/25		06/30/2020	CREDIT SUISSE FIRST BOSTON		469,032	492,422	489,664	490,054	0	274	0	274	0	490,328	0	(21,296)	(21,296)	7,306	04/16/2025	3FE
78466D-BF-0	SS&C TECHNOLOGIES INC TL B5 1L 04/16/25		04/01/2020	Redemption 100.0000		1,260	1,260	1,253	1,254	0	6	0	6	0	1,260	0	0	0	11	04/16/2025	3FE

E05.16

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
78516E-AB-8	SABERT CORP TL B 1L 11/26/26		04/01/2020	Redemption 100.0000		1,875	1,875	1,856	1,856	0	19	0	19	0	1,875	0	0	0	27	11/26/2026	4FE
80465J-AB-4	SAVAGE ENTERPRISES LLC TL B 1L 08/01/25		05/01/2020	Redemption 100.0000		2,413,636	2,413,636	2,445,738	2,441,056	0	(27,420)	0	(27,420)	0	2,413,636	0	0	0	43,384	08/01/2025	4FE
80465J-AD-0	SAVAGE ENTERPRISES LLC TL B 1L 08/01/25		06/22/2020	Redemption 100.0000		27,273	27,273	27,273	0	0	0	0	0	0	27,273	0	0	0	164	08/01/2025	4FE
80862Q-AD-3	SCIENCE APPLICATIONS INTL CORP TL B 1L 10/31/25		04/30/2020	Redemption 100.0000		1,250	1,250	1,231	1,233	0	17	0	17	0	1,250	0	0	0	14	10/31/2025	3FE
80862Q-AG-6	SCIENCE APPLICATIONS INTL CORP TL B 1L 03/05/27		05/29/2020	Redemption 100.0000		208,333	208,333	206,250	0	0	2,083	0	2,083	0	208,333	0	0	0	1,136	03/05/2027	3FE
82621Y-AD-4	LYONS MAGNUS INC TL 1L 11/14/24		04/01/2020	Various 100.0000		5,653	5,653	5,627	5,629	0	25	0	25	0	5,653	0	0	0	81	11/14/2024	4FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 07/18/26		06/30/2020	Redemption 100.0000		3,500	3,500	3,483	3,483	0	17	0	17	0	3,500	0	0	0	55	07/18/2026	3FE
83417U-AH-9	SOLARWINDS HOLDINGS INC TL 1L 02/05/24		04/01/2020	Redemption 100.0000		3,413	3,413	3,415	3,414	0	(2)	0	(2)	0	3,413	0	0	0	38	02/05/2024	4FE
85208E-AB-6	SPRINT COMMUNICATIONS TL B 1L 02/29/24		04/01/2020	Redemption 100.0000		970,000	970,000	965,926	966,740	0	3,260	0	3,260	0	970,000	0	0	0	10,412	02/29/2024	3FE
85208E-AD-2	SPRINT COMMUNICATIONS TL B 1L 02/03/24		04/01/2020	Redemption 100.0000		987,500	987,500	967,750	970,543	0	16,957	0	16,957	0	987,500	0	0	0	11,862	02/03/2024	3FE
855031-AQ-3	STAPLES INC TL B 1L 04/12/26		05/01/2020	Redemption 100.0000		2,500	2,500	2,406	2,411	0	89	0	89	0	2,500	0	0	0	69	04/12/2026	4FE
85769E-AR-2	STATION CASINOS LLC TL B 1L 06/08/23		04/01/2020	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/08/2023	3FE
86880N-AW-3	Surgey Center Holdings Inc TL 1L 08/31/24		06/30/2020	Redemption 100.0000		250	250	245	0	0	5	0	5	0	250	0	0	0	4	08/31/2024	4FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		06/30/2020	Redemption 100.0000		3,125	3,125	3,122	3,113	0	12	0	12	0	3,125	0	0	0	70	05/29/2026	4FE
88078F-BH-0	TEREX CORP TL 1L 01/31/24		04/01/2020	Redemption 100.0000		1,250	1,250	1,242	1,238	0	12	0	12	0	1,250	0	0	0	16	01/31/2024	3FE
88078F-BJ-6	TEREX CORP TL B1 1L 01/31/24		06/30/2020	Redemption 100.0000		1,252	1,252	1,246	1,246	0	6	0	6	0	1,252	0	0	0	26	01/31/2024	3FE
89364M-BR-4	TRANSDIGM INC TL F 1L 02/06/25		03/31/2020	Redemption 100.0000		3,633	3,633	3,633	0	0	0	0	0	3,633	0	0	0	0	21	02/06/2025	4FE
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/14/26		06/30/2020	Redemption 100.0000		2,506	2,506	2,493	0	0	13	0	13	0	2,506	0	0	0	61	06/14/2026	4FE
90349Y-AF-3	US ECOLOGY INC TL B 1L 08/14/26		06/30/2020	Redemption 100.0000		5,000	5,000	4,835	0	0	165	0	165	0	5,000	0	0	0	2	08/14/2026	3FE
90351H-AB-4	US FOODS TL B 1L 06/27/23		06/30/2020	Redemption 100.0000		5,115	5,115	5,013	5,021	0	94	0	94	0	5,115	0	0	0	74	06/27/2023	4FE
90385Y-AB-7	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		06/30/2020	Redemption 100.0000		21,500	21,500	21,420	6,236	0	771	0	771	0	21,500	0	0	0	414	08/27/2025	4FE
91359H-AP-3	UNIVERSAL HEALTH SERVICES TL B 1L 10/26/25		06/29/2020	J P MORGAN SEC HI-YIELD 100.0000		1,935,525	1,970,000	1,965,075	1,965,798	0	348	0	348	0	1,966,147	0	(30,622)	(30,622)	28,379	10/26/2025	2FE
91359H-AP-3	UNIVERSAL HEALTH SERVICES TL B 1L 10/26/25		06/30/2020	Redemption 100.0000		10,000	10,000	9,975	9,979	0	21	0	21	0	10,000	0	0	0	115	10/26/2025	2FE
92537E-AB-4	VERTIV GROUP CORP TL B 1L 03/02/27		06/30/2020	Redemption 100.0000		2,500	2,500	2,488	0	0	13	0	13	0	2,500	0	0	0	30	03/02/2027	4FE
92855L-AM-8	VIZIENT INC TL B 1L 05/06/26		04/01/2020	BARCLAYS 100.0000		(946)	(625)	(625)	0	0	0	0	0	(625)	0	(321)	(321)	0	0	05/06/2026	3FE
92855L-AM-8	VIZIENT INC TL B 1L 05/06/26		04/01/2020	Redemption 100.0000		625	625	625	0	0	0	0	0	625	0	0	0	0	0	05/06/2026	3FE
929294-AH-9	WKI HOLDING CO TL B 1L 04/25/24		06/30/2020	Redemption 100.0000		1,250	1,250	1,231	1,234	0	16	0	16	0	1,250	0	0	0	53	04/25/2024	3FE
92940J-AB-4	WR GRACE & CO-CONN TL B1 1L 04/03/25		06/30/2020	Redemption 100.0000		921	921	922	922	0	(1)	0	(1)	0	921	0	0	0	16	04/03/2025	2FE
92940J-AD-0	WR GRACE & CO-CONN TL B2 1L 04/03/25		06/30/2020	Redemption 100.0000		1,579	1,579	1,580	1,580	0	(1)	0	(1)	0	1,579	0	0	0	28	04/03/2025	3FE
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/29/25		04/01/2020	Redemption 100.0000		6,316	6,316	6,300	6,301	0	15	0	15	0	6,316	0	0	0	75	03/29/2025	4FE

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol		
95075E-AC-3	WERNER FINCO LP TL B 1L 06/23/24		06/30/2020	Redemption 100.0000		7,500	7,500	7,406	7,422	.0	.78	.0	.78	.0	7,500	.0	.0	.0	.155	06/23/2024	4FE		
96244U-AD-9	WHATABRANDS LLC TL B 1L 08/03/26		04/01/2020	Redemption 100.0000		249	249	249	.0	.0	.0	.0	.0	.0	249	.0	.0	.0	.2	08/03/2026	4FE		
96758D-BA-0	WIDEPENWEST TL B 1L 08/19/23		06/30/2020	Various		3,722	3,722	3,638	3,570	.0	.152	.0	.152	.0	3,722	.0	.0	.0	.139	08/19/2023	4FE		
C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L 05/28/25		06/29/2020	Redemption 100.0000		58,762	58,762	59,044	58,060	.0	.702	.0	.702	.0	58,762	.0	.0	.0	1,146	05/28/2025	3FE		
C6448B-AE-9	ARTERRA WINES CANADA INC TL B1 1L 12/15/23	A	04/01/2020	Redemption 100.0000		3,766	3,766	3,761	3,762	.0	.4	.0	.4	.0	3,766	.0	.0	.0	.44	12/15/2023	4FE		
C6901L-AH-0	1011778 BC ULC TL B 1L 11/14/26		04/01/2020	Redemption 100.0000		3,355	3,355	3,355	3,355	.0	.0	.0	.0	.0	3,355	.0	.0	.0	.29	11/14/2026	3FE		
C8000C-AB-9	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		06/30/2020	Redemption 100.0000		12,500	12,500	12,475	12,476	.0	.24	.0	.24	.0	12,500	.0	.0	.0	.174	04/30/2026	4FE		
LX1720-01-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/12/24	C	06/30/2020	Redemption 100.0000		1,144,825	1,144,825	1,138,185	1,135,455	.0	9,369	.0	9,369	.0	1,144,825	.0	.0	.0	29,654	04/12/2024	4FE		
00135B-AC-7	COBHAM PLC TL B 1L 01/20/27	C	06/30/2020	Redemption 100.0000		625	625	622	.0	.3	.0	.3	.0	625	.0	.0	.0	.4	01/20/2027	4FE			
46611U-AV-9	JBS USA LUX SA TL B 1L 04/25/26	C	06/30/2020	Redemption 100.0000		6,250	6,250	6,234	6,235	.0	.15	.0	.15	.0	6,250	.0	.0	.0	105	04/25/2026	3FE		
74969A-AC-5	ROYALTY TL B 1L 02/27/27	C	04/01/2020	Redemption 100.0000		2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.6	02/27/2027	2FE			
L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L 02/24/25	C	06/30/2020	Various		19	3,845	3,535	3,550	.0	.24	.0	.24	.0	3,574	.0	(3,555)	(3,555)	.112	02/24/2025	5FE		
L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L 04/19/25	C	04/01/2020	Redemption 100.0000		1,261	1,261	1,257	1,257	.0	.3	.0	.3	.0	1,261	.0	.0	.0	.11	04/19/2025	2FE		
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII TL B 1L 10/02/26	C	06/30/2020	Redemption 100.0000		5,034	5,034	5,003	5,003	.0	.30	.0	.30	.0	5,034	.0	.0	.0	.112	10/02/2026	4FE		
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						21,033,154	21,909,992	21,311,749	14,644,811	0	59,002	0	59,002	0	21,380,084	0	(346,930)	(346,930)	315,322	XXX	XXX		
8399997. Total - Bonds - Part 4						631,970,742	628,884,857	651,713,084	538,238,239	0	(4,843,354)	0	(4,843,354)	0	635,842,750	0	(4,340,067)	(4,340,067)	12,020,692	XXX	XXX		
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8399999. Total - Bonds						631,970,742	628,884,857	651,713,084	538,238,239	0	(4,843,354)	0	(4,843,354)	0	635,842,750	0	(4,340,067)	(4,340,067)	12,020,692	XXX	XXX		
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
097023-10-5	BOEING CO		05/19/2020	INSTINET		1,367,000	183,953	454,922	445,314	9,609	.0	.0	9,609	.0	454,922	.0	(270,969)	(270,969)	2,809				
14448C-10-4	CARRIER GLOBAL CORP		05/19/2020	INSTINET		2,837,000	50,256	64,762	.0	.0	.0	.0	.0	.0	64,762	.0	(14,506)	(14,506)	.0				
16119P-10-8	CHARTER COMMUNICATIONS INC-A		05/21/2020	S. G. COWEN SECURITIES		2,719,000	1,407,224	618,763	1,318,933	(700,170)	.0	.0	(700,170)	.0	618,763	.0	788,461	788,461	.0				
26614N-10-2	DUPONT DE NEMOURS INC		06/29/2020	CORP		4,300,000	226,818	137,274	.0	.0	.0	.0	.0	137,274	.0	89,543	89,543	1,290					
375558-10-3	GILEAD SCIENCES INC		04/07/2020	S. G. COWEN SECURITIES		10,541,000	783,172	710,389	390,205	1,586	.0	.0	1,586	.0	710,389	.0	72,783	72,783	7,168				
38173M-11-0	GOLUB CAPITAL BDC INC		05/05/2020	Various		124,284,000	16,461	.0	.0	.0	.0	.0	.0	.0	16,461	.0	16,461	16,461	.0				
532457-10-8	ELI LILLY		04/09/2020	S. G. COWEN SECURITIES		3,386,000	481,550	433,725	158,373	(23,755)	.0	.0	(23,755)	.0	433,725	.0	47,825	47,825	892				
68902V-10-7	OTIS WORLDWIDE CORP		05/19/2020	CORP		1,418,000	73,800	126,875	.0	.0	.0	.0	.0	126,875	.0	(53,075)	(53,075)	.0					
75513E-10-1	RAYTHEON CO RAYTEHON		05/19/2020	INSTINET		2,837,000	169,223	227,800	.0	.0	.0	.0	.0	227,800	.0	(58,577)	(58,577)	1,348					
828806-10-9	SIMON PROPERTY GRP LP REIT		04/09/2020	S. G. COWEN SECURITIES		2,316,000	165,354	336,631	344,991	(8,361)	.0	.0	(8,361)	.0	336,631	.0	(171,277)	(171,277)	4,864				
87265K-10-2	TPG SPECIALTY LENDING INC		06/16/2020	Various		147,117,000	2,687,521	2,687,521	2,439,056	(378,255)	.0	.0	(378,255)	.0	2,687,521	.0	.0	.0	141,601				
913017-10-9	UNITED TECHNOLOGIES		04/03/2020	Spin Off		.0000	517,199	517,199	428,060	(21,049)	.0	.0	(21,049)	.0	517,199	.0	.0	.0	.0				
913017-10-9	UNITED TECHNOLOGIES		04/03/2020	Tax Free Exchange		8,348,000	614,800	614,800	508,839	(25,021)	.0	.0	(25,021)	.0	614,800	.0	.0	.0	4,598				
931142-10-3	WAL-MART		04/09/2020	S. G. COWEN SECURITIES		2,220,000	271,708	262,856	263,825	(969)	.0	.0	(969)	.0	262,856	.0	8,852	8,852	3,432				
66987V-10-9	NOVARTIS AG-ADR	D	05/21/2020	CORP		3,541,000	300,997	224,654	335,297	(110,643)	.0	.0	(110,643)	.0	224,654	.0	76,343	76,343	10,932				

EO5.18

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation and Admini-strative Symbol	
904784-70-9	UNILEVER N V -NY SHARES	D	06/05/2020	S. G. COMEN SECURITIES CORP.	3,723,000	199,863		152,926	213,924	(60,998)	0	0	(60,998)	0	152,926	0	46,937	46,937	2,738			
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					8,149,899	XXX	7,571,097	6,846,817	(1,318,026)	0	0	(1,318,026)	0	7,571,097	0	578,801	578,801	181,672	XXX	XXX	
9799997	Total - Common Stocks - Part 4					8,149,899	XXX	7,571,097	6,846,817	(1,318,026)	0	0	(1,318,026)	0	7,571,097	0	578,801	578,801	181,672	XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					8,149,899	XXX	7,571,097	6,846,817	(1,318,026)	0	0	(1,318,026)	0	7,571,097	0	578,801	578,801	181,672	XXX	XXX	
9899999	Total - Preferred and Common Stocks					8,149,899	XXX	7,571,097	6,846,817	(1,318,026)	0	0	(1,318,026)	0	7,571,097	0	578,801	578,801	181,672	XXX	XXX	
9999999	Totals					640,120,641	XXX	659,284,181	545,085,056	(1,318,026)	(4,843,354)	0	(6,161,380)	0	643,413,847	0	(3,761,266)	(3,761,266)	12,202,364	XXX	XXX	

STATEMENT AS OF JUNE 30, 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)												
007999999	Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX											
014999999	Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX										
021999999	Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX									
028999999	Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX									
035999999	Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX								
PREMIER OIL PLC PP Warrant 672168186	Premier Oil	N/A		US - Chicago Board	213800QKYSBDFTH2K71	.07/28/2017	.05/31/2022	.59,580		42.75	24,928		34,420		34,420																			
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UOMTB7PD2UT305	.01/31/2018	.07/31/2042	554		0.00						(83)																		
036999999	Subtotal - Purchased Options - Other - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	(83)	0	0	0	0	0	0	XXX	XXX									
042999999	Subtotal - Purchased Options - Other										24,928	0	0	34,420	XXX	34,420	(83)	0	0	0	0	0	0	0	XXX	XXX								
043999999	Total Purchased Options - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	(83)	0	0	0	0	0	0	0	XXX	XXX								
044999999	Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX								
045999999	Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
046999999	Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
047999999	Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
048999999	Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
049999999	Total Purchased Options										24,928	0	0	34,420	XXX	34,420	(83)	0	0	0	0	0	0	0	0	XXX	XXX							
056999999	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	0	0	XXX	XXX							
063999999	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	0	0	0	XXX	XXX						
070999999	Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX						
077999999	Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX						
084999999	Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
091999999	Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
092999999	Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
093999999	Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
094999999	Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
095999999	Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
096999999	Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
097999999	Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
098999999	Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
104999999	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	0	0	0	0	XXX	XXX					
110999999	Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
116999999	Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
122999999	Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
128999999	Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
134999999	Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
135999999	Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
136999999	Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
137999999	Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
138999999	Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
139999999	Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
140999999	Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
147999999	Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
150999999	Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
168999999	Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
169999999	Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
170999999	Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
171999999	Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
172999999	Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

E06

STATEMENT AS OF JUNE 30, 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	34,420	XXX	34,420	(83)	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	0	XXX	XXX
1759999999 - Totals										24,928	0	0	34,420	XXX	34,420	(83)	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

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			10,301,697	10,301,697	07/01/2020
8999999	Total - Short-Term Invested Assets (Schedule DA type)			10,301,697	10,301,697	XXX
9999999	- Totals			10,301,697	10,301,697	XXX

General Interrogatories:

- Total activity for the year Fair Value \$51,523 Book/Adjusted Carrying Value \$51,523
- Average balance for the year Fair Value \$8,799,637 Book/Adjusted Carrying Value \$8,799,637
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$5,000,000 NAIC 2 \$5,301,697 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

STATEMENT AS OF JUNE 30, 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-2B-2	OPIC		1	3,333,333	3,333,333	05/15/2024
690353-2K-2	OPIC		1	4,325,110	4,325,110	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES		1	1,818,182	1,818,182	05/15/2024
690353-3H-8	OPIC AGENCY DEBENTURES		1	1,360,510	1,360,510	07/07/2040
690353-3P-0	OPIC AGENCY DEBENTURES		1	1,200,000	1,200,000	10/15/2040
690353-4F-1	OPIC AGENCY DEBENTURES		1	1,000,000	1,000,000	09/20/2027
690353-4H-4	OPIC AGENCY DEBENTURES		1	4,620,000	4,620,000	06/20/2027
690353-7X-9	OPIC AGENCY DEBENTURES		1	1,100,000	1,100,000	07/05/2038
690353-1M-7	OPIC		1	8,697,222	8,697,222	02/15/2028
690353-SC-2	OPIC US Agency Floating Rate		1	2,806,999	2,806,999	06/15/2024
690353-UB-8	OPIC		1	3,454,560	3,454,560	02/15/2028
690353-XO-5	OPIC VRDN		1	3,500,000	3,500,000	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
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES		1	5,000,000	5,000,000	06/20/2028
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				52,993,350	52,993,350	XXX
0599999. Total - U.S. Government Bonds				52,993,350	52,993,350	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
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	3,600,000	3,600,000	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	780,000	780,000	08/15/2022
76252P-HJ-1	RIB FLOATER TRUST		1FE	1,320,000	1,320,000	07/01/2022
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1FE	2,010,000	2,010,000	04/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				14,910,000	14,910,000	XXX
3199999. Total - U.S. Special Revenues Bonds				14,910,000	14,910,000	XXX
00772B-AQ-4	AERCAP		2FE	6,837,188	6,862,982	10/30/2020
02665W-BS-9	AMERICAN HONDA FINANCE		1FE	5,002,625	4,991,922	07/20/2020
22550U-AA-9	CREDIT SUISSE NEW YORK		1FE	11,589,001	11,650,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	2,995,700	3,000,000	11/26/2021
316770-BK-4	FIFTH THIRD BANK		1FE	2,209,451	2,205,157	10/30/2020
340711-AT-7	FLORIDA GAS TRANSMISSION		2FE	4,246,859	4,244,687	07/15/2020
571903-AL-7	MARRIOTT INTERNATIONAL-CL A		2FE	9,824,082	9,820,342	10/15/2020
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1FE	11,182,747	11,200,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		1FE	7,348,389	7,345,000	05/28/2021
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		2FE	3,893,049	3,889,662	08/24/2020
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	11,208,327	11,200,000	07/22/2020
816851-BD-0	SEMPRA ENERGY		2FE	2,599,870	2,598,064	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	15,016,490	15,000,000	03/17/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				93,953,778	94,007,816	XXX
05492M-AA-3	BCCFC 2019-1A A1		1FE	1,285,995	1,285,330	10/20/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,285,995	1,285,330	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				95,239,773	95,293,146	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				146,947,128	147,001,166	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				16,195,995	16,195,330	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				163,143,123	163,196,496	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	AT&T INC CP			3,494,526	3,484,513	09/01/2020
000000-00-0	BAYER CORPORATION CP			9,957,239	9,978,694	09/15/2020
000000-00-0	CATHOLIC HEALTH INITIATV CP			3,000,603	2,973,558	07/08/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				16,452,368	16,436,765	XXX
000000-00-0	Key Bank Money Market Account			10,323,475	10,323,475	
000000-00-0	BB&T Bank Money Market Account			144,186	144,186	
9099999. Total - Cash (Schedule E Part 1 type)				10,467,661	10,467,661	XXX
	ALLIANT CP			4,849,973	4,849,973	07/01/2020
	ALLIANT CP			2,999,866	2,999,792	07/06/2020
	BASF SE CP			899,821	897,830	07/08/2020
	BAYER CORPORATION CP			2,198,692	2,197,947	07/15/2020
	BEMIS CP			3,795,936	3,795,936	07/28/2020
	CATHOLIC HEALTH INITIATV CP			2,197,980	2,193,448	07/23/2020
	CHUGACH ELECTRIC ASSN CP			6,250,225	6,249,757	07/02/2020
	CONSOLIDATED EDISON CP			12,999,410	12,998,989	07/08/2020
	DUPONT DE NEMOURS INC CP			8,994,165	8,994,800	08/07/2020
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			2,733,472	2,733,472	
	ENBRIDGE CP			6,999,866	6,997,375	07/01/2020
	GENERAL DYNAMICS CP			12,498,467	12,455,208	07/16/2020
	VECTREN UTILITY CP			12,149,932	12,149,932	07/01/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				79,567,804	79,514,459	XXX
9999999. - Totals				269,630,956	269,615,381	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ (41,148,955) Book/Adjusted Carrying Value \$ (40,894,143)
 2. Average balance for the year Fair Value \$ 292,820,330 Book/Adjusted Carrying Value \$ 293,474,176

STATEMENT AS OF JUNE 30, 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
	ALLIANT CP		06/30/2020	0.200	07/01/2020	7,849,956	44	0
	ALLIANT CP		06/26/2020	0.250	07/06/2020	2,999,792	104	0
	AMER ELEC POWER CP		05/29/2020	0.220	07/20/2020	5,398,284	1,089	0
	BAYER CORPORATION CP		05/20/2020	0.600	07/15/2020	2,197,947	1,540	0
	BEMIS CP		05/19/2020	0.550	07/28/2020	3,795,936	2,496	0
	CATHOLIC HEALTH INITIATV CP		05/13/2020	1.510	07/23/2020	2,193,448	4,522	0
	CHUGACH ELECTRIC ASSN CP		06/25/2020	0.200	07/02/2020	9,499,631	317	0
	CONSOLIDATED EDISON CP		06/24/2020	0.200	07/08/2020	12,998,989	506	0
	DUPONT DE NEMOURS INC CP		06/03/2020	0.320	08/07/2020	8,994,800	2,240	0
	DUKE ENERGY CP		06/25/2020	0.220	07/22/2020	2,999,505	110	0
	ENBRIDGE CP		06/01/2020	0.450	07/01/2020	6,997,375	2,625	0
	FIDELITY NATL INFO SERV CP		06/25/2020	0.280	07/09/2020	2,999,673	140	0
	GENERAL DYNAMICS CP		04/21/2020	1.500	07/16/2020	12,455,208	36,979	0
	PUBLIC SERV ENTERPRISE CP		06/25/2020	0.300	08/20/2020	2,998,600	150	0
	VECTREN UTILITY CP		06/30/2020	0.200	07/01/2020	12,149,932	68	0
	BASF SE CP		05/07/2020	1.400	07/08/2020	897,830	1,925	0
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					97,426,906	54,855	0
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					97,426,906	54,855	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					97,426,906	54,855	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					97,426,906	54,855	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	04/01/2020	0.000		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		06/30/2020	0.010		67,160,466	0	8,465
8699999	Subtotal - All Other Money Market Mutual Funds					67,160,466	0	8,465
8899999	Total Cash Equivalents					164,612,372	54,855	8,465

E14