



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code08360836NAIC Company Code92622Employer's ID Number31-1000236
(Current)(Prior)

Organized under the Laws ofOhio, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

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

Incorporated/Organized12/01/1980Commenced Business03/05/1981

Statutory Home Office400 BroadwayCincinnati, OH, US 45202
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office400 BroadwayCincinnati, OH, US 45202513-629-1800
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address400 BroadwayCincinnati, OH, US 45202
(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records400 BroadwayCincinnati, OH, US 45202513-629-1800
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website AddressWWW.WesternSouthernLife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402
(Name)(Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com513-629-1871
(E-mail Address)(FAX Number)

OFFICERS

Chairman of Board,
President & CEOJohn Finn Barrett

Secretary and CounselDonald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State ofOhio

County ofHamiltonSS:

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller
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Subscribed and sworn to before me this
28th day of October, 2020

a. Is this an original filing?

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

Yes [X] No []

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	12,533,034,260	0	12,533,034,260	11,852,983,499
2. Stocks:				
2.1 Preferred stocks	41,123,439	0	41,123,439	27,781,666
2.2 Common stocks	798,322,925	147,745,296	650,577,629	426,020,213
3. Mortgage loans on real estate:				
3.1 First liens	1,727,263,754	0	1,727,263,754	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 (\$ 10,551,799), cash equivalents (\$ 91,471,210) and short-term investments (\$ 38,560,722)	140,583,731	0	140,583,731	419,755,008
6. Contract loans (including \$ premium notes)	27,596,618	0	27,596,618	29,618,285
7. Derivatives	34,420	0	34,420	34,503
8. Other invested assets	402,045,074	0	402,045,074	357,418,133
9. Receivables for securities	9,453,430	0	9,453,430	2,544,027
10. Securities lending reinvested collateral assets	9,357,934	0	9,357,934	10,250,174
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	15,688,815,585	147,745,296	15,541,070,289	14,520,326,277
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	107,772,147	0	107,772,147	96,874,638
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,108,473	0	2,108,473	1,659,812
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	20,104,855		20,104,855	19,701,110
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,219,312	0	2,219,312	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	86,587,831	22,570,480	64,017,351	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	7,908	7,908	0	0
25. Aggregate write-ins for other than invested assets	12,746,733	0	12,746,733	11,897,266
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	15,921,087,597	170,323,684	15,750,763,913	14,718,566,370
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	240,710,137	0	240,710,137	89,614,972
28. Total (Lines 26 and 27)	16,161,797,734	170,323,684	15,991,474,050	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	12,746,733	0	12,746,733	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)	12,746,733	0	12,746,733	11,897,266

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 12,352,263,428 less \$ included in Line 6.3 (including \$ Modco Reserve)	12,352,263,428	11,296,517,532
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,609,912,497	1,631,077,930
4. Contract claims:		
4.1 Life	20,953,115	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	576,190	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 \$ 2,365,571 ceded	2,365,571	2,058,673
9.4 Interest Maintenance Reserve	8,308,660	6,466,417
10. Commissions to agents due or accrued-life and annuity contracts \$ 432,934 , accident and health \$ and deposit-type contract funds \$	432,934	1,318,977
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	23,135	8,284
13. Transfers to Separate Accounts due or accrued (net) (including \$ (4,382,072) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4,037,579)	(197,043)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,882,896	1,860,319
15.1 Current federal and foreign income taxes, including \$ 243,643 on realized capital gains (losses)	5,322,838	
15.2 Net deferred tax liability		
16. Unearned investment income	685,935	728,988
17. Amounts withheld or retained by reporting entity as agent or trustee	279,883	274,466
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	17,166,284	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	256,098,794	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	13,107,833	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	53,497,535	116,217,806
24.10 Payable for securities lending	304,444,292	321,760,249
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,406,694	3,900,041
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	14,645,690,935	13,649,836,011
27. From Separate Accounts Statement	240,710,137	89,614,972
28. Total liabilities (Lines 26 and 27)	14,886,401,072	13,739,450,983
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	827,408,064	827,408,064
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	275,164,914	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)	1,102,572,978	1,066,230,359
38. Totals of Lines 29, 30 and 37	1,105,072,978	1,068,730,359
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	15,991,474,050	14,808,181,342
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to the state	2,353,447	3,846,794
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)	2,406,694	3,900,041
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	1,776,370,123	1,846,546,945	2,293,698,759
2. Considerations for supplementary contracts with life contingencies	813,784	1,356,281	2,103,734
3. Net investment income	436,346,784	411,919,991	564,419,420
4. Amortization of Interest Maintenance Reserve (IMR)	(731,023)	(1,373,847)	(2,250,973)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	679,229	660,659	884,854
8.2 Charges and fees for deposit-type contracts	1,183	1,281	1,782
8.3 Aggregate write-ins for miscellaneous income	860,721	1,046,617	1,750,485
9. Totals (Lines 1 to 8.3)	2,214,340,801	2,260,157,927	2,860,608,061
10. Death benefits	97,811,428	80,302,530	108,935,561
11. Matured endowments (excluding guaranteed annual pure endowments)	1,188,815	1,655,840	2,301,635
12. Annuity benefits	318,989,648	303,140,736	393,610,391
13. Disability benefits and benefits under accident and health contracts	1,576,137	1,658,422	2,213,825
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	359,604,882	527,317,280	702,423,018
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	16,876,148	19,333,186	26,010,816
18. Payments on supplementary contracts with life contingencies	2,511,032	1,882,792	2,681,645
19. Increase in aggregate reserves for life and accident and health contracts	1,055,745,896	1,071,607,213	1,273,731,536
20. Totals (Lines 10 to 19)	1,854,303,986	2,006,897,999	2,511,908,427
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	50,928,604	61,493,863	79,121,728
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	76,068,316	76,528,311	102,751,849
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,879,032	9,794,096	12,761,977
25. Increase in loading on deferred and uncollected premiums	(599,661)	273,937	(40,377)
26. Net transfers to or (from) Separate Accounts net of reinsurance	132,468,873	(1,994,540)	13,627,604
27. Aggregate write-ins for deductions	5,395,910	7,960,243	10,433,612
28. Totals (Lines 20 to 27)	2,128,445,060	2,160,953,909	2,730,564,820
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	85,895,741	99,204,018	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)	85,895,741	99,204,018	130,043,241
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	26,827,039	36,250,702	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)	59,068,702	62,953,316	82,853,025
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (338,602) (excluding taxes of \$ 295,388	(12,789,948)	(709,946)	(1,226,143)
35. Net income (Line 33 plus Line 34)	46,278,754	62,243,370	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)	46,278,754	62,243,370	81,626,882
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 4,750,076	29,559,393	75,048,624	79,679,146
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	17,077,592	(8,626,086)	199,856
41. Change in nonadmitted assets	(15,941,585)	13,311,548	24,420,135
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	(40,631,535)	(39,214,975)	(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			
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)	36,342,619	102,762,481	128,931,778
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,105,072,978	1,042,561,062	1,068,730,359
DETAILS OF WRITE-INS			
08.301. Company Owned Life Insurance	849,467	1,037,645	1,740,370
08.302. Miscellaneous Income	11,254	8,972	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)	860,721	1,046,617	1,750,485
2701. Securities Lending Interest Expense	2,731,569	5,834,507	7,613,763
2702. Pension Expense	2,661,847	2,122,922	2,817,035
2703. Miscellaneous Expense	2,494	2,814	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)	5,395,910	7,960,243	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

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	1,776,967,734	1,848,229,467	2,295,474,192
2. Net investment income	449,094,324	412,570,117	578,447,524
3. Miscellaneous income	691,666	670,905	896,744
4. Total (Lines 1 to 3)	2,226,753,724	2,261,470,489	2,874,818,460
5. Benefit and loss related payments	792,104,063	935,727,359	1,238,434,716
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	136,309,409	(1,797,445)	14,254,607
7. Commissions, expenses paid and aggregate write-ins for deductions	143,132,056	156,760,891	205,828,566
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (13,317,822) tax on capital gains (losses)	10,505,440	44,975,290	74,737,570
10. Total (Lines 5 through 9)	1,082,050,968	1,135,666,095	1,533,255,459
11. Net cash from operations (Line 4 minus Line 10)	1,144,702,756	1,125,804,394	1,341,563,001
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,973,524,407	1,965,646,139	2,646,781,492
12.2 Stocks	45,453,013	9,135,279	84,222,997
12.3 Mortgage loans	49,080,271	102,259,699	139,861,722
12.4 Real estate	0	0	0
12.5 Other invested assets	14,366,049	12,226,984	14,603,122
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,308	105,530	107,237
12.7 Miscellaneous proceeds	892,240	103,658,294	115,264,977
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,083,321,288	2,193,031,925	3,000,841,547
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,685,110,191	2,890,329,140	3,810,738,256
13.2 Stocks	254,656,843	71,240,263	201,706,200
13.3 Mortgage loans	382,423,353	248,901,374	298,378,389
13.4 Real estate	0	0	0
13.5 Other invested assets	70,308,582	52,739,394	73,500,294
13.6 Miscellaneous applications	69,629,674	12,494,866	1,290,876
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,462,128,643	3,275,705,037	4,385,614,015
14. Net increase (or decrease) in contract loans and premium notes	(2,021,667)	(1,207,476)	(1,928,756)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,376,785,688)	(1,081,465,636)	(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	(21,165,433)	12,920,329	179,921,315
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(25,922,912)	(35,691,680)	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)	(47,088,345)	(22,771,351)	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)	(279,171,277)	21,567,407	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)	140,583,731	300,168,363	419,755,008

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	207,112,287	203,437,271	283,920,806
3. Ordinary individual annuities	1,526,710,424	1,607,712,936	1,969,422,102
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	61,665,722	52,502,819	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)	1,795,488,433	1,863,653,026	2,316,612,061
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	1,795,488,433	1,863,653,026	2,316,612,061
14. Deposit-type contracts	6,526,683,157	5,025,156,870	6,796,939,417
15. Total (Lines 13 and 14)	8,322,171,590	6,888,809,896	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	46,278,754	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	46,278,754	81,626,882
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,105,072,978	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	1,105,072,978	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.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the nine month period ended September 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 nine month period ended September 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
059469-AF-3	695,556	676,759	18,797	676,759	676,787	09/30/2020
12667G-BD-4	2,367,651	2,358,510	9,141	2,358,510	2,358,452	09/30/2020
93935B-AH-3	1,421,524	1,385,437	36,087	1,385,437	1,381,032	09/30/2020
Total	XXX	XXX	76,942	XXX	XXX	XXX

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2020:
 - a. The aggregate amount of unrealized losses:
 - 1. Less than 12 Months 41,973,690
 - 2. 12 Months or Longer 7,056,214
 - b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 Months 1,160,177,763
 - 2. 12 Months or Longer 207,840,655
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:
 - a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
 - b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
 - c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
 - d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
 - e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
 - f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$306.3 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.

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

- L. Restricted Assets. No Change.
- M. Working Capital Finance Investments. None.
- N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	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 \$2,300.0 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	40,755,110	40,755,110	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	64,448,200	64,448,200	—
Actual or estimated Borrowing Capacity as			
(f) Determined by the Insurer	2,300,000,000	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	—
Actual or estimated Borrowing Capacity as			
(f) 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 SEPTEMBER 30, 2020 OF THE Western-Southern Life Assurance Company

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

		Eligible for Redemption			
		1	2	3	4
		Current	Not	Less Than 6	6 Months to
		Year Total	Eligible	Months	Less Than 1
		(2+3+4+5+6)	for		Year
			Redemption		
					5
					1 to Less
					Than 3 Years
					6
					3 to 5 Years
Membership Stock					
1.	Class A	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	2	3
		Fair Value	Carrying Value	Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	2,193,187,659	2,090,309,085	1,388,102,283
2.	Current Year General Account Total Collateral Pledged	2,193,187,659	2,090,309,085	1,388,102,283
3.	Current Year Separate Accounts Total Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,913,834,071	1,864,807,837	1,475,949,445
11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)				
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)				
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)				
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)				

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

		1	2	3	4
		Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1.	Current Year				
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	1,388,102,283	1,388,102,283	—	1,377,755,453
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	1,388,102,283	1,388,102,283	—	1,377,755,453
2.	Prior Year-end				
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	1,475,949,445	1,475,949,445	—	1,463,660,922
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	1,475,949,445	1,475,949,445	—	1,463,660,922

b. Maximum Amount During Reporting Period (Current Year)

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

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

- c. FHLB - Prepayment Obligations

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

1. Debt

No

2. Funding Agreements

No

3. Other

No
12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
- a. Defined Benefit Plan

iv. Components of net periodic benefit cost. Not applicable.
13. Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations. No Change.
14. Liabilities, Contingencies, and Assessments. No Change.
15. Leases. No Change.
16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
- B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.
18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.
20. Fair Value Measurements
- A.

(1) Fair Value Measurements at September 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	—	—	3,603,867	—	3,603,867
Bonds: RMBS	—	880,231	—	—	880,231
Bonds: Exchange traded funds	74,929,403	—	—	—	74,929,403
Common stock: Unaffiliated	563,953,861	—	—	—	563,953,861
Common stock: Mutual funds	20,320,833	—	—	—	20,320,833
Derivative assets: Stock warrants	—	34,420	—	—	34,420
Separate account assets *	45,231,941	53,369,448	—	—	98,601,389
Total assets at fair value	704,436,038	54,284,099	3,603,867	—	762,324,004

*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.

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

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Quarter Ended at 09/30/2020

Description	Beginning Balance at 07/01/2020	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 09/30/2020
a. Assets										
Bonds: Industrial & miscellaneous	3,579,065	—	—	—	24,802	—	—	—	—	3,603,867
Total Assets	3,579,065	—	—	—	24,802	—	—	—	—	3,603,867

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 residential mortgage-backed securities initially rated NAIC 6. These securities represent both senior and subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

Derivative investments included in Level 2 consist of stock warrants. The fair values of these securities have been determined through the use of third-party pricing services or models utilizing market observable inputs.

Assets held in Level 2 of the separate accounts carried at fair value include investment grade municipal and corporate bonds. The Company determined fair value of the bonds through the use of third-party pricing services utilizing market observable inputs.

- 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	13,411,341,149	12,533,034,260	85,871,929	13,177,196,939	148,272,281	—	—
Common stock: Unaffiliated**	628,402,061	628,402,061	628,402,061	—	—	—	—
Common stock: Mutual funds	20,320,833	20,320,833	20,320,833	—	—	—	—
Preferred stock	44,013,875	41,123,439	—	41,113,875	2,900,000	—	—
Mortgage loans	1,785,228,706	1,727,263,754	—	—	1,785,228,706	—	—
Cash, cash equivalents, & short-term investments	140,530,238	140,583,731	140,530,238	—	—	—	—
Other invested assets: Surplus notes	49,556,422	38,043,705	—	49,556,422	—	—	—
Securities lending reinvested collateral assets	9,357,934	9,357,934	9,357,934	—	—	—	—
Derivative assets	34,420	34,420	—	34,420	—	—	—
Separate account assets	245,753,937	240,710,137	72,088,815	173,665,122	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(9,272,831,341)	(8,867,888,806)	—	—	(9,272,831,341)	—	—
Separate account liabilities *	(167,208,276)	(153,542,192)	—	—	(167,208,276)	—	—
Securities lending liability	(304,444,292)	(304,444,292)	—	(304,444,292)	—	—	—

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

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

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

Debt Securities, Surplus Notes, and Equity Securities

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

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

Mortgage Loans

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

Derivative Instruments

The fair value of the stock warrants have been determined through the use of third-party pricing services utilizing market observable inputs.

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

- D. Not applicable.
- E. Not applicable.
- 21. Other Items.
- 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]

(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	—

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(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.

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒]
- 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 [☒]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐] No [☒]
- 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 [☒]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

If yes, complete and file the merger history data file with the NAIC.

Yes [☐] No [☒]
- 4.2

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

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

If yes, attach an explanation.

Yes [☐] No [☐] N/A [☒]
- 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 [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 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 [☒]
- 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 [☒]
- 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 [☒]
- 8.4

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

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

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

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$ 95,575,772
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$
14.22 Preferred Stock	\$ 0	\$
14.23 Common Stock	\$ 136,650,776	\$ 149,600,031
14.24 Short-Term Investments	\$ 0	\$
14.25 Mortgage Loans on Real Estate	\$ 0	\$
14.26 All Other	\$ 230,689,104	\$ 277,564,673
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 367,339,880	\$ 427,164,704
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 [X]
- 15.2

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

Yes [] No [X] N/A []
16.

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

16.1

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

\$ 306,305,618

16.2

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

\$ 306,301,592

16.3

Total payable for securities lending reported on the liability page.

\$ 304,444,292

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

GENERAL INTERROGATORIES

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

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

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

\$

1,718,116,714

1.14

Total Mortgages in Good Standing

\$

1,718,116,714

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

9,147,040

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)

\$

1,727,263,754

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

STATEMENT AS OF SEPTEMBER 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	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	1,555,162	11,488,226	0		13,043,388	50,000
2.	Alaska	AK	L	50,965	4,908,883	0		4,959,848	0
3.	Arizona	AZ	L	919,377	39,905,843	0		40,825,220	2,874,529
4.	Arkansas	AR	L	180,928	5,109,817	0		5,290,745	367,416
5.	California	CA	L	6,025,276	181,756,156	0		187,781,432	5,273,695
6.	Colorado	CO	L	848,036	32,635,199	0		33,483,235	2,406,159
7.	Connecticut	CT	L	547,980	40,639,070	0		41,187,050	2,187,812
8.	Delaware	DE	L	1,074,040	5,515,111	0		6,589,151	0
9.	District of Columbia	DC	L	79,915	3,526,863	0		3,606,778	902,101
10.	Florida	FL	L	15,365,926	116,792,692	0		132,158,618	6,059,147
11.	Georgia	GA	L	1,492,497	34,604,634	0		36,097,131	704,131
12.	Hawaii	HI	L	1,159,761	3,367,621	0		4,527,382	213,177
13.	Idaho	ID	L	141,567	4,530,854	0		4,672,421	0
14.	Illinois	IL	L	12,162,744	82,891,954	0		95,054,698	1,311,142
15.	Indiana	IN	L	11,797,302	30,239,122	0		42,036,424	3,489,364
16.	Iowa	IA	L	188,922	6,903,889	0		7,092,811	534,089
17.	Kansas	KS	L	563,149	8,164,736	0		8,727,885	160,160
18.	Kentucky	KY	L	8,250,354	20,454,722	0		28,705,076	852,181
19.	Louisiana	LA	L	4,347,635	13,921,293	0		18,268,928	263,806
20.	Maine	ME	L	18,998	9,178,113	0		9,197,111	206,414
21.	Maryland	MD	L	3,540,807	21,263,468	0		24,804,275	2,496,027
22.	Massachusetts	MA	L	160,806	81,800,408	0		81,961,214	7,703,016
23.	Michigan	MI	L	7,843,671	52,780,333	0		60,624,004	2,536,237
24.	Minnesota	MN	L	2,397,092	36,425,910	0		38,823,002	2,347,480
25.	Mississippi	MS	L	2,558,627	6,267,473	0		8,826,100	0
26.	Missouri	MO	L	3,133,631	22,836,641	0		25,970,272	762,306
27.	Montana	MT	L	31,631	4,279,498	0		4,311,129	0
28.	Nebraska	NE	L	148,924	2,542,615	0		2,691,539	380,283
29.	Nevada	NV	L	420,085	12,075,720	0		12,495,805	346,872
30.	New Hampshire	NH	L	15,675	19,593,126	0		19,608,801	788,283
31.	New Jersey	NJ	L	3,649,986	71,695,018	0		75,345,004	1,723,164
32.	New Mexico	NM	L	303,185	16,935,230	0		17,238,415	271,682
33.	New York	NY	N	260,011	533,831	0		793,842	0
34.	North Carolina	NC	L	15,803,487	60,635,836	0		76,439,323	4,468,366
35.	North Dakota	ND	L	17,032	1,124,398	0		1,141,430	0
36.	Ohio	OH	L	49,650,733	90,295,142	0		139,945,875	6,445,883,830
37.	Oklahoma	OK	L	203,807	13,472,565	0		13,676,372	419,764
38.	Oregon	OR	L	143,222	16,235,150	0		16,378,372	467,898
39.	Pennsylvania	PA	L	28,140,487	81,107,612	0		109,248,099	973,984
40.	Rhode Island	RI	L	7,687	8,944,524	0		8,952,211	336,462
41.	South Carolina	SC	L	1,809,880	18,647,868	0		20,457,748	1,025,869
42.	South Dakota	SD	L	30,971	396,020	0		426,991	0
43.	Tennessee	TN	L	4,586,469	20,269,767	0		24,856,236	715,101
44.	Texas	TX	L	5,064,915	131,152,995	0		136,217,910	12,795,348
45.	Utah	UT	L	134,393	9,085,970	0		9,220,363	40,000
46.	Vermont	VT	L	4,105	4,487,033	0		4,491,138	0
47.	Virginia	VA	L	1,004,429	44,317,255	0		45,321,684	5,226,746
48.	Washington	WA	L	2,251,434	50,565,654	0		52,817,088	1,457,025
49.	West Virginia	WV	L	3,867,912	6,079,193	0		9,947,105	133,194
50.	Wisconsin	WI	L	1,474,464	24,273,087	0		25,747,551	5,307,404
51.	Wyoming	WY	L	31,711	1,691,727	0		1,723,438	221,493
52.	American Samoa	AS	N	0	0	0		0	0
53.	Guam	GU	L	1,392	0	0		1,392	0
54.	Puerto Rico	PR	N	5,173	23,381	0		28,554	0
55.	U.S. Virgin Islands	VI	N	848	0	0		848	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	42,379	6,900	0	0	49,279	0
59.	Subtotal	XXX		205,511,595	1,588,376,146	0	0	1,793,887,741	6,526,683,157
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		1,600,692	0	0		1,600,692	0
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		207,112,287	1,588,376,146	0	0	1,795,488,433	6,526,683,157
96.	Plus Reinsurance Assumed	XXX		0	0	0		0	0
97.	Totals (All Business)	XXX		207,112,287	1,588,376,146	0	0	1,795,488,433	6,526,683,157
98.	Less Reinsurance Ceded	XXX		18,998,473	0	0		18,998,473	0
99.	Totals (All Business) less Reinsurance Ceded	XXX		188,113,814	1,588,376,146	0	0	1,776,489,960	6,526,683,157
DETAILS OF WRITE-INS									
58001.	Mexico	XXX		2,673	0			2,673	
58002.	ZZZ Other Alien	XXX		39,706	6,900			46,606	
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		42,379	6,900	0	0	49,279	0
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....51
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....0
N - None of the above - Not allowed to write business in the state.....6
R - Registered - Non-domiciled RRGs.....0
Q - Qualified - Qualified or accredited reinsurer.....0

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 - GERBER LIFE AGENCY, LLC		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC.	NIA.	WS Real Estate Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	1.000	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	27-1594103				506 Phelps Holdings, LLC	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ.	NIA.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN.	NIA.	WS Real Estate Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN.	NIA.	Carmel Holdings, LLC	Ownership.	36.260	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX.	NIA.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX.	NIA.	The Western & Southern Life Insurance Co	Ownership.	25.250	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC.	NIA.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
							Chattanooga Southside Housing Investor Holdings, LLC	.TN.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	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	85-1998953				Courtland Apartments, LLC	.GA.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	.AZ.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	.NC.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	.PA.	NIA.	NP Cranberry Hotel Holdings, LLC	Ownership.	72.520	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	.UT.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT.	NIA.	WS Real Estate Holdings LLC	Ownership.	74.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	25.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	.OH.	NIA.	Eagle Realty Group, LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
							Western & Southern Investment Holdings LLC								
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH.	NIA.		Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH.	NIA.	Eagle Realty Group, LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	.NY.	NIA.	The Western & Southern Life Insurance Co	Ownership.	2.500	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA.	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	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	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.	

STATEMENT AS OF SEPTEMBER 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/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	
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0837	Western-Southern Group	00003	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	22.570	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00001	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	11.280	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00002	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	29.430	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	29.960	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	5.120	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	5.120	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	34.640	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	Ownership	24.950	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	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	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	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	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	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	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	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	FIWPEI V 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	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	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	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	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	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	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	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	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	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 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 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	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	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	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	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	

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

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/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	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	FWPEO 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	85-1483379				Fort Washington PE Opp Fund IV, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0837	Western-Southern Group	.00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	.OH	NIA	FWPEO IV 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	
.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	.00000	43-2081325				Gerber Life Agency, LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview 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	.74780	86-0214103				Integrity Life Insurance Co	.OH	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCentera Apts. Investor Holdings, LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings, LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	.IA	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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/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	85-2026987				Park Boulevard Holdings, LLC	FL	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	
.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	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/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 Capital 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 Capital 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	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	
.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	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.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	Fort Washington Capital Partners, LLC	Ownership	0.500	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	20-8843748				WSLR Birmingham	.AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	.KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

Asterisk	Explanation

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

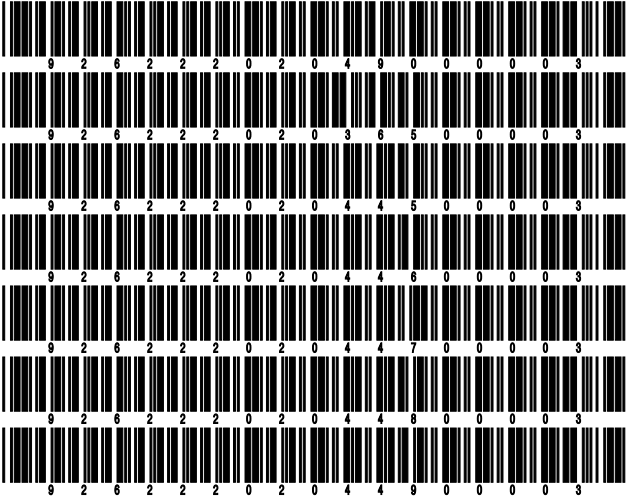
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,393,920,776	1,235,407,156
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	379,659,649	298,333,492
2.2 Additional investment made after acquisition	2,763,704	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	49,080,271	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)	1,727,263,760	1,393,920,776
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,727,263,760	1,393,920,776
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	1,727,263,760	1,393,920,776

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	357,418,133	270,155,580
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	61,642,112	37,500,000
2.2 Additional investment made after acquisition	8,666,470	35,712,784
3. Capitalized deferred interest and other		0
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(11,251,704)	28,734,920
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	14,366,049	14,603,122
8. Deduct amortization of premium and depreciation	63,887	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)	402,045,075	357,418,133
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	402,045,075	357,418,133

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	12,441,466,315	11,101,048,200
2. Cost of bonds and stocks acquired	2,939,767,034	4,012,444,456
3. Accrual of discount	14,018,548	13,757,327
4. Unrealized valuation increase (decrease)	44,765,614	71,919,333
5. Total gain (loss) on disposals	4,061,383	10,557,780
6. Deduct consideration for bonds and stocks disposed of	2,025,608,309	2,737,849,930
7. Deduct amortization of premium	36,832,171	34,100,532
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	15,788,635	3,155,760
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	6,630,889	6,845,441
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	13,372,480,668	12,441,466,315
12. Deduct total nonadmitted amounts	147,745,296	134,680,909
13. Statement value at end of current period (Line 11 minus Line 12)	13,224,735,372	12,306,785,406

STATEMENT AS OF SEPTEMBER 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)	6,979,520,166	697,869,464	602,146,986	(5,314,665)	7,277,677,560	6,979,520,166	7,069,927,979	7,162,961,646
2. NAIC 2 (a)	4,242,808,862	1,684,158,801	1,743,931,605	(25,320,546)	4,215,595,897	4,242,808,862	4,157,715,512	3,868,998,306
3. NAIC 3 (a)	819,903,682	95,538,565	74,260,482	19,222,525	781,992,726	819,903,682	860,404,290	616,913,504
4. NAIC 4 (a)	450,331,768	39,296,986	43,432,563	(246,668)	456,372,106	450,331,768	445,949,523	432,691,693
5. NAIC 5 (a)	105,116,434	11,804,700	13,002,269	1,907,994	73,694,707	105,116,434	105,826,859	37,683,836
6. NAIC 6 (a)	14,039,939	2,398,918	7,880,018	(1,506,285)	4,871,632	14,039,939	7,052,554	5,154,241
7. Total Bonds	12,611,720,851	2,531,067,434	2,484,653,923	(11,257,645)	12,810,204,628	12,611,720,851	12,646,876,717	12,124,403,226
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	43,956,967	0	4,955,166	0	43,956,967	43,956,967	39,001,801	25,660,029
10. NAIC 3	2,121,638	0	0	0	2,121,638	2,121,638	2,121,638	2,121,638
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	46,078,605	0	4,955,166	0	46,078,605	46,078,605	41,123,439	27,781,667
15. Total Bonds and Preferred Stock	12,657,799,456	2,531,067,434	2,489,609,089	(11,257,645)	12,856,283,233	12,657,799,456	12,688,000,156	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 \$ 60,253,813 ; NAIC 2 \$ 53,588,648 ; 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	38,560,722	xxx	38,560,722	29,935	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	126,926,439	141,752,981
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	15,448	0
6. Deduct consideration received on disposals	200,201,036	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)	38,560,722	111,819,871
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	38,560,722	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

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	5,933,339,830	11,262,486,231
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	9,379	156,359
6. Deduct consideration received on disposals	6,120,982,976	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)	91,471,209	279,104,976
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	91,471,209	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 SEPTEMBER 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	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0001177	South Attleboro	MA		07/22/2013	4.200	0	302,453	69,500,000
0001192	Round Rock	TX		12/18/2015	6.000	0	219,341	25,300,000
0001220	Washington	DC		09/26/2019	4.750	0	568	86,400,000
0001222	California	MD		12/20/2019	4.200	0	73,412	34,000,000
0001223	Washington	DC		02/14/2020	3.650	0	130,191	98,500,000
0001229	Orlando	FL		08/27/2020	3.720	44,300,000	0	66,500,000
0001230	Huntsville	AL		09/01/2020	3.500	47,950,000	0	64,840,000
0001231	Apache Junction	AZ		09/22/2020	3.500	50,600,000	0	88,900,000
0599999. Mortgages in good standing - Commercial mortgages-all other						142,850,000	725,965	533,940,000
0899999. Total Mortgages in good standing						142,850,000	725,965	533,940,000
0001163	Cranberry Township	PA		10/01/2011	5.000	0	113,392	21,000,000
1399999. Restructured mortgages - Commercial mortgages-all other						0	113,392	21,000,000
1699999. Total - Restructured Mortgages						0	113,392	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						142,850,000	839,357	554,940,000

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	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				
0001132	Santa Rosa	CA		11/28/2005	09/10/2020	5,674,171	0	0	0	0	0	0	5,562,689	5,562,689	0	0
0001147	Ft. Walton Beach	FL		11/17/2008	09/01/2020	22,323,692	0	0	0	0	0	0	22,064,218	22,064,218	0	0
0199999. Mortgages closed by repayment						27,997,863	0	0	0	0	0	0	27,626,907	27,626,907	0	0
0001094	Fremont	CA		08/17/2001		1,660,032	0	0	0	0	0	0	0	311,203	0	0
0001126	Austin	TX		09/24/2004		8,065,880	0	0	0	0	0	0	0	65,909	0	0
0001131	Austin	TX		10/25/2005		1,433,548	0	0	0	0	0	0	0	37,218	0	0
0001132	Santa Rosa	CA		11/28/2005		5,674,171	0	0	0	0	0	0	0	28,271	0	0
0001144	Owasso	OK		09/23/2008		6,774,298	0	0	0	0	0	0	0	61,107	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		22,323,692	0	0	0	0	0	0	0	65,595	0	0
0001151	Lorton	VA		09/26/2009		14,672,835	0	0	0	0	0	0	0	453,889	0	0
0001158	Orlando	FL		01/31/2011		6,052,368	0	0	0	0	0	0	0	97,494	0	0
0001166	Puyallup	WA		02/24/2012		14,589,359	0	0	0	0	0	0	0	219,427	0	0
0001170	Austin	TX		03/29/2012		12,384,526	0	0	0	0	0	0	0	58,759	0	0
0001173	American Canyon	CA		11/14/2012		32,831,792	0	0	0	0	0	0	0	302,396	0	0
0001177	South Attleboro	MA		07/22/2013		43,432,595	0	0	0	0	0	0	0	89,554	0	0
0001178	Lorton	VA		09/18/2013		6,432,445	0	0	0	0	0	0	0	53,716	0	0
0001179	Houston	TX		10/10/2013		19,095,540	0	0	0	0	0	0	0	192,951	0	0
0001182	Raleigh	NC		11/14/2014		24,319,184	0	0	0	0	0	0	0	104,818	0	0
0001183	Roseville	CA		11/20/2014		2,499,168	0	0	0	0	0	0	0	29,104	0	0
0001184	Greenville	SC		12/11/2014		13,222,543	0	0	0	0	0	0	0	80,408	0	0
0001187	Newport	KY		03/17/2015		44,836,428	0	0	0	0	0	0	0	197,524	0	0
0001188	Cincinnati	OH		10/02/2015		20,575,266	0	0	0	0	0	0	0	95,632	0	0
0001189	Cincinnati	OH		10/02/2015		9,657,132	0	0	0	0	0	0	0	55,070	0	0

STATEMENT AS OF SEPTEMBER 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					
0001190	Cincinnati	OH		10/02/2015		40,090,081	0	0	0	0	0	0	0	225,442	0	0	0
0001191	Greenville	SC		12/07/2015		24,971,054	0	0	0	0	0	0	0	113,535	0	0	0
0001193	Santa Monica	CA		06/30/2016		22,975,295	0	0	0	0	0	0	0	170,751	0	0	0
0001195	Indianapolis	IN		06/15/2017		32,500,000	0	0	0	0	0	0	0	88,909	0	0	0
0001196	Apex	NC		09/21/2017		13,471,207	0	0	0	0	0	0	0	108,596	0	0	0
0001197	Bel Air	MD		12/12/2017		48,600,000	0	0	0	0	0	0	0	200,865	0	0	0
0001198	Newport	KY		12/19/2017		10,017,375	0	0	0	0	0	0	0	95,109	0	0	0
0001199	Kennesaw	GA		03/12/2018		12,097,462	0	0	0	0	0	0	0	79,944	0	0	0
0001200	Kennesaw	GA		03/12/2018		8,305,003	0	0	0	0	0	0	0	54,882	0	0	0
0001201	Kennesaw	GA		03/12/2018		12,241,479	0	0	0	0	0	0	0	80,896	0	0	0
0001202	Longmont	CO		04/19/2018		52,000,000	0	0	0	0	0	0	0	226,270	0	0	0
0001205	Indianapolis	IN		06/12/2018		37,250,000	0	0	0	0	0	0	0	141,154	0	0	0
0001210	Columbus	OH		09/26/2018		57,499,764	0	0	0	0	0	0	0	54	0	0	0
0001212	Katy	TX		12/21/2018		55,859,113	0	0	0	0	0	0	0	300,299	0	0	0
0001222	California	MD		12/20/2019		20,932,118	0	0	0	0	0	0	0	67,948	0	0	0
0001226	Moore	OK		05/01/2020		0	0	0	0	0	0	0	0	94,979	0	0	0
0299999. Mortgages with partial repayments						759,342,753	0	0	0	0	0	0	0	4,649,678	0	0	0
0599999 - Totals						787,340,616	0	0	0	0	0	0	27,626,907	32,276,585	0	0	0

SCHEDULE BA - PART 2

[illegible]

SCHEDULE BA - PART 3

1 CUSIP Identification	2 Name or Description	3 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						15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
		City	State					9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	11 Current Year's Other Than Temporary Impair-ment Recog-nized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	08/06/2020	4,927					0	4,927	4,927			0		
1599999	Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated						4,927	0	0	0	0	0	4,927	4,927	0	0	0	0	
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	08/21/2020	356,813					0	356,813	356,813			0	916,080	
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/10/2020	18,343					0	18,343	18,343			0	102,137	
	Benefit Street Partners BSPSOFII Structured Note	TORONTO		Benefit Street Partners BSPSOFII Structured Note	04/08/2020	08/03/2020	9,880,815					0	9,880,815	9,880,815			0		
1999999	Joint Venture Interests - Common Stock - Unaffiliated						10,255,970	0	0	0	0	0	10,255,970	10,255,970	0	0	0	1,018,217	
000000-00-0	TXFL NNN OFFICE INV HOLDINGS,LLC	CINCINNATI	OH	Cash Return	07/01/2019	07/08/2020	28,417,286					0	34,375	34,375			0	572,917	
000000-00-0	KCJAX NNN INDUSTRIAL INV HOLDINGS,LLC	CINCINNATI	OH	Cash Return	07/27/2020	08/07/2020	0					0	62,500	62,500			0	262,500	
2299999	Joint Venture Interests - Real Estate - Affiliated						28,417,286	0	0	0	0	0	96,875	96,875	0	0	0	835,417	
4899999	Total - Unaffiliated						10,260,897	0	0	0	0	0	10,260,897	10,260,897	0	0	0	1,018,217	
4999999	Total - Affiliated						28,417,286	0	0	0	0	0	96,875	96,875	0	0	0	835,417	
5099999	Totals						38,678,183	0	0	0	0	0	10,357,772	10,357,772	0	0	0	1,853,634	

STATEMENT AS OF SEPTEMBER 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		08/01/2020	Interest Capitalization		5,007	5,007	0	1
36176F-29-2	G2 G2 765168 4.940% 11/20/61		08/01/2020	Interest Capitalization		327	327	0	1
36230R-NU-6	G2 G2 756703 4.140% 11/20/61		09/01/2020	Interest Capitalization		1,253	1,253	0	1
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		09/01/2020	Interest Capitalization		1,483	1,483	0	1
36297E-Z5-7	G2 G2 710064 4.650% 02/20/61		07/01/2020	Interest Capitalization		2,912	2,912	0	1
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		09/01/2020	Interest Capitalization		5,906	5,906	0	1
38378N-YB-3	GNR 2014-24 KZ 3.999% 01/16/54		09/01/2020	Interest Capitalization		12,899	12,899	0	1
38382H-S6-8	GNR 2020-123 I0 2.500% 08/20/50		08/24/2020	PERFORMANCE TRUST CAPITAL		4,668,995	0	73,721	1
90376P-AB-7	OVERSEAS PRIVATE INV COR AGENCY DEBENTURES 1.900% 04/20/35		08/14/2020	STIFEL NICHOLAS		2,500,000	2,500,000	337	1
91282C-AJ-0	US TREASURY N/B 0.250% 08/31/25		09/28/2020	MORGAN STANLEY FIXED INC		224,791	225,000	37	1FE
0599999. Subtotal - Bonds - U.S. Governments						7,423,573	2,754,787	74,095	XXX
25714P-EF-1	DOMINICAN REPUBLIC SOVEREIGN 4.875% 09/23/32	D.	09/17/2020	CITIGROUP GLOBAL MKTS		600,000	600,000	0	3FE
1099999. Subtotal - Bonds - All Other Governments						600,000	600,000	0	XXX
30316A-AJ-2	FRESB 2020-SB77 X1 1.089% 06/25/40		08/13/2020	J P MORGAN SEC FIXED INC		3,129,696	0	29,043	1
30316K-AE-1	FRESB 2020-SB78 X1 1.175% 06/25/40		09/11/2020	CREDIT SUISSE FIRST BOSTON		1,046,247	0	6,383	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2020	Interest Capitalization		13,928	13,928	0	1
3136AX-K4-6	FNR 2017-67 ZA 4.000% 09/25/47		09/01/2020	Interest Capitalization		21,047	21,047	0	1
3136B4-VK-1	FNR 2019-27 IZ 4.000% 06/25/59		09/01/2020	Interest Capitalization		33,996	33,996	0	1
3137BD-4R-4	FHMS FHR 4380 ZG 3.000% 04/15/53		09/01/2020	Interest Capitalization		18,805	18,805	0	1
3137BD-CX-2	FHMS K039 X1 0.848% 07/25/24		09/08/2020	BREAN CAPITAL LLC		1,515,037	0	14,915	1FE
3137BE-VJ-0	FHMS K040 X1 0.851% 09/25/24		09/08/2020	BREAN CAPITAL LLC		706,254	0	6,660	1FE
3137BF-EA-5	FHMS K041 X1 0.669% 10/25/24		09/08/2020	BREAN CAPITAL LLC		2,196,372	0	20,442	1FE
3137BM-TY-2	FHMS K052 X1 0.790% 11/25/25		07/23/2020	BREAN CAPITAL LLC		2,884,281	0	46,602	1
3137BN-6H-2	FHMS K053 X1 1.024% 12/25/25		07/28/2020	BREAN CAPITAL LLC		3,000,268	0	52,172	1FE
3137BS-P9-8	FHMS K058 X1 1.053% 08/25/26		07/24/2020	ROBERT W. BAIRD		3,933,860	0	56,511	1FE
3137BS-RG-0	FHMS K059 X1 0.432% 09/25/26		09/08/2020	BREAN CAPITAL LLC		680,724	0	4,892	1FE
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		09/01/2020	Interest Capitalization		38,546	38,546	0	1
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		09/01/2020	Interest Capitalization		42,926	42,926	0	1
341271-AD-6	FLORIDA ST BRD OF ADMIN FIN CO GENERAL 1.258% 07/01/25		09/03/2020	BANK of AMERICA SEC		5,000,000	5,000,000	0	1FE
341271-AE-4	FLORIDA ST BRD OF ADMIN FIN CO GENERAL 1.705% 07/01/27		09/03/2020	BANK of AMERICA SEC		7,000,000	7,000,000	0	1FE
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO GENERAL 2.154% 07/01/30		09/03/2020	BANK of AMERICA SEC		9,325,000	9,325,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						40,586,987	21,494,248	237,620	XXX
THL1V0-00-0	THL Credit 5.000% 12/03/24		09/30/2020	Various		1,692,745	1,692,745	0	5GI
BSP000-00-0	Benefit Street Partners 6.000% 12/31/28		09/30/2020	PRIVATE PLACEMENT		2,612,553	2,612,553	0	5GI
00842V-AT-0	ABMT 2016-3 B2 3.806% 08/25/46		07/29/2020	J P MORGAN SEC FIXED INC		5,623,642	5,433,470	17,249	1FM
02666T-AA-5	AMERICAN HOMES 4 RENT 4.250% 02/15/28		08/12/2020	J P MORGAN SEC FIXED INC		1,587,642	1,400,000	29,585	2FE
03065D-AG-2	AMCAR 2016-3 D 2.710% 09/08/22		09/29/2020	J P MORGAN SEC FIXED INC		277,557	275,000	476	1FE
03066M-AD-8	AMCAR 2018-3 A3 3.380% 07/18/23		08/28/2020	BANK of AMERICA SEC		245,448	241,060	294	1FE
03254T-AC-7	PARTY CITY HOLDINGS INC 10.000% 08/15/26		08/11/2020	Taxable Exchange		1,110,781	1,185,794	0	5GI
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		07/23/2020	BARCLAYS		14,000,000	14,000,000	0	2FE
04364V-AG-8	ASCENT RESOURCES/ARU FIN 7.000% 11/01/26		08/26/2020	MARKET AXESS		43,040	64,000	1,456	5FE
04684T-AL-5	A10 2017-1A D 4.700% 03/15/36		07/28/2020	BTIG LLC		589,500	600,000	1,175	2FE
06541F-BB-4	BANK 2017-BNK4 XA 1.568% 05/15/50		09/10/2020	CITIGROUP GLOBAL MKTS		2,470,752	0	20,820	1FE
06541X-AH-3	BANK 2017-BNK7 XB 0.320% 09/15/60		09/10/2020	BARCLAYS		796,139	0	6,692	1FE
08162W-BH-8	BMARK 2020-B19 C 3.211% 09/15/53		09/21/2020	CITIGROUP GLOBAL MKTS		3,604,922	3,500,000	9,053	1FE
08163A-AF-0	BMARK 2020-B18 XA 1.919% 07/15/53		07/23/2020	DEUTSCHE BANK		13,806,344	0	177,156	1FE
095796-AE-8	BLUE RACER MID LLC/FINAN 6.625% 07/15/26		09/03/2020	Various		285,148	325,000	2,711	4FE
110122-CQ-9	BRISTOL-MYERS SQUIBB 4.125% 06/15/39		07/17/2020	Tax Free Exchange		4,983,589	5,000,000	18,333	1FE
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		09/18/2020	NOMURA SECURITIES INTERNATIONA		14,999,922	15,000,000	0	1FE
125523-BZ-2	CIGNA CORP 4.500% 02/25/26		07/14/2020	Tax Free Exchange		4,983,353	5,000,000	86,875	2FE
125523-CF-5	CIGNA CORP 4.800% 07/15/46		07/14/2020	Tax Free Exchange		7,987,036	8,000,000	190,933	2FE
12591K-AC-9	COMM Mortgage Tr2013CR12 2013-CR12 ASB 3.623% 10/10/46		08/20/2020	BMO CAPITAL MARKETS CORP		81,616	78,903	183	1FM
12597T-AA-8	CPS Auto Trust 2020C 2020-C A 0.630% 03/15/24		09/11/2020	CITIGROUP GLOBAL MKTS		199,990	200,000	0	1FE
12652F-AG-7	CSMC 2017-CALI B 3.854% 11/10/32		09/02/2020	BANK of AMERICA SEC		533,418	500,000	161	1FE
12652F-AJ-1	CSMC 2017-CALI C 3.904% 11/10/32		07/29/2020	BAY CREST PARTNERS		5,327,148	5,000,000	15,218	1FE
144285-AL-7	CARPENTER TECHNOLOGY 6.375% 07/15/28		07/29/2020	Various		3,575,000	3,500,000	2,479	3FE
14913R-2E-6	CATERPILLAR FINL SERVICE 0.524% 01/06/22		07/06/2020	J P MORGAN SEC FIXED INC		6,850,000	6,850,000	0	1FE
17318U-AE-4	CGOIT 2012-GC8 AAB 2.608% 09/10/45		07/08/2020	BMO CAPITAL MARKETS CORP		93,869	92,768	60	1FM
17320D-AJ-7	Citigroup Commer2013GC11tgage 2013-GC11 AAB 2.690% 04/10/46		07/06/2020	MESIROW FINANCIAL		200,847	197,045	103	1FM
17328R-BE-8	CGOIT 2020-GC46 XA 1.109% 02/15/53		09/15/2020	CITIGROUP GLOBAL MKTS		4,874,350	0	32,364	1FE

STATEMENT AS OF SEPTEMBER 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
18538R-AJ-2	CLEARWATER PAPER CORP 4.750% 08/15/28		08/11/2020	J P MORGAN SEC HI-YIELD		1,829,000	1,829,000	.0	3FE
24704G-AA-1	DeII Equipment F2020 rust 2020-2 A1 0.315% 09/22/21		09/15/2020	RBC/DAIN		7,600,000	7,600,000	.0	1FE
25277L-AA-4	DIAMOND SPORTS GR/DIAMON 5.375% 08/15/26		09/11/2020	CREDIT SUISSE FIRST BOSTON		269,019	355,000	1,590	3FE
25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		09/11/2020	Various		10,232,514	9,121,000	241,743	3FE
26253A-AA-4	DT Auto Owner Tr20203A 2020-3A A 0.540% 04/15/24		09/16/2020	CITIGROUP GLOBAL MKTS		199,995	200,000	.0	1FE
30315E-AE-6	FRESB 2020-SB76 X1 1.317% 05/25/30		07/20/2020	AMHERST SECURITIES GROUP		2,728,793	.0	32,193	1FE
33766W-BM-5	FKMT 2014-1 B3 4.003% 11/25/44		09/10/2020	BMO CAPITAL MARKETS CORP		4,083,163	3,927,299	5,688	1FM
33767D-AB-1	FIRSTCASH INC 4.625% 09/01/28		08/12/2020	JEFFERIES & CO		6,226,000	6,226,000	.0	3FE
34719R-AC-5	FORE 2018-1A A2 1.850% 11/16/35		09/09/2020	BANK of AMERICA SEC		9,932,813	10,000,000	9,416	1FE
34719R-AD-3	FORE 2018-1A B 2.106% 11/16/35		09/10/2020	BANK of AMERICA SEC		14,653,125	15,000,000	18,666	1FE
36197X-AM-6	GSMS 2013-GC12 XA 1.547% 06/10/46		07/28/2020	BREAN CAPITAL LLC		1,513,349	.0	51,769	1FE
36253P-AE-2	GSMS 2017-GS6 XA 1.183% 05/10/50		09/14/2020	BAY CREST PARTNERS		3,692,161	.0	30,301	1FE
37045X-CS-3	GENERAL MOTORS FINL CO 5.650% 01/17/29		08/11/2020	Various		1,194,053	1,000,000	4,081	2FE
37185L-AG-7	GENESIS ENERGY 6.000% 05/15/23		08/19/2020	Various		876,518	925,000	14,714	4FE
40010P-AA-6	GRUBHUB HOLDINGS INC 5.500% 07/01/27		08/26/2020	MARKET AXESS		619,500	590,000	5,138	4FE
43730T-AA-1	HPA 2017-1 A 0.973% 07/17/34		08/27/2020	BARCLAYS		293,187	294,336	.112	1FE
46284V-AL-5	IRON MOUNTAIN INC 5.625% 07/15/32		09/08/2020	CREDIT SUISSE FIRST BOSTON		6,460,500	6,000,000	73,125	3FE
46648K-AQ-9	JPMDB Commercial2017C7 e Secu 2017-C7 A1 2.081% 10/15/50		07/23/2020	J P MORGAN SEC FIXED INC		197,582	197,212	296	1FM
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		07/30/2020	J P MORGAN SEC FIXED INC		10,321,875	10,000,000	25,000	1FE
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		08/17/2020	ROBERT W. BAIRD		4,321,017	4,268,000	10,916	2FE
50076Q-AE-6	KRAFT FOODS GROUP INC 5.000% 06/04/42		08/26/2020	CITIGROUP GLOBAL MKTS		888,000	800,000	9,333	3FE
55400E-AA-7	MVIOT 2020-1A A 1.740% 10/20/37		07/13/2020	CREDIT SUISSE FIRST BOSTON		5,749,319	5,750,000	.0	1FE
573334-AH-2	MARTIN MIDSTREAM PARTNER 11.500% 02/28/25		08/26/2020	Taxable Exchange		6,942,300	7,608,000	.0	5FE
581557-BM-6	MCKESSON CORP 3.650% 11/30/20		07/14/2020	US BANCORP		2,782,890	2,750,000	12,826	2FE
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		08/20/2020	Liquidnet		631,125	600,000	4,063	4FE
588056-AY-7	MERCER INTL INC 7.375% 01/15/25		09/09/2020	SUMRIDGE PARTNERS		2,174,445	2,106,000	24,161	4FE
589433-AC-5	MEREDITH CORP 6.500% 07/01/25		09/14/2020	Various		525,463	509,000	5,463	3FE
594087-AV-0	MICHAEL'S STORES INC 4.750% 10/01/27		09/29/2020	Various		595,853	602,000	.0	4FE
59980A-AE-7	MCMLT 2017-2 B1 3.693% 07/25/59		09/09/2020	PERFORMANCE TRUST CAPITAL		17,425,664	15,968,535	15,279	1FM
59980T-AF-3	MCMLT 2016-1 B2 3.749% 04/25/57		09/09/2020	Various		9,126,563	8,500,000	18,423	2FE
59981H-AE-1	MCMLT 2017-1 B1 3.675% 11/25/58		09/09/2020	PERFORMANCE TRUST CAPITAL		2,049,711	1,905,600	1,950	1FM
61692A-AJ-1	MSC 2019-NUGS C 3.000% 12/15/36		07/13/2020	BROWNSTONE INV GROUP,LLC		4,850,781	5,000,000	.0	1FM
61692B-BU-3	MSC 2020-HR8 XA 1.973% 07/15/53		07/24/2020	MORGAN STANLEY FIXED INC		9,021,890	.0	99,818	1FE
61745B-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		07/29/2020	FTN FINANCIAL SECURITIES		200,697	200,446	841	1FM
61762M-AW-1	MSBAM 2013-C10 A3FL 1.151% 07/15/46		09/04/2020	MORGAN STANLEY FIXED INC		119,440	122,073	.91	1FM
61765T-AG-8	MSBAM 2015-C25 XA 1.205% 10/15/48		07/29/2020	BREAN CAPITAL LLC		2,407,474	.0	50,834	1FE
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		09/11/2020	BARCLAYS		459,620	536,000	9,871	3FE
65336Y-AN-3	NEXSTAR BROADCASTING INC 4.750% 11/01/28		09/17/2020	Various		561,783	559,000	.0	4FE
66981E-AC-7	A10 2020-C B 2.617% 08/15/40		09/08/2020	DEUTSCHE BANK		13,499,776	13,500,000	.0	1FE
67059T-AE-5	NUSTAR LOGISTICS 5.625% 04/28/27		09/04/2020	Various		248,844	247,000	5,042	3FE
67059T-AH-8	NUSTAR LOGISTICS 6.375% 10/01/30		09/11/2020	Various		17,046,168	16,818,000	770	3FE
68902V-AL-1	OTIS WORLDWIDE CORP 3.112% 02/15/40		09/08/2020	Tax Free Exchange		4,999,211	5,000,000	9,941	2FE
69327R-AJ-0	PDC ENERGY INC 5.750% 05/15/26		09/10/2020	BANK of AMERICA SEC		495,000	500,000	9,583	3FE
702150-AE-3	PARTY CITY HOLDINGS INC 5.335% 07/15/25		08/11/2020	Taxable Exchange		1,288,137	2,193,694	.0	5FE
724479-AL-4	PITNEY BOWES INC 4.625% 05/15/22		08/31/2020	Various		596,312	600,000	8,981	4FE
74167T-AC-4	PRIMA PRIMA 2020-8A 2.750% 12/01/70		07/01/2020	BANK of AMERICA SEC		19,426,672	20,000,000	.0	1FE
74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		07/10/2020	CITIGROUP GLOBAL MKTS		202,646	199,161	199	1FE
74333K-AA-6	PROG 2017-SFR2 A 2.897% 12/17/34		09/22/2020	BARCLAYS		200,322	199,628	369	1FE
74334A-AB-5	Progress Residen2018SFR1st 2018-SFR1 B 3.484% 03/17/35		09/23/2020	SOCIETE GENERALE		201,938	200,000	465	1FE
747262-AZ-6	QVC INC 4.375% 09/01/28		08/13/2020	BANK of AMERICA SEC		1,106,000	1,106,000	.0	3FE
74841C-AB-7	QUICKEN LOANS LLC/QUICKN 3.875% 03/01/31		09/09/2020	J P MORGAN SEC HI-YIELD		11,228,000	11,228,000	.0	3FE
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		09/04/2020	VINING SPARKS		93,346	93,521	100	1FE
77846E-AA-3	RPT 2017-ROSS A 1.102% 06/15/33		08/10/2020	CITIGROUP GLOBAL MKTS		165,834	170,633	257	1FM
802830-AD-1	Santander Consum2020BA Receiv 2020-BA A2 0.380% 02/15/23		08/18/2020	J P MORGAN SEC FIXED INC		249,999	250,000	.0	1FE
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1 0.282% 10/15/21		09/15/2020	RBC/DAIN		11,450,000	11,450,000	.0	1FE
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		09/17/2020	Various		381,313	377,000	.0	2FE
85022W-AP-9	SOFT 2020-AA A 1.970% 09/25/37		09/16/2020	CREDIT SUISSE FIRST BOSTON		9,999,503	10,000,000	.0	1FE
86614R-AN-7	SUMMIT MATERIALS LLC/FIN 5.250% 01/15/29		07/28/2020	Various		1,754,635	1,715,000	.0	4FE
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		09/09/2020	WELLS FARGO		32,487,033	32,500,000	.0	1FE
87422V-AJ-7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		09/14/2020	RBC/DAIN		679,995	657,000	14,234	3FE
87470L-AH-4	TALLGRASS NRG PRTRN/FIN 7.500% 10/01/25		09/11/2020	RBC/DAIN		1,750,000	1,750,000	.0	3FE

STATEMENT AS OF SEPTEMBER 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
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		.09/08/2020	WELLS FARGO		19,994,046	20,000,000	.0	1FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		.09/15/2020	WELLS FARGO		19,991,976	20,000,000	.0	1FE
89171Y-AY-7	TPMT 2015-2 2A1 3.750% 11/25/57		.08/21/2020	MORGAN STANLEY FIXED INC		217,963	216,610	.542	1FM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		.07/28/2020	Cantor Fitzgerald Fixed		201,963	200,553	.485	1FM
89176L-AB-0	TPMT 2018-6 A1B 3.750% 03/25/58		.09/08/2020	ROBERT W. BAIRD		5,546,875	5,000,000	4,688	1FM
89236T-HE-8	TOYOTA 0.415% 02/14/22		.08/11/2020	J P MORGAN SEC FIXED INC		25,400,000	25,400,000	.0	1FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		.08/25/2020	RBC/DAIN		16,996,830	17,000,000	.0	1FE
90270R-BC-7	UBSBB 2012-C4 A3 2.533% 12/10/45		.08/18/2020	Various		183,820	183,482	.245	1FM
90270R-BF-0	UBSBB 2012-C4 AAB 2.459% 12/10/45		.07/09/2020	BARCLAYS		87,468	87,060	.71	1FM
92937E-AG-9	WFRBS 2013-C11 B 3.714% 03/15/45		.09/29/2020	WELLS FARGO		7,092,800	6,820,000	.0	1FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		.07/29/2020	BMO CAPITAL MARKETS CORP		19,473	19,262	.46	1FM
92937F-AG-6	WFRBS 2013-C12 B 3.863% 03/15/48		.07/31/2020	BMO CAPITAL MARKETS CORP		1,926,313	1,850,000	.596	1FM
92939F-AS-8	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 A3 3.428% 08/15/47		.07/10/2020	WELLS FARGO		189,464	187,719	.232	1FE
92939F-AV-1	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB 3.393% 08/15/47		.08/20/2020	BMO CAPITAL MARKETS CORP		143,961	139,219	.302	1FM
949796-AS-5	WFMS 2020-PR1 A17 3.000% 05/25/50		.09/17/2020	WELLS FARGO		6,656,406	6,500,000	14,625	1FE
95002X-BH-7	WFCM 2020-C57 XA 2.238% 08/15/53		.08/20/2020	WELLS FARGO		3,782,850	.0	38,847	1FE
984121-CL-5	XEROX CORP 4.800% 03/01/35		.08/12/2020	RBC/DAIN		800,721	833,000	18,104	3FE
136069-VX-6	CANADIAN IMPERIAL BANK 2.100% 10/05/20	A.	.07/02/2020	TD SECURITIES		2,009,260	2,000,000	10,733	1FE
443628-AG-7	HUDBAY MINERALS INC 7.625% 01/15/25	A.	.09/16/2020	Various		2,386,780	2,284,000	27,980	4FE
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A.	.09/09/2020	BARCLAYS		2,630,000	2,630,000	.0	4FE
552697-AQ-7	MDC PARTNERS INC 6.500% 05/01/24	A.	.09/09/2020	CREDIT SUISSE FIRST BOSTON		434,250	450,000	10,563	4FE
89114Q-BX-5	TORONTO DOMINION BANK 2.550% 01/25/21	A.	.07/02/2020	TD SECURITIES		2,466,387	2,435,000	27,942	1FE
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A.	.08/21/2020	Various		853,733	833,000	17,646	4FE
00140N-AC-4	AIMCO 2020-11A B 2.073% 10/15/31	D.	.09/01/2020	J P MORGAN SEC FIXED INC		23,000,000	23,000,000	.0	1FE
00140N-AL-4	AIMCO 2020-11A B2 1.973% 10/15/31	D.	.09/29/2020	J P MORGAN SEC FIXED INC		2,500,000	2,500,000	.0	1Z
013822-AE-1	ALCOA NEDERLAND HOLDING 5.500% 12/15/27	D.	.07/08/2020	J P MORGAN SEC HI-YIELD		7,500,000	7,500,000	.0	3FE
12674T-AA-4	CWCLN 6.875% 09/15/27	D.	.08/20/2020	BARCLAYS		633,750	600,000	4,469	4FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D.	.09/01/2020	WELLS FARGO		15,296,544	15,300,000	.0	1FE
20752T-AA-2	CONNECT FINCO SARL/CONNIE 6.750% 10/01/26	D.	.08/12/2020	Various		7,198,603	7,083,000	160,226	4FE
21987B-AZ-1	CODELCO INC 3.000% 09/30/29	D.	.09/14/2020	BARCLAYS		7,493,500	7,000,000	96,833	1FE
46590X-AB-2	JBS USA FOOD FINANCE 5.500% 01/15/30	D.	.09/01/2020	RBC/DAIN		666,785	600,000	4,182	3FE
472141-AA-8	JBSSBZ 6.750% 02/15/28	D.	.09/24/2020	CREDIT SUISSE FIRST BOSTON		199,470	183,000	1,475	3FE
566076-AC-9	MP18 2020-1A B1 2.873% 10/15/31	D.	.08/12/2020	BNP SECURITIES		5,000,000	5,000,000	.0	1FE
67576F-AN-9	OCT18 2018-18A B2R 3.135% 04/16/31	D.	.09/14/2020	RBC/DAIN		22,430,000	22,430,000	174,580	1FE
69689L-AA-4	Palmer Square Lo20193A ng Ltd 2019-3A A1 1.097% 08/20/27	D.	.09/18/2020	J P MORGAN SEC FIXED INC		195,499	195,793	.198	1FE
83611V-AJ-7	SNDPT 2020-2A C 2.847% 10/25/31	D.	.09/16/2020	CITIGROUP GLOBAL MKTS		13,000,000	13,000,000	.0	1FE
92858R-AA-8	VMED 02 UK FINANCING I 4.250% 01/31/31	D.	.09/11/2020	BANK of AMERICA SEC		11,006,238	10,987,000	.0	3FE
96466C-AE-8	WBOX 2020-2A B 2.497% 10/24/31	D.	.08/21/2020	J P MORGAN SEC FIXED INC		11,000,000	11,000,000	.0	1FE
96466C-AG-3	WBOX 2020-2A C 3.047% 10/24/31	D.	.08/21/2020	J P MORGAN SEC FIXED INC		8,000,000	8,000,000	.0	1FE
984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D.	.09/02/2020	BANK of AMERICA SEC		514,063	625,000	5,313	5FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						642,392,008	592,625,174	2,061,941	XXX
842587-DF-1	SOUTHERN CO 4.000% 01/15/51		.09/15/2020	WELLS FARGO		10,000,000	10,000,000	.0	2FE
976657-AH-9	WISCONSIN ENERGY CORP 2.393% 05/15/67		.08/17/2020	IMPERIAL CAPITAL LLC		287,875	350,000	.47	2FE
4899999. Subtotal - Bonds - Hybrid Securities						10,287,875	10,350,000	47	XXX
LX1899-07-0	GCI LLC TL B 1L 09/24/25		.09/24/2020	SUNTRUST		995,000	1,000,000	.0	4FE
LX1899-66-0	AGILITI HEALTH INC TL 1L 01/04/26		.09/23/2020	JPM FUNDS RECAP		990,000	1,000,000	.0	4FE
92537E-AB-4	VERTICAL US NEWCO INC TL B 1L 06/30/27		.07/01/2020	GOLDMAN SACHS		490,000	500,000	.0	4FE
LX1894-33-0	MILANO ACQUISITION CORP TL 1L 08/17/27		.08/17/2020	J P MORGAN SEC HI-YIELD		990,000	1,000,000	.0	4FE
LX1898-72-0	CABLEVISION LIGHTPATH TL B 1L 09/15/27		.09/16/2020	GOLDMAN SACHS INTERNATIONAL		995,000	1,000,000	.0	4FE
LX1898-71-0	WABASH NATIONAL CORP TL B 1L 09/17/27		.09/17/2020	WELLS FARGO BK		990,000	1,000,000	.0	3FE
LX1898-23-0	VIRGIN MEDIA BRISTOL LLC TL Q 1L 01/10/29		.09/10/2020	JPM FUNDS RECAP		985,000	1,000,000	.0	3FE
03834X-AJ-2	UNITED PACIFIC TL B 1L 11/14/26		.08/01/2020	Various		666,667	666,667	.0	4FE
11823L-AH-8	HERCULES MERGER SUB LLC TL 1L 11/02/26		.07/01/2020	CREDIT SUISSE FIRST BOSTON		976,313	997,500	.0	3FE
12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L 06/19/25		.07/01/2020	CREDIT SUISSE FIRST BOSTON		2,425,000	2,500,000	.0	4FE
13763H-AB-8	CANISTER INTERNATIONAL TL 1L 12/21/26		.09/25/2020	CREDIT SUISSE FIRST BOSTON		497,500	500,000	.0	4FE
14161J-AB-0	CARDTRONICS USA INC TL B 1L 06/29/27		.07/01/2020	J P MORGAN SEC HI-YIELD		982,500	1,000,000	.0	3FE
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L 04/12/23		.08/28/2020	Various		16,846	16,846	.0	4FE
218710-AF-1	CORECIVIC INC TL B 1L 12/18/24		.07/01/2020	NOMURA SECURITIES INTERNATIONAL		995,000	1,000,000	.0	3FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL B 1L 02/04/27		.07/01/2020	GOLDMAN SACHS		248,645	250,000	.0	2FE
365556-AW-9	GARDNER DENVER INC TL B 1L 03/01/27		.07/01/2020	CITIBANK		492,500	500,000	.0	3FE
38469E-AC-7	GRAHAM PACKAGING/GPC CAP TL 1L 07/28/27		.07/28/2020	Various		993,220	1,000,000	.0	4FE

STATEMENT AS OF SEPTEMBER 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
44988E-AE-3	INC RESEARCH TL B 1L 08/01/24		08/01/2020	Various		.3	.3	0	3FE
45174U-AG-3	IHEARTCOMMUNICATIONS INC TL B 1L 05/01/26		07/15/2020	BANK of AMERICA SEC		1,919,308	2,000,000	0	4FE
50203P-AB-0	LMBE-MC HOLDCO I I LLC TL B 1L 12/03/25		09/15/2020	INTL FOSTONE FINANCIAL INC		1,975,000	2,000,000	0	3FE
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		08/14/2020	BARCLAYS		980,559	1,000,000	0	4FE
58401D-AG-9	MED PARENTCO LP TL B 1L 08/31/26		07/17/2020	JEFFERIES & CO		1,485,000	1,500,000	0	4FE
58943P-AR-3	MEREDITH CORP TL B 1L 01/31/25		07/01/2020	RBC/DAIN		1,434,914	1,500,000	0	3FE
69338C-AH-4	PG&E CORP TL EXIT 1L 06/23/25		07/01/2020	JPM FUNDS RECAP		200,000	200,000	0	4FE
74966F-AL-7	BY CROWN PARENT LLC TL B 1L 01/30/26		07/30/2020	J P MORGAN SEC HI-YIELD		995,000	1,000,000	0	4FE
76173F-AW-7	REYNOLDS GROUP HOLDINGS TL 1L 02/26/26		09/17/2020	CREDIT SUISSE FIRST BOSTON		997,500	1,000,000	0	4FE
87823Q-AS-3	TIGER MERGER SUB CO TL FILO 1L 06/30/25		07/01/2020	CITIBANK		1,920,000	2,000,000	0	2FE
96244U-AD-9	WHATABRANDS LLC TL B 1L 07/31/26		07/01/2020	CREDIT SUISSE FIRST BOSTON		963,771	997,494	0	4FE
F6456U-AB-9	BANI JAY GROUP US HOLDING TL B 1L 02/04/25		07/01/2020	DEUTSCHE BANK		961,682	1,000,000	0	4FE
LX1900-07-0	CAMELOT FINANCE SA TL B 1L 10/31/26	C	09/22/2020	CITIBANK		497,500	500,000	0	4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						29,059,428	29,628,510	0	XXX
8399997. Total - Bonds - Part 3						730,349,871	657,452,719	2,373,703	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						730,349,871	657,452,719	2,373,703	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
015271-10-9	ALEXANDRIA REAL ESTATE REIT		09/18/2020	S. G. COWEN SECURITIES CORP.	1,281,000	203,835		0	
023135-10-6	AMAZON.COM INC		08/27/2020	S. G. COWEN SECURITIES CORP.	581,000	2,004,496		0	
03073E-10-5	AMERISOURCEBERGEN CORP		09/24/2020	S. G. COWEN SECURITIES CORP.	10,236,000	975,297		0	
037833-10-0	APPLE INC		08/27/2020	S. G. COWEN SECURITIES CORP.	3,418,000	1,738,156		0	
037833-10-0	APPLE INC		08/31/2020	Stock Split	37,077,000	0		0	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		07/13/2020	W-S FINL-NEW CORE 940200000	64,680,000	11,548,614		0	
110122-10-8	BRISTOL-MYERS SQUIBB		09/24/2020	S. G. COWEN SECURITIES CORP.	1,544,000	90,139		0	
126650-10-0	CVS CORP		09/24/2020	S. G. COWEN SECURITIES CORP.	1,554,000	88,359		0	
244199-10-5	DEERE & COMPANY		09/24/2020	S. G. COWEN SECURITIES CORP.	2,336,000	504,723		0	
26614N-10-2	DUPONT DE NEMOURS INC		08/19/2020	Various	14,782,000	841,292		0	
26943B-10-0	FIRST EAGLE ALTERNATIVE CAP		08/03/2020	Tax Free Exchange	356,741,000	2,321,804		0	
30231G-10-2	EXXON MOBIL CORP		08/19/2020	VIRTU FINANCIAL	1,715,000	72,716		0	
35137L-10-5	FOX CORP		07/15/2020	S. G. COWEN SECURITIES CORP.	23,998,000	611,404		0	
38141G-10-4	GOLDMAN SACHS GROUP INC		09/24/2020	Various	3,695,000	729,591		0	
478160-10-4	JOHNSON & JOHNSON		07/21/2020	INSTINET	2,327,000	348,468		0	
539830-10-9	LOCKHEED MARTIN		09/24/2020	S. G. COWEN SECURITIES CORP.	1,470,000	560,215		0	
595017-10-4	MICROCHIP TECHNOLOGY INC		09/25/2020	Various	34,100,000	3,453,215		0	
595112-10-3	MYORON TECHNOLOGY INC		09/01/2020	STIPEL NICHOLAS	20,000,000	913,024		0	
718172-10-9	PHILIP MORRIS INTERNAT-W/I		07/15/2020	S. G. COWEN SECURITIES CORP.	23,596,000	1,730,763		0	
718546-10-4	PHILLIPS 66		08/19/2020	VIRTU FINANCIAL	1,221,000	75,344		0	
75513E-10-1	RAYTHEON CO RAYTEHON		09/03/2020	Various	24,211,000	1,514,788		0	
855244-10-9	STARBUCKS CORP		08/27/2020	Various	28,934,000	2,360,306		0	
91324P-10-2	UNITEDHEALTH GROUP INC		09/24/2020	S. G. COWEN SECURITIES CORP.	950,000	277,855		0	
929183-10-3	EATON CORP PLC		09/24/2020	S. G. COWEN SECURITIES CORP.	715,000	71,621		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						33,036,025	XXX	0	XXX
31337F-10-5	FHLB CINCINNATI		09/30/2020	Various	24,349,000	2,434,900		0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,434,900	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						35,470,925	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						35,470,925	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						35,470,925	XXX	0	XXX
9999999 - Totals						765,820,796	XXX	2,373,703	XXX

STATEMENT AS OF SEPTEMBER 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-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		09/01/2020	Paydown		.178	.178	.193	.181	.0	(.4)	.0	(.4)	.0	.178	.0	.0	.0	.4	08/01/2030	1.....
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		09/01/2020	Paydown		106,107	106,107	117,017	106,255	.0	(819)	.0	(819)	.0	106,107	.0	.0	.0	1,712	07/20/2062	1.....
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		09/03/2020	Paydown		40,012	40,012	42,710	39,896	.0	(211)	.0	(211)	.0	40,012	.0	.0	.0	492	11/20/2061	1.....
36179N-PP-5	G2 G2 MA1394 3.125% 10/20/43		09/01/2020	Paydown		2,556	2,556	2,605	2,603	.0	(47)	.0	(47)	.0	2,556	.0	.0	.0	56	10/20/2043	1.....
	Government National Mortgage Agency G2 MA2466																				
36179Q-W3-1	3.125% 12/20/44		09/01/2020	Paydown		.413	.413	.419	.419	.0	(.6)	.0	(.6)	.0	.413	.0	.0	.0	.10	12/20/2044	1.....
36201L-R5-5	GNMA GN 586508 6.500% 09/15/32		07/01/2020	Paydown		21,903	21,903	23,203	22,935	.0	(1,032)	.0	(1,032)	.0	21,903	.0	.0	.0	830	09/15/2032	1.....
36203G-JD-6	GNMA GN 348660 7.500% 05/15/23		08/01/2020	Paydown		5,126	5,126	4,916	5,042	.0	84	.0	84	.0	5,126	.0	.0	.0	255	05/15/2023	1.....
36203G-JY-0	GNMA GN 348679 7.500% 05/15/23		09/01/2020	Paydown		1,258	1,258	1,209	1,238	.0	20	.0	20	.0	1,258	.0	.0	.0	63	05/15/2023	1.....
36203N-ZU-1	GNMA GN 354587 7.500% 05/15/23		09/01/2020	Paydown		233	233	214	226	.0	8	.0	8	.0	233	.0	.0	.0	12	05/15/2023	1.....
36204L-WF-4	GNMA GN 373346 7.500% 06/15/22		09/01/2020	Paydown		101	101	92	98	.0	3	.0	3	.0	101	.0	.0	.0	5	06/15/2022	1.....
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		09/01/2020	Paydown		320	320	328	324	.0	(4)	.0	(4)	.0	320	.0	.0	.0	.16	05/15/2026	1.....
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		09/01/2020	Paydown		278	278	279	278	.0	(1)	.0	(1)	.0	278	.0	.0	.0	.14	12/15/2026	1.....
36204T-7D-0	GNMA 30 YR GN 379892 8.000% 06/15/24		09/01/2020	Paydown		679	679	673	675	.0	4	.0	4	.0	679	.0	.0	.0	.36	06/15/2024	1.....
36204U-ZL-8	GNMA 30 YR GN 380647 8.000% 11/15/24		09/01/2020	Paydown		665	665	635	650	.0	15	.0	15	.0	665	.0	.0	.0	.36	11/15/2024	1.....
36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		09/01/2020	Paydown		389	389	385	387	.0	3	.0	3	.0	389	.0	.0	.0	.21	06/15/2024	1.....
36205G-QH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		09/01/2020	Paydown		1,003	1,003	993	996	.0	6	.0	6	.0	1,003	.0	.0	.0	53	06/15/2024	1.....
36205R-AA-2	GNMA 30 YR GN 398717 7.500% 06/15/26		09/01/2020	Paydown		271	271	271	271	.0	0	.0	0	.0	271	.0	.0	.0	13	06/15/2026	1.....
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		09/01/2020	Paydown		210	210	204	206	.0	4	.0	4	.0	210	.0	.0	.0	.11	04/15/2026	1.....
36206M-SH-6	GNMA 30 YR GN 415848 7.500% 05/15/27		09/01/2020	Paydown		150	150	151	150	.0	0	.0	0	.0	150	.0	.0	.0	.8	05/15/2027	1.....
36206M-AS-6	GNMA 30 YR GN 415017 7.500% 01/15/26		09/01/2020	Paydown		104	104	104	104	.0	0	.0	0	.0	104	.0	.0	.0	.5	01/15/2026	1.....
36206M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		09/01/2020	Paydown		1,743	1,743	1,739	1,738	.0	4	.0	4	.0	1,743	.0	.0	.0	.87	02/15/2026	1.....
36206U-SG-6	GNMA 30 YR GN 422109 7.500% 04/15/27		09/01/2020	Paydown		536	536	528	530	.0	6	.0	6	.0	536	.0	.0	.0	.27	04/15/2027	1.....
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		09/01/2020	Paydown		1,072	1,072	1,079	1,075	.0	(3)	.0	(3)	.0	1,072	.0	.0	.0	54	03/15/2027	1.....
36207D-Y3-4	GNMA GN 429230 7.500% 06/15/26		09/01/2020	Paydown		141	141	141	141	.0	0	.0	0	.0	141	.0	.0	.0	.7	06/15/2026	1.....
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		09/01/2020	Paydown		820	820	823	821	.0	(1)	.0	(1)	.0	820	.0	.0	.0	.41	09/15/2026	1.....
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		09/01/2020	Paydown		745	745	755	751	.0	(7)	.0	(7)	.0	745	.0	.0	.0	.32	09/15/2028	1.....
36207R-HK-4	GNMA 30 YR GN 439534 7.500% 04/15/27		09/01/2020	Paydown		15	15	14	14	.0	0	.0	0	.0	15	.0	.0	.0	.1	04/15/2027	1.....
36207S-K4-4	GNMA GN 440515 7.500% 12/15/26		09/01/2020	Paydown		1,058	1,058	1,068	1,063	.0	(5)	.0	(5)	.0	1,058	.0	.0	.0	.53	12/15/2026	1.....
36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26		09/01/2020	Paydown		259	259	260	259	.0	0	.0	0	.0	259	.0	.0	.0	.13	11/15/2026	1.....
36207U-EE-4	GNMA 30 YR GN 442133 7.500% 11/15/26		09/01/2020	Paydown		125	125	127	126	.0	(1)	.0	(1)	.0	125	.0	.0	.0	.6	11/15/2026	1.....
36207X-PS-5	GNMA 30 YR GN 445133 7.500% 02/15/27		09/01/2020	Paydown		299	299	298	298	.0	1	.0	1	.0	299	.0	.0	.0	.15	02/15/2027	1.....
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27		09/01/2020	Paydown		138	138	138	138	.0	0	.0	0	.0	138	.0	.0	.0	.7	04/15/2027	1.....
36208E-HD-8	GNMA 30 YR GN 448528 7.500% 04/15/27		09/01/2020	Paydown		442	442	434	437	.0	6	.0	6	.0	442	.0	.0	.0	.22	04/15/2027	1.....
36208H-SN-2	GNMA 30 YR GN 451853 7.500% 08/15/27		09/01/2020	Paydown		1,454	1,454	1,462	1,458	.0	(3)	.0	(3)	.0	1,454	.0	.0	.0	.73	08/15/2027	1.....
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27		09/01/2020	Paydown		444	444	455	450	.0	(6)	.0	(6)	.0	444	.0	.0	.0	.22	10/15/2027	1.....
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28		09/01/2020	Paydown		1,593	1,593	1,617	1,607	.0	(13)	.0	(13)	.0	1,593	.0	.0	.0	.69	09/15/2028	1.....
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		09/01/2020	Paydown		17,466	17,466	17,711	17,623	.0	(157)	.0	(157)	.0	17,466	.0	.0	.0	841	12/15/2028	1.....
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28		09/01/2020	Paydown		862	862	874	869	.0	(7)	.0	(7)	.0	862	.0	.0	.0	.40	07/15/2028	1.....
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		09/01/2020	Paydown		182	182	181	181	.0	1	.0	1	.0	182	.0	.0	.0	.9	11/15/2029	1.....
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		09/01/2020	Paydown		1,722	1,722	1,746	1,735	.0	(13)	.0	(13)	.0	1,722	.0	.0	.0	.75	12/15/2028	1.....
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		09/01/2020	Paydown		443	443	442	442	.0	0	.0	0	.0	443	.0	.0	.0	.19	05/15/2029	1.....
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		09/01/2020	Paydown		199	199	198	199	.0	1	.0	1	.0	199	.0	.0	.0	.10	11/15/2029	1.....
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		09/01/2020	Paydown		600	600	599	599	.0	0	.0	0	.0	600	.0	.0	.0	.28	05/15/2029	1.....
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		09/01/2020	Paydown		7,002	7,002	7,100	7,059	.0	(57)	.0	(57)	.0	7,002	.0					

STATEMENT AS OF SEPTEMBER 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- 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
38376G-ID-8	GNR 2010-122 IO 0.248% 02/16/44		09/01/2020	Paydown		.0	.0	.5,342	.966	.0	(.966)	.0	(.966)	.0	.0	.0	.0	.0	.997	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2020	Paydown		128,796	128,796	134,331	129,898	.0	(1,102)	.0	(1,102)	.0	128,796	.0	.0	.0	3,866	08/20/2026	1
38378B-DB-2	GNR 2012-23 IO 0.275% 06/16/53		09/01/2020	Paydown		.0	.0	152,903	42,336	.0	(42,336)	.0	(42,336)	.0	.0	.0	.0	.0	20,541	06/16/2053	1
38378B-DY-2	GNR 2012-22 IO 0.430% 10/16/53		09/01/2020	Paydown		.0	.0	156,734	51,998	.0	(51,998)	.0	(51,998)	.0	.0	.0	.0	.0	41,006	10/16/2053	1
38378B-RJ-0	GNR 2012-35 B 3.520% 11/16/43		09/01/2020	Paydown		29,190	29,190	33,224	33,190	.0	(4,000)	.0	(4,000)	.0	29,190	.0	.0	.0	1,287	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 0.862% 03/16/47		09/01/2020	Paydown		.0	.0	394,709	90,678	.0	(90,678)	.0	(90,678)	.0	.0	.0	.0	.0	86,159	03/16/2047	1
38378K-DQ-9	GNR 2013-46 IO 1.070% 08/16/42		09/01/2020	Paydown		.0	.0	6,633	1,679	.0	(1,679)	.0	(1,679)	.0	.0	.0	.0	.0	541	08/16/2042	1
38378K-YB-9	GNR 2013-105 IO 0.390% 06/16/54		09/01/2020	Paydown		.0	.0	53,269	48,417	.0	(48,417)	.0	(48,417)	.0	.0	.0	.0	.0	18,770	06/16/2054	1
38378N-SK-5	GNR 2014-73 IO 0.537% 04/16/56		09/01/2020	Paydown		.0	.0	178,739	153,478	.0	(153,478)	.0	(153,478)	.0	.0	.0	.0	.0	62,628	04/16/2056	1
38378N-F9-9	GNR 2014-50 IO 0.669% 09/16/55		09/01/2020	Paydown		.0	.0	190,256	162,059	.0	(162,059)	.0	(162,059)	.0	.0	.0	.0	.0	46,105	09/16/2055	1
38378Y-5P-2	GNR 2015-9 IO 0.884% 02/16/49		09/01/2020	Paydown		.0	.0	311,283	285,613	.0	(285,613)	.0	(285,613)	.0	.0	.0	.0	.0	99,102	02/16/2049	1
38378Y-FU-0	GNR 2014-112 IO 0.915% 01/16/48		09/01/2020	Paydown		.0	.0	278,123	255,373	.0	(255,373)	.0	(255,373)	.0	.0	.0	.0	.0	65,887	01/16/2048	1
38378Y-SH-5	GNR 2014-143 IO 0.763% 02/16/48		09/01/2020	Paydown		.0	.0	168,720	140,189	.0	(140,189)	.0	(140,189)	.0	.0	.0	.0	.0	27,184	02/16/2048	1
38379K-4K-1	GNR 2015-160 IO 0.857% 01/16/56		09/01/2020	Paydown		.0	.0	29,846	24,154	.0	(24,154)	.0	(24,154)	.0	.0	.0	.0	.0	8,062	01/16/2056	1
38379K-X6-0	GNR 2015-145 IO 0.876% 07/16/57		09/01/2020	Paydown		.0	.0	19,355	17,401	.0	(17,401)	.0	(17,401)	.0	.0	.0	.0	.0	3,430	07/16/2057	1
38379U-NF-9	GNR 2016-45 IO 0.974% 02/16/58		09/01/2020	Paydown		.0	.0	790,067	771,376	.0	(771,376)	.0	(771,376)	.0	.0	.0	.0	.0	504,738	02/16/2058	1
38379U-R6-5	GNR 2016-133 IO 0.986% 12/16/57		09/01/2020	Paydown		.0	.0	160,319	152,886	.0	(152,886)	.0	(152,886)	.0	.0	.0	.0	.0	35,622	12/16/2057	1
38379U-PP-3	GNR 2016-70 IO 0.876% 04/16/58		09/01/2020	Paydown		.0	.0	1,186,324	1,072,757	.0	(1,072,757)	.0	(1,072,757)	.0	.0	.0	.0	.0	306,389	04/16/2058	1
38379U-TJ-5	GNR 2016-72 IO 0.830% 12/16/55		09/01/2020	Paydown		.0	.0	56,751	29,232	.0	(29,232)	.0	(29,232)	.0	.0	.0	.0	.0	15,103	12/16/2055	1
38379U-WM-4	GNR 2016-86 IO 1.002% 03/16/58		09/01/2020	Paydown		.0	.0	603,814	340,922	.0	(340,922)	.0	(340,922)	.0	.0	.0	.0	.0	177,830	03/16/2058	1
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		09/01/2020	Paydown		.0	.0	72,889	.0	.0	(72,889)	.0	(72,889)	.0	.0	.0	.0	.0	12,470	10/20/2049	1
38382H-S6-8	GNR 2020-123 IQ 2.500% 08/20/50		09/01/2020	Paydown		80,350	.0	9,542	.0	.0	70,808	.0	70,808	.0	80,350	.0	.0	.0	167	08/20/2050	1
690353-2B-2	OPIC 0.090% 05/15/24		08/15/2020	Redemption	100.0000		208,333	208,333	208,333	.0	.0	.0	.0	.0	208,333	.0	.0	.0	1,936	05/15/2024	1
690353-2K-2	OPIC 0.090% 02/15/28		08/15/2020	Redemption	100.0000		200,660	200,660	200,660	.0	.0	.0	.0	.0	200,660	.0	.0	.0	1,957	02/15/2028	1
690353-3C-9	OPIC AGENCY DEBENTURES 0.090% 05/15/24		08/15/2020	Redemption	100.0000		113,636	113,636	113,636	.0	.0	.0	.0	.0	113,636	.0	.0	.0	1,056	05/15/2024	1
690353-3H-8	OPIC AGENCY DEBENTURES 0.090% 07/07/40		07/07/2020	Redemption	100.0000		466	466	466	.0	.0	.0	.0	.0	466	.0	.0	.0	5	07/07/2040	1
690353-M8-7	OPIC 0.091% 02/15/28		08/15/2020	Redemption	100.0000		280,556	280,556	211,111	.0	.0	.0	.0	.0	280,556	.0	.0	.0	2,389	02/15/2028	1
690353-SC-2	OPIC US Agency Floating Rate 0.100% 06/15/24		09/15/2020	Redemption	100.0000		175,441	175,441	175,441	.0	.0	.0	.0	.0	175,441	.0	.0	.0	1,352	06/15/2024	1
690353-U8-8	OPIC 0.131% 02/15/28		08/17/2020	Redemption	100.0000		191,600	191,600	191,600	.0	.0	.0	.0	.0	191,600	.0	.0	.0	1,781	02/15/2028	1
690353-XQ-5	OPIC VRDN 0.130% 07/15/25		07/15/2020	Redemption	100.0000		166,667	166,667	166,667	.0	.0	.0	.0	.0	166,667	.0	.0	.0	1,885	07/15/2025	1
690353-Z8-3	OPIC AGENCY DEBENTURES 0.090% 07/07/40		07/07/2020	Redemption	100.0000		266	266	266	.0	.0	.0	.0	.0	266	.0	.0	.0	3	07/07/2040	1
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES 0.100% 06/20/28		09/03/2020	WELLS FARGO		5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	1,822	06/20/2028	1
0599999	Subtotal - Bonds - U.S. Governments					7,475,991	7,395,641	12,267,141	5,972,022	0	(3,650,276)	0	(3,650,276)	0	7,475,991	0	0	0	1,573,949	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		09/01/2020	Redemption	100.0000		73,587	73,587	73,587	.0	.0	.0	.0	.0	73,587	.0	.0	.0	595	07/01/2043	1FE
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		09/03/2020	Redemption	100.0000		132,373	132,373	132,373	.0	.0	.0	.0	.0	132,373	.0	.0	.0	2,905	08/01/2049	1FE
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50		09/03/2020	Redemption	100.0000		30,000	30,000	31,685	.0	(1,666)	.0	(1,666)	.0	30,000	.0	.0	.0	837	05/01/2050	1FE
30316A-AJ-2	FRESB 2020-SB77 X1 1.089% 06/25/40		09/15/2020	NATIONAL ALLIANCE SECURITIES		3,410,556	.0	3,127,914	.0	.0	.0	.0	.0	.0	3,127,914	.0	282,643	282,643	68,211	06/25/2040	1
30711X-CB-8	CAS 2016-C02 1M2 6.146% 09/25/28		09/25/2020	Paydown		596,473	596,473	650,226	647,668	.0	(51,195)	.0	(51,195)	.0	596,473	.0	.0	.0	27,937	09/25/2028	1
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		09/01/2020	Paydown		256	256	256	257	.0	.0	.0	.0	.0	256	.0	.0	.0	12	12/01/2024	1
31283K-6E-3	FHLMC FG G11769 5.000% 10/01/20		09/01/2020	Paydown		243	243	243	245	.0	(2)	.0	(2)	.0	243	.0	.0	.0	7	10/01/2020	1
31283K-6J-2	FHLMC FG G11773 5.000% 10/01/20		09/01/2020	Paydown		295	295	319	297	.0	(3)	.0	(3)	.0	295	.0	.0	.0	9	10/01/2020	1
31288U-AH-9	FHLMC FG C79008 5.500% 05/01/33		09/01/2020	Paydown		3,640	3,640	3,583	3,594	.0	46	.0	46	.0	3,640	.0	.0	.0	122	05/01/2033	1
3128F7-IN-6	FHLMC FG D67613 7.000% 01/01/26		09/01/2020	Paydown		260	260	262	260	.0	(1)	.0	(1)	.0	260	.0	.0	.0	12	01/01/2026	1

STATEMENT AS OF SEPTEMBER 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	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	NAIC Desig-nation and Admini-strative Symbol
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		09/01/2020	Paydown		.191	.191	.192	.191	.0	.0	.0	.0	.0	.191	.0	.0	.0	.9	01/01/2026	1
3128F8-AY-8	FHLMC FG D68123 7.000% 02/01/26		09/01/2020	Paydown		.610	.610	.608	.608	.0	.2	.0	.2	.0	.610	.0	.0	.0	.29	02/01/2026	1
3128F8-BH-4	FHLMC FG D68140 7.000% 02/01/26		09/01/2020	Paydown		1,092	1,092	1,088	1,089	.0	.3	.0	.3	.0	1,092	.0	.0	.0	.51	02/01/2026	1
3128F8-CA-8	FHLMC FG D68165 7.000% 02/01/26		09/01/2020	Paydown		.853	.853	.848	.849	.0	.4	.0	.4	.0	.853	.0	.0	.0	.40	02/01/2026	1
	FREDDIEMAC STRIP 270 FHS 270 300 3.000%																				
3128HX-W7-6	08/15/42		09/01/2020	Paydown		530,275	530,275	551,072	548,434	.0	(18,159)	.0	(18,159)	.0	530,275	.0	.0	.0	.11,258	08/15/2042	1
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		09/01/2020	Paydown		.61,593	.61,593	.62,652	.62,043	.0	.0	.0	.0	.0	.61,593	.0	.0	.0	.1,818	05/01/2024	1
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		09/01/2020	Paydown		.23,342	.23,342	.23,951	.23,611	.0	.0	.0	.0	.0	.23,342	.0	.0	.0	.701	05/01/2024	1
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		09/01/2020	Paydown		835,359	835,359	834,706	834,654	.0	.704	.0	.704	.0	835,359	.0	.0	.0	.16,904	08/01/2033	1
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		09/01/2020	Paydown		193,374	193,374	201,230	199,449	.0	(6,075)	.0	(6,075)	.0	193,374	.0	.0	.0	5,640	12/01/2030	1
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		09/01/2020	Paydown		30,357	30,357	30,946	30,627	.0	.0	.0	.0	.0	30,357	.0	.0	.0	.932	07/01/2024	1
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		09/01/2020	Paydown		.11,160	.11,160	.11,410	.11,276	.0	.0	.0	.0	.0	.11,160	.0	.0	.0	.336	07/01/2024	1
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		09/01/2020	Paydown		40,903	40,903	41,827	41,312	.0	.0	.0	.0	.0	40,903	.0	.0	.0	.418	12/01/2024	1
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		09/01/2020	Paydown		69,368	69,368	72,013	70,648	.0	.0	.0	.0	.0	69,368	.0	.0	.0	2,230	05/01/2025	1
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		09/01/2020	Paydown		39,631	39,631	42,133	40,933	.0	.0	.0	.0	.0	39,631	.0	.0	.0	1,127	06/01/2025	1
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		09/01/2020	Paydown		43,434	43,434	46,176	44,875	.0	.0	.0	.0	.0	43,434	.0	.0	.0	1,300	07/01/2025	1
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		09/01/2020	Paydown		220,906	220,906	213,795	217,681	.0	.0	.0	.0	.0	220,906	.0	.0	.0	4,237	02/01/2026	1
3128OP-LV-2	FHLMC FH 187189 4.241% 03/01/36		09/01/2020	Paydown		.237	.237	.248	.247	.0	.0	.0	.0	.0	.237	.0	.0	.0	.8	03/01/2036	1
3128S4-DY-0	FHARM FH 100119 2.763% 09/01/36		09/01/2020	Paydown		.326	.326	.344	.338	.0	.0	.0	.0	.0	.326	.0	.0	.0	.10	09/01/2036	1
312903-SX-1	FHLMC - CMO FHR 174 Z 10.000% 08/15/21		07/15/2020	Paydown		.23	.23	.23	.22	.0	.0	.0	.0	.0	.23	.0	.0	.0	.1	08/15/2021	1
312914-GX-7	FHLMC-GNMA FHG 7 B 1.046% 04/25/23		09/25/2020	Paydown		.520	.520	.530	.520	.0	.0	.0	.0	.0	.520	.0	.0	.0	.6	04/25/2023	1
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		09/01/2020	Paydown		.109	.109	.115	.113	.0	.0	.0	.0	.0	.109	.0	.0	.0	.5	07/01/2029	1
31300L-QF-0	FHARM FH 848170 3.975% 12/01/39		09/01/2020	Paydown		3,109	3,109	3,242	3,220	.0	.0	.0	.0	.0	3,109	.0	.0	.0	.92	12/01/2039	1
313267-DZ-5	FG FG U80120 3.500% 12/01/32		09/01/2020	Paydown		679,663	679,663	716,302	711,310	.0	.0	.0	.0	.0	679,663	.0	.0	.0	16,050	12/01/2032	1
313267-H3-2	FG FG U80250 3.500% 03/01/33		09/01/2020	Paydown		200,459	200,459	211,265	209,189	.0	.0	.0	.0	.0	200,459	.0	.0	.0	4,820	03/01/2033	1
313267-LE-3	FG FG U80325 3.500% 05/01/33		09/01/2020	Paydown		82,352	82,352	86,791	85,833	.0	.0	.0	.0	.0	82,352	.0	.0	.0	1,924	05/01/2033	1
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		09/01/2020	Paydown		56,557	56,557	60,843	60,592	.0	.0	.0	.0	.0	56,557	.0	.0	.0	1,477	10/01/2042	1
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		09/01/2020	Paydown		670,792	670,792	722,127	719,114	.0	.0	.0	.0	.0	670,792	.0	.0	.0	18,179	06/01/2043	1
3132H7-C4-4	FG FG U99090 4.000% 10/01/42		09/01/2020	Paydown		863,953	863,953	908,230	904,952	.0	.0	.0	.0	.0	863,953	.0	.0	.0	22,905	10/01/2042	1
3132J2-ZX-0	FG FG K90790 3.000% 07/01/33		09/01/2020	Paydown		343,835	343,835	337,603	338,682	.0	.0	.0	.0	.0	343,835	.0	.0	.0	7,159	07/01/2033	1
3132WD-EG-5	FGLMC FG Q40134 3.500% 04/01/46		09/01/2020	Paydown		2,214,806	2,214,806	2,328,488	2,324,176	.0	.0	.0	.0	.0	2,214,806	.0	.0	.0	49,899	04/01/2046	1
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		09/01/2020	Paydown		1,666,777	1,666,777	1,726,156	1,724,940	.0	.0	.0	.0	.0	1,666,777	.0	.0	.0	14,190	08/01/2047	1
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		09/01/2020	Paydown		.282	.282	.283	.281	.0	.0	.0	.0	.0	.282	.0	.0	.0	.14	08/01/2025	1
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		09/01/2020	Paydown		.696	.696	.687	.690	.0	.0	.0	.0	.0	.696	.0	.0	.0	.30	08/01/2025	1
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		09/01/2020	Paydown		.350	.350	.354	.351	.0	.0	.0	.0	.0	.350	.0	.0	.0	.18	09/01/2025	1
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		09/01/2020	Paydown		1,029	1,029	.979	1,007	.0	.0	.0	.0	.0	1,029	.0	.0	.0	.49	04/01/2026	1
31335P-GV-1	FHLMC FG G80212 6.875% 07/20/23		09/01/2020	Paydown		9,387	9,387	10,159	9,520	.0	.0	.0	.0	.0	9,387	.0	.0	.0	.429	07/20/2023	1
313374-GF-7	FHG FHG 27 FC 1.875% 03/25/24		09/01/2020	Paydown		1,995	1,995	1,975	1,995	.0	.0	.0	.0	.0	1,995	.0	.0	.0	.35	03/25/2024	1
	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5																				
31337A-ZY-1	6.323% 08/25/28		09/01/2020	Paydown		.487	.487	.491	.484	.0	.3	.0	.3	.0	.487	.0	.0	.0	.22	08/25/2028	1
31349U-B5-6	FHARM FH 782760 3.235% 11/01/36		09/01/2020	Paydown		.451	.451	.483	.481	.0	.0	.0	.0	.0	.451	.0	.0	.0	.14	11/01/2036	1
313615-B2-1	FNMA FN 50457 9.500% 06/01/21		09/01/2020	Paydown		.20	.20	.20	.20	.0	.0	.0	.0	.0	.20	.0	.0	.0	.1	06/01/2021	1
3136A9-P8-5	FNRR 2012-120 AH 2.500% 02/25/32		09/01/2020	Paydown		229,204	229,204	226,339	227,341	.0	.0	.0	.0	.0	229,204	.0	.0	.0	3,797	02/25/2032	1
3136AB-ZN-6	FNRR 2013-1 BH 2.250% 02/25/40		09/01/2020	Paydown		207,281	207,281	198,601	203,134	.0	.0	.0	.0	.0	207,281	.0	.0	.0	3,081	02/25/2040	1
3136AH-SJ-0	FNRR 2013-137 AL 3.500% 03/25/42		09/01/2020	Paydown		1,087,531	1,087,531	1,112,171	1,100,058	.0	.0	.0									

STATEMENT AS OF SEPTEMBER 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-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		09/01/2020	Paydown		162,308	162,308	172,047	172,440	.0	(10,131)	.0	(10,131)	.0	162,308	.0	.0	.0	4,823	12/15/2040	1
3137AP-PA-2	FHLMC FHMS K018 X1 1.433% 01/25/22		09/01/2020	Paydown		.0	.0	16,732	3,075	.0	(3,075)	.0	(3,075)	.0	.0	.0	.0	.0	1,483	01/25/2022	1
3137AS-NK-6	FHMS FHMS K019 X1 1.730% 03/25/22		09/01/2020	Paydown		.0	.0	31,097	6,994	.0	(6,994)	.0	(6,994)	.0	.0	.0	.0	.0	2,806	03/25/2022	1
3137AV-XP-7	FHR FHMS K022 X1 1.311% 07/25/22		09/01/2020	Paydown		.0	.0	6,383	1,639	.0	(1,639)	.0	(1,639)	.0	.0	.0	.0	.0	583	07/25/2022	1FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2020	Paydown		103,180	103,180	96,111	99,426	.0	3,754	.0	3,754	.0	103,180	.0	.0	.0	1,011	07/15/2042	1
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		09/01/2020	Paydown		691,152	691,152	683,160	687,119	.0	4,033	.0	4,033	.0	691,152	.0	.0	.0	14,377	10/15/2040	1
3137B9-CT-0	FHR FHR 4318 LM 3.500% 06/15/38		09/01/2020	Paydown		1,246,341	1,246,341	1,267,081	1,250,015	.0	(3,674)	.0	(3,674)	.0	1,246,341	.0	.0	.0	29,984	06/15/2038	1
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		09/01/2020	Paydown		244,471	244,471	242,590	243,428	.0	1,043	.0	1,043	.0	244,471	.0	.0	.0	5,420	05/15/2044	1
3137BK-RK-8	FHMS K047 X1 0.257% 05/25/25		09/01/2020	Paydown		.0	.0	9,085	.0	.0	(9,085)	.0	(9,085)	.0	.0	.0	.0	.0	379	05/25/2025	1
3137BM-LD-6	FHMS FHMS K504 X1 0.379% 09/25/20		09/01/2020	Paydown		.0	.0	27,210	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	4,752	09/25/2020	1
3137BM-TY-2	FHMS K052 X1 0.790% 11/25/25		09/01/2020	Paydown		.0	.0	7,817	.0	.0	(7,817)	.0	(7,817)	.0	.0	.0	.0	.0	254	11/25/2025	1
3137BN-6H-2	FHMS K053 X1 1.024% 12/25/25		09/01/2020	Paydown		.0	.0	4,083	.0	.0	(4,083)	.0	(4,083)	.0	.0	.0	.0	.0	123	12/25/2025	1FE
3137BS-P9-8	FHMS K058 X1 1.053% 08/25/26		09/01/2020	Paydown		.0	.0	19,376	.0	.0	(19,376)	.0	(19,376)	.0	.0	.0	.0	.0	580	08/25/2026	1FE
3137F1-G6-9	FHMS K065 X1 0.812% 04/25/27		09/01/2020	Paydown		.0	.0	10,463	.0	.0	(10,463)	.0	(10,463)	.0	.0	.0	.0	.0	286	04/25/2027	1FE
3137FC-JM-7	FHMS K070 X1 0.456% 11/25/27		09/01/2020	Paydown		.0	.0	2,033	.0	.0	(2,033)	.0	(2,033)	.0	.0	.0	.0	.0	61	11/25/2027	1
31380T-3B-5	FNMA FN 449994 7.000% 09/01/27		09/01/2020	Paydown		195	195	206	201	.0	(6)	.0	(6)	.0	195	.0	.0	.0	9	09/01/2027	1
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		09/01/2020	Paydown		637	637	642	639	.0	(2)	.0	(2)	.0	637	.0	.0	.0	27	11/01/2028	1
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		09/01/2020	Paydown		224	224	221	222	.0	.2	.0	.2	.0	224	.0	.0	.0	10	05/01/2029	1
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		09/01/2020	Paydown		3,016	3,016	3,014	3,007	.0	.9	.0	.9	.0	3,016	.0	.0	.0	151	11/01/2029	1
31384V-JY-9	FNMA FN 534979 3.652% 04/01/30		09/01/2020	Paydown		2,213	2,213	2,192	2,074	.0	139	.0	139	.0	2,213	.0	.0	.0	61	04/01/2030	1
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		09/01/2020	Paydown		481	481	483	482	.0	(1)	.0	(1)	.0	481	.0	.0	.0	26	05/01/2030	1
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		09/01/2020	Paydown		391	391	387	387	.0	.3	.0	.3	.0	391	.0	.0	.0	20	05/01/2030	1
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		09/01/2020	Paydown		12,979	12,979	12,987	12,956	.0	22	.0	22	.0	12,979	.0	.0	.0	567	07/01/2032	1
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		09/01/2020	Paydown		10,541	10,541	10,544	10,520	.0	22	.0	22	.0	10,541	.0	.0	.0	482	07/01/2032	1
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		09/01/2020	Paydown		4,384	4,384	4,393	4,383	.0	.1	.0	.1	.0	4,384	.0	.0	.0	175	03/01/2033	1
31385X-AL-1	FNMA FN 555411 6.875% 06/01/23		09/01/2020	Paydown		1,810	1,810	1,959	1,856	.0	(46)	.0	(46)	.0	1,810	.0	.0	.0	83	06/01/2023	1
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		09/01/2020	Paydown		11,689	11,689	11,742	11,711	.0	(23)	.0	(23)	.0	11,689	.0	.0	.0	546	05/01/2031	1
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31		09/01/2020	Paydown		417	417	415	415	.0	.2	.0	.2	.0	417	.0	.0	.0	18	08/01/2031	1
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		09/01/2020	Paydown		1,684	1,684	1,674	1,675	.0	.9	.0	.9	.0	1,684	.0	.0	.0	73	09/01/2031	1
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		09/01/2020	Paydown		35,099	35,099	36,404	36,017	.0	(918)	.0	(918)	.0	35,099	.0	.0	.0	1,464	08/01/2031	1
3138EO-YE-3	FN FN AJ7908 3.000% 01/01/27		09/01/2020	Paydown		51,690	51,690	50,509	50,509	.0	1,181	.0	1,181	.0	51,690	.0	.0	.0	1,047	01/01/2027	1
3138EG-OR-8	FN FN AL0463 3.000% 07/01/26		09/01/2020	Paydown		148,356	148,356	148,466	148,309	.0	47	.0	47	.0	148,356	.0	.0	.0	2,937	07/01/2026	1
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		09/01/2020	Paydown		320,176	320,176	324,328	323,428	.0	(3,252)	.0	(3,252)	.0	320,176	.0	.0	.0	7,539	05/01/2032	1
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		09/01/2020	Paydown		468,217	468,217	480,873	478,314	.0	(10,098)	.0	(10,098)	.0	468,217	.0	.0	.0	5,903	09/01/2032	1
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		09/01/2020	Paydown		127,012	127,012	133,362	132,938	.0	(5,926)	.0	(5,926)	.0	127,012	.0	.0	.0	3,390	09/01/2043	1
3138EQ-GE-6	FN FN AL7396 2.719% 02/01/37		09/01/2020	Paydown		3,002	3,002	3,148	3,135	.0	(134)	.0	(134)	.0	3,002	.0	.0	.0	65	02/01/2037	1
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		09/01/2020	Paydown		39,952	39,952	38,365	39,291	.0	662	.0	662	.0	39,952	.0	.0	.0	746	08/01/2023	1
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		09/01/2020	Paydown		49,880	49,880	53,341	52,191	.0	(2,310)	.0	(2,310)	.0	49,880	.0	.0	.0	1,164	11/01/2032	1
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32		09/01/2020	Paydown		597,976	597,976	597,416	597,326	.0	650	.0	650	.0	597,976	.0	.0	.0	5,067	11/01/2032	1
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		09/01/2020	Paydown		34,986	34,986	37,413	36,871	.0	(1,885)	.0	(1,885)	.0	34,986	.0	.0	.0	814	01/01/2033	1
3138W5-2Z-0	FN FN AR7991 3.500% 03/01/33		09/01/2020	Paydown		165,131	165,131	176,587	174,197	.0	(9,066)	.0	(9,066)	.0	165,131	.0	.0	.0	3,848	03/01/2033	1
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		09/01/2020	Paydown		231,297	231,297	231,044	231,008	.0	289	.0	289	.0	231,297	.0	.0	.0	4,780	08/01/2033	1
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		09/01/2020	Paydown		4,066,211	4,066,211	4,198,363	4,194,478	.0	(128,268)	.0	(128,268)	.0	4,066,211	.0	.0	.0	36,007	05/01/2045	1
3138WH-TV-4	FN AS7763																				

STATEMENT AS OF SEPTEMBER 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-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31394R-VII-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		09/01/2020	Paydown		42,394	42,394	41,150	41,814	.0	.580	.0	.580	.0	42,394	.0	.0	.0	1,578	03/15/2034	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		09/01/2020	Paydown		71,011	71,011	77,180	81,592	.0	(10,581)	.0	(10,581)	.0	71,011	.0	.0	.0	2,347	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2020	Paydown		.586	.586	.612	.595	.0	(9)	.0	(9)	.0	.586	.0	.0	.0	.16	07/25/2024	1
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		09/01/2020	Paydown		60,804	60,804	68,984	70,698	.0	(9,894)	.0	(9,894)	.0	60,804	.0	.0	.0	2,350	05/15/2036	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2020	Paydown		81,472	81,472	90,179	80,383	.0	1,089	.0	1,089	.0	81,472	.0	.0	.0	3,425	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2020	Paydown		452,922	452,922	459,575	453,111	.0	(189)	.0	(189)	.0	452,922	.0	.0	.0	10,776	03/25/2037	1
31397S-JL-9	FNR 2011-32 VC 3.500% 01/25/29		09/01/2020	Paydown		2,530,269	2,530,269	2,575,339	2,529,342	.0	.927	.0	.927	.0	2,530,269	.0	.0	.0	59,907	01/25/2029	1
31398E-J6-2	FHMS FHR 3539 YB 4.000% 06/15/24		09/01/2020	Paydown		185,435	185,435	175,236	183,095	.0	2,340	.0	2,340	.0	185,435	.0	.0	.0	4,808	06/15/2024	1
31398F-GL-9	FNR 2009-81 CB 5.000% 10/25/24		09/01/2020	Paydown		43,339	43,339	45,222	43,287	.0	.52	.0	.52	.0	43,339	.0	.0	.0	1,378	10/25/2024	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2020	Paydown		27,595	27,595	26,396	27,224	.0	.370	.0	.370	.0	27,595	.0	.0	.0	.734	11/25/2024	1
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		09/01/2020	Paydown		49,298	49,298	49,514	49,280	.0	.19	.0	.19	.0	49,298	.0	.0	.0	1,468	09/15/2024	1
31398K-E6-3	FHR FHR 3581 D 4.500% 10/15/29		09/01/2020	Paydown		33,355	33,355	33,282	33,293	.0	.62	.0	.62	.0	33,355	.0	.0	.0	1,002	10/15/2029	1
31398K-KT-2	FHR FHR 3595 KY 4.500% 11/15/24		09/01/2020	Paydown		250,225	250,225	252,180	250,130	.0	.96	.0	.96	.0	250,225	.0	.0	.0	7,634	11/15/2024	1
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		09/01/2020	Paydown		356,542	356,542	356,486	356,029	.0	.513	.0	.513	.0	356,542	.0	.0	.0	10,431	12/15/2024	1
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		09/01/2020	Paydown		171,463	171,463	180,411	173,664	.0	(2,201)	.0	(2,201)	.0	171,463	.0	.0	.0	4,569	01/15/2025	1
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		09/01/2020	Paydown		165,800	165,800	165,515	165,511	.0	.289	.0	.289	.0	165,800	.0	.0	.0	4,946	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2020	Paydown		103,720	103,720	99,247	102,428	.0	1,291	.0	1,291	.0	103,720	.0	.0	.0	2,668	02/25/2025	1
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		09/01/2020	Paydown		50,842	50,842	48,463	50,224	.0	.618	.0	.618	.0	50,842	.0	.0	.0	1,341	03/25/2025	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		09/01/2020	Paydown		327,250	327,250	355,680	331,130	.0	(3,880)	.0	(3,880)	.0	327,250	.0	.0	.0	9,767	09/25/2025	1
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		09/01/2020	Paydown		42,872	42,872	42,256	42,644	.0	.228	.0	.228	.0	42,872	.0	.0	.0	1,131	05/25/2025	1
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		09/01/2020	Paydown		85,547	85,547	77,126	83,395	.0	2,152	.0	2,152	.0	85,547	.0	.0	.0	1,893	05/25/2025	1
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		09/01/2020	Paydown		298,347	298,347	294,617	297,005	.0	1,341	.0	1,341	.0	298,347	.0	.0	.0	7,941	03/15/2025	1
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		09/01/2020	Paydown		103,075	103,075	98,114	101,793	.0	1,281	.0	1,281	.0	103,075	.0	.0	.0	2,735	02/15/2025	1
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		09/01/2020	Paydown		105,837	105,837	100,413	104,314	.0	1,523	.0	1,523	.0	105,837	.0	.0	.0	2,804	02/15/2025	1
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		09/01/2020	Paydown		98,000	98,000	98,613	97,959	.0	.41	.0	.41	.0	98,000	.0	.0	.0	2,944	04/15/2025	1
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		09/01/2020	Paydown		8,740	8,740	8,606	8,628	.0	.112	.0	.112	.0	8,740	.0	.0	.0	.320	07/01/2033	1
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		09/01/2020	Paydown		1,603	1,603	1,587	1,592	.0	.12	.0	.12	.0	1,603	.0	.0	.0	.58	08/01/2033	1
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33		09/01/2020	Paydown		1,359	1,359	1,370	1,363	.0	(3)	.0	(3)	.0	1,359	.0	.0	.0	.50	09/01/2033	1
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34		09/01/2020	Paydown		1,406	1,406	1,431	1,425	.0	(19)	.0	(19)	.0	1,406	.0	.0	.0	.52	09/01/2034	1
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		09/01/2020	Paydown		1,522	1,522	1,549	1,535	.0	(13)	.0	(13)	.0	1,522	.0	.0	.0	.56	09/01/2034	1
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34		09/01/2020	Paydown		7,693	7,693	7,827	7,795	.0	(101)	.0	(101)	.0	7,693	.0	.0	.0	.282	09/01/2034	1
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34		09/01/2020	Paydown		5,114	5,114	5,204	5,157	.0	(43)	.0	(43)	.0	5,114	.0	.0	.0	.188	09/01/2034	1
31406N-YU-2	FNMA FN 815323 2.317% 01/01/35		09/01/2020	Paydown		2,929	2,929	3,056	3,030	.0	(100)	.0	(100)	.0	2,929	.0	.0	.0	.62	01/01/2035	1
3140F8-VR-5	FN FN BD1523 3.500% 06/01/46		09/01/2020	Paydown		998,221	998,221	1,052,109	1,050,177	.0	(51,957)	.0	(51,957)	.0	998,221	.0	.0	.0	24,891	06/01/2046	1
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		09/01/2020	Paydown		158,415	158,415	161,187	159,945	.0	(1,530)	.0	(1,530)	.0	158,415	.0	.0	.0	4,172	10/01/2048	1
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27		09/01/2020	Paydown		17,434	17,434	18,076	18,046	.0	(613)	.0	(613)	.0	17,434	.0	.0	.0	.580	03/01/2027	1
3140JG-AH-7	FN FN BN0011 4.000% 08/01/48		09/01/2020	Paydown		283,558	283,558	288,653	288,553	.0	(4,994)	.0	(4,994)	.0	283,558	.0	.0	.0	7,312	08/01/2048	1
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		09/01/2020	Paydown		1,470,642	1,470,642	1,473,859	1,473,729	.0	(3,087)	.0	(3,087)	.0	1,470,642	.0	.0	.0	15,931	09/01/2048	1
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48		09/01/2020	Paydown		3,343,445	3,343,445	3,358,334	3,358,004	.0	(14,559)	.0	(14,559)	.0	3,343,445	.0	.0	.0	87,113	10/01/2048	1
31412E-OK-0	FNMA FN 922674 3.784% 04/01/36		09/01/2020	Paydown		1,323	1,323	1,388	1,379	.0	(56)	.0	(56)	.0	1,323	.0	.0	.0	.37	04/01/2036	1
31412S-PL-3	FN FN 933427 5.000% 03/01/38		09/01/2020	Paydown		814	814	818	816	.0	(2)	.0	(2)	.0	814	.0	.0	.0	.25	03/01/2038	1
31414M-AW-3	FNMA FN 970737 5.000% 11/01/23		09/01/2020	Paydown		12,599	12,599	13,150	12,831	.0</											

STATEMENT AS OF SEPTEMBER 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- 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
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		09/01/2020	Paydown		872,871	872,871	870,962	870,981	0	1,890	0	1,890	0	872,871	0	0	0	6,729	10/01/2033	1FE
31418B-5K-8	FN FN MA2649 3.000% 06/01/46		09/01/2020	Paydown		2,812,347	2,812,347	2,852,335	2,851,731	0	(39,384)	0	(39,384)	0	2,812,347	0	0	0	56,629	06/01/2046	1FE
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38		09/01/2020	Paydown		1,767,285	1,767,285	1,836,871	1,836,334	0	(69,049)	0	(69,049)	0	1,767,285	0	0	0	41,157	07/01/2038	1FE
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		09/01/2020	Paydown		63,970	63,970	67,548	65,002	0	(1,031)	0	(1,031)	0	63,970	0	0	0	2,340	09/01/2022	1FE
31419A-YZ-4	FN FN AE0727 4.000% 10/01/20		09/01/2020	Paydown		43	43	45	43	0	0	0	0	0	43	0	0	0	1	10/01/2020	1FE
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		09/01/2020	Paydown		44,301	44,301	45,062	44,674	0	(373)	0	(373)	0	44,301	0	0	0	1,060	11/01/2025	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		09/03/2020	Redemption	100.0000		100,046	100,046	100,046	0	0	0	0	0	100,046	0	0	0	1,835	01/01/2036	1FE
454624-8G-5	IN ST BD BK REV SER C 3.339% 01/15/21		07/15/2020	Redemption	100.0000		1,720,000	1,720,000	1,720,000	0	0	0	0	0	1,720,000	0	0	0	57,431	01/15/2021	1FE
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		08/26/2020			80,000	80,000	82,970	80,566	0	(566)	0	(566)	0	80,000	0	0	0	3,919	07/01/2033	1FE
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		09/03/2020	Various		5,145,000	5,145,000	4,663,545	4,700,203	0	444,797	0	444,797	0	5,145,000	0	0	0	135,070	12/01/2041	1FE
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		09/01/2020	Redemption	100.0000		70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,880	07/01/2034	1FE
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.500% 01/16/25		09/03/2020	BARCLAYS		2,900,000	2,900,000	2,900,000	0	0	0	0	0	0	2,900,000	0	0	0	16,386	01/16/2025	1FE
67755S-M4-3	OH ECON DEV REV 4.500% 12/01/21		09/01/2020	Redemption	100.0000		100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,375	12/01/2021	1FE
67755S-Q2-3	OH ECON DEV REV 4.375% 06/01/27		09/01/2020	Redemption	100.0000		70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,297	06/01/2027	1FE
67755S-Q4-9	OH ECON DEV REV 4.215% 06/01/27		07/20/2020	Various		1,701,428	1,535,000	1,535,000	1,535,000	0	0	0	0	0	1,535,000	0	0	0	207,585	06/01/2027	1FE
67755S-X3-3	OH ECON DEV REV 3.850% 12/01/25		09/01/2020	Redemption	100.0000		100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,888	12/01/2025	1FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		09/03/2020	Redemption	100.0000		121,267	121,267	121,267	0	0	0	0	0	121,267	0	0	0	2,385	09/01/2037	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		09/01/2020	Redemption	100.0000		175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	3,311	09/01/2041	1FE
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH 2.967% 07/01/21		07/01/2020	Redemption	100.0000		1,182,000	1,182,000	1,182,000	0	0	0	0	0	1,182,000	0	0	0	35,070	07/01/2021	1FE
76252P-HJ-1	RIB FLOATER TRUST 0.500% 07/01/22		09/01/2020	Redemption	100.0000		100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,065	07/01/2022	1FE
79290S-DP-3	ST PAUL MN HEALTH PARTNERS 2.673% 07/01/20		07/01/2020	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	106,920	07/01/2020	1FE
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		08/12/2020	Redemption	100.0000		115,000	115,000	124,724	0	(2,647)	0	(2,647)	0	115,000	0	0	0	3,591	11/01/2029	1FE
917436-8K-6	UTAH HSG CORP SINGLE FAMILY HSG 3.380% 01/01/39		07/03/2020	Redemption	100.0000		955,000	955,000	955,000	0	0	0	0	0	955,000	0	0	0	24,120	01/01/2039	1FE
917436-8L-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50		07/03/2020	Redemption	100.0000		575,000	595,263	594,871	0	(19,871)	0	(19,871)	0	575,000	0	0	0	16,649	01/01/2050	1FE
92812U-W2-1	VASHSG 2013-C A 4.250% 10/25/43		09/03/2020	Redemption	100.0000		258,212	258,212	258,212	0	0	0	0	0	258,212	0	0	0	6,967	10/25/2043	1FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		09/01/2020	Various		257,456	257,456	257,456	257,456	0	0	0	0	0	257,456	0	0	0	7,698	12/25/2043	1FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		09/01/2020	Paydown		565,570	565,570	565,570	565,570	0	0	0	0	0	565,570	0	0	0	11,762	10/25/2037	1FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		09/02/2020	Various		1,487,245	1,487,245	1,489,692	1,489,254	0	(2,009)	0	(2,009)	0	1,487,245	0	0	0	19,477	06/25/2042	1FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		09/03/2020	Redemption	100.0000		348,458	348,458	348,458	0	0	0	0	0	348,458	0	0	0	87,121	06/25/2041	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		09/03/2020	Various		249,952	249,952	249,952	249,952	0	0	0	0	0	249,952	0	0	0	1,943	08/25/2042	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					84,914,892	81,337,908	87,460,703	78,904,279	0	(519,230)	0	(519,230)	0	84,465,822	0	282,643	282,643	2,414,810	XXX	XXX
THLIV0-00-0	THL Credit 5.000% 12/03/24		08/07/2020	Various		197,252	197,252	197,252	197,252	0	0	0	0	0	197,252	0	0	0	4,986	12/03/2024	5G1
PINEBR-ID-G	PINEBRIDGE 6.000% 12/31/31		08/26/2020	Various		62,736	62,736	62,736	62,736	0	0	0	0	0	62,736	0	0	0	1,815	12/31/2031	5G1
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2020	Paydown		30,058	30,058	25,925	27,763	0	2,296	0	2,296	0	30,058	0	0	0	1,353	05/25/2033	1FM
00079C-AE-9	ABFS 2001-2 A4 7.490% 12/25/31		09/01/2020	Paydown		10,467	10,467	8,382	3,508	0	6,959	0	6,959	0	10,467	0	0	0	523	12/25/2031	1FM
00253C-HH-3	AMT 2001-4 A4 6.530% 04/25/31		09/01/2020	Paydown		78,378	78,378	78,346	78,378	0	0	0	0	0	78,378	0	0	0	3,365	04/25/2031	1FM
004375-CT-6	ACOR 2005-1 M1 0.851% 04/25/35		09/25/2020	Paydown		17,824	17,824	17,852	17,778	0	46	0	46	0	17,824	0	0	0	191	04/25/2035	1FM
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		09/15/2020	Paydown		58,161	58,161	58,610	58,463	0	(301)	0	(301)	0	58,161	0	0	0	1,865	11/15/2048	1FE

STATEMENT AS OF SEPTEMBER 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-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity	NAIC Desig-nation and Admini-strative Symbol
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		09/01/2020	Paydown		383,340	383,340	368,306	368,514	.0	14,826	.0	14,826	.0	383,340	.0	.0	.0	8,696	11/25/2044	1FM
00841L-AY-2	ABMT 2014-3 B3 3.813% 11/25/44		09/01/2020	Paydown		308,471	308,471	305,714	306,187	.0	2,283	.0	2,283	.0	308,471	.0	.0	.0	7,694	11/25/2044	1FM
00841L-AZ-9	ABMT 2014-3 B4 3.813% 11/25/44		09/01/2020	Paydown		600,721	600,721	615,176	614,097	.0	(13,376)	.0	(13,376)	.0	600,721	.0	.0	.0	14,984	11/25/2044	1FM
00841U-BQ-8	ABMT 2014-2 B3 3.870% 09/25/44		09/01/2020	Paydown		249,412	249,412	248,370	248,497	.0	915	.0	915	.0	249,412	.0	.0	.0	6,501	09/25/2044	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		09/01/2020	Paydown		1,705,419	1,705,419	1,698,050	1,699,079	.0	6,341	.0	6,341	.0	1,705,419	.0	.0	.0	38,992	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		09/01/2020	Paydown		805,394	805,394	815,965	810,135	.0	(4,741)	.0	(4,741)	.0	805,394	.0	.0	.0	18,783	12/25/2045	1FM
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		09/01/2020	Paydown		747,280	747,280	758,489	759,270	.0	(11,989)	.0	(11,989)	.0	747,280	.0	.0	.0	18,008	08/25/2046	1FM
00842V-AT-0	ABMT 2016-3 B2 3.806% 08/25/46		09/01/2020	Paydown		28,378	28,378	29,372	.0	.0	(993)	.0	(993)	.0	28,378	.0	.0	.0	135	08/25/2046	1FE
013092-AC-5	ALBERTSONS COS/SAFEWAY 4.625% 01/15/27		08/24/2020	BANK of AMERICA SEC		326,570	310,000	282,100	.0	.0	1,400	.0	1,400	.0	283,500	.0	43,069	43,069	10,912	01/15/2027	4FE
015271-AD-1	ALEXANDRIA REAL ESTATE 3.900% 06/15/23		09/04/2020	Call 109.5162		5,475,808	5,000,000	5,114,350	5,057,551	.0	(11,701)	.0	(11,701)	.0	5,045,850	.0	(45,850)	(45,850)	616,100	06/15/2023	2FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2020	Paydown		33,106	33,092	28,000	27,312	.0	5,793	.0	5,793	.0	33,106	.0	.0	.0	1,254	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2020	Paydown		41,876	41,708	37,896	35,248	.0	6,628	.0	6,628	.0	41,876	.0	.0	.0	1,700	09/25/2037	1FM
				Redemption 100.0000																	
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2020			155,920	155,920	154,166	154,691	.0	1,229	.0	1,229	.0	155,920	.0	.0	.0	5,574	07/15/2027	2FE
02529J-AE-6	ACAR 2017-4 C 2.940% 01/10/24		07/10/2020	Paydown		2,463	2,463	2,468	2,465	.0	(2)	.0	(2)	.0	2,463	.0	.0	.0	42	01/10/2024	1FE
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		09/01/2020	Paydown		46,900	46,900	46,761	45,352	.0	1,548	.0	1,548	.0	46,900	.0	.0	.0	1,166	09/25/2035	1FM
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		09/01/2020	Paydown		19,789	19,789	19,788	19,706	.0	83	.0	83	.0	19,789	.0	.0	.0	509	10/17/2036	1FE
02665W-BS-9	AMERICAN HONDA FINANCE 0.542% 07/20/20		07/20/2020	Maturity		5,000,000	5,000,000	4,953,400	.0	.0	46,600	.0	46,600	.0	5,000,000	.0	.0	.0	43,875	07/20/2020	1FE
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		09/01/2020	Paydown		28,422	28,422	28,421	28,403	.0	19	.0	19	.0	28,422	.0	.0	.0	661	04/17/2052	1FE
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		09/01/2020	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		08/08/2020	Paydown		899,608	899,608	921,255	901,257	.0	(1,649)	.0	(1,649)	.0	899,608	.0	.0	.0	15,767	11/08/2021	1FE
03066M-AD-8	AMCAR 2018-3 A3 3.380% 07/18/23		09/18/2020	Paydown		18,634	18,634	18,973	.0	.0	(339)	.0	(339)	.0	18,634	.0	.0	.0	52	07/18/2023	1FE
03215P-ER-6	AMRESO 1998-2 A6 6.405% 12/25/27		09/01/2020	Paydown		14	14	14	14	.0	.0	.0	.0	.0	14	.0	.0	.0	1	12/25/2027	1FM
03254T-AC-7	PARTY CITY HOLDINGS INC 10.000% 08/15/26		08/11/2020	Cash Adjustment		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(1)	(1)	.0	08/15/2026	6FE
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		07/09/2020	BBVA		627,145	500,000	460,513	460,952	.0	378	.0	378	.0	461,330	.0	165,815	165,815	23,275	02/01/2046	2FE
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		07/31/2020	Various		7,121,754	6,898,625	6,894,389	6,887,704	.0	2,043	.0	2,043	.0	6,889,748	.0	8,877	8,877	480,223	10/30/2045	2FE
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		07/30/2020	Paydown		4,036,125	4,036,125	4,033,646	4,029,736	.0	6,389	.0	6,389	.0	4,036,125	.0	.0	.0	150,416	10/30/2045	2FE
039483-BB-7	ARCHER-DANIELS-MIDLAND 4.479% 03/01/21		07/01/2020	Various		4,111,000	4,000,000	4,029,160	4,003,924	.0	(1,740)	.0	(1,740)	.0	4,002,183	.0	(2,183)	(2,183)	259,802	03/01/2021	1FE
04364V-AG-8	ASCENT RESOURCES/ARU FIN 7.000% 11/01/26		09/23/2020	BANK of AMERICA SEC		50,240	64,000	43,040	.0	.0	162	.0	162	.0	43,202	.0	7,038	7,038	1,792	11/01/2026	5FE
04684T-AJ-0	A10 2017-1A C 4.050% 03/15/36		09/15/2020	Paydown		5,410,000	5,410,000	5,394,579	5,401,885	.0	8,115	.0	8,115	.0	5,410,000	.0	.0	.0	113,704	03/15/2036	1FE
04684T-AL-5	A10 2017-1A D 4.700% 03/15/36		09/15/2020	Paydown		3,840,000	3,840,000	3,829,427	3,239,993	.0	10,507	.0	10,507	.0	3,840,000	.0	.0	.0	118,910	03/15/2036	2FE
05363U-AS-2	AVERY 2014-1A AR 1.345% 04/25/26		07/25/2020	Paydown		249,625	249,625	249,625	249,625	.0	.0	.0	.0	.0	249,625	.0	.0	.0	5,127	04/25/2026	1FE
05369D-AA-3	AVID 2019-1 A 2.620% 02/15/24		09/15/2020	Paydown		27,600	27,600	27,599	27,599	.0	1	.0	1	.0	27,600	.0	.0	.0	482	02/15/2024	1FE
05377R-BY-9	AESOP 2015-1A B 3.220% 07/20/21		07/20/2020	Paydown		41,667	41,667	41,598	41,643	.0	23	.0	23	.0	41,667	.0	.0	.0	783	07/20/2021	1FE
05492M-AA-3	BCFC 2019-1A A1 2.300% 10/20/20		08/20/2020	Paydown		1,285,330	1,285,330	1,285,330	1,285,330	.0	.0	.0	.0	.0	1,285,330	.0	.0	.0	18,088	10/20/2020	1FE
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		09/01/2020	Paydown		626,876	626,876	616,516	622,271	.0	4,605	.0	4,605	.0	626,876	.0	.0	.0	11,714	03/10/2033	1FM
05607Q-AA-6	BX 2020-BXLP A 0.951% 12/15/36		07/15/2020	Paydown		14,631	14,631	14,631	.0	.0	.0	.0	.0	.0	14,631	.0	.0	.0	101	12/15/2036	1FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2020	Paydown		28,703	28,703	15,078	14,497	.0	14,207	.0	14,207	.0	28,703	.0	.0	.0	540	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2020	Paydown		28,273	28,273	28,181	28,714	.0	(441)	.0	(441)	.0	28,273	.0	.0	.0	1,105	09/25/2035	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2020	Paydown		44,113	44,113	41,645	42,054	.0	2,059	.0	2,059	.0	44,113	.0	.0	.0	1,439	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2020	Paydown		130,481	130,481	127,759	129,194	.0	1,287	.0	1,287	.0	130,481	.0	.0	.0	5,411	11/25/2035	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-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
120111-BM-0	BUILDING MATERIALS CORP 5.375% 11/15/24		07/17/2020	Call 102.6880		5,853,216	5,700,000	5,429,250	5,470,501	.0	22,187	.0	22,187	.0	5,492,689	.0	207,311	207,311	359,168	11/15/2024	3FE
1248ME-AG-4	CBASS 2007-CB4 A2D 3.846% 04/25/37		09/01/2020	Paydown		18,930	18,930	15,522	17,054	.0	1,875	.0	1,875	.0	18,930	.0	.0	.0	618	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.371% 01/25/37		09/01/2020	Paydown		530	530	329	324	.0	324	.0	324	.0	530	.0	.0	.0	5	01/25/2037	1FM
12513Y-AJ-9	CD 2007-CD4 AJ 5.398% 12/11/49		09/01/2020	Paydown		29,783	30,260	30,108	26,912	.0	(460)	.0	(460)	.0	29,783	.0	.0	.0	926	12/11/2049	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2020	Paydown		2,907	210	56	28	.0	2,879	.0	2,879	.0	2,907	.0	.0	.0	216	02/25/2037	1FM
125523-BY-5	CIGNA CORP 4.500% 02/25/26		07/14/2020	Tax Free Exchange		4,983,353	5,000,000	4,981,420	4,981,949	.0	1,405	.0	1,405	.0	4,983,353	.0	.0	.0	199,375	02/25/2026	2FE
125523-CE-8	CIGNA CORP 4.800% 07/15/46		07/14/2020	Tax Free Exchange		7,987,036	8,000,000	7,986,306	7,986,751	.0	285	.0	285	.0	7,987,036	.0	.0	.0	382,933	07/15/2046	2FE
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		09/01/2020	Paydown		369,310	369,310	369,089	369,310	.0	.0	.0	.0	.0	369,310	.0	.0	.0	13,699	07/20/2034	1FM
12591K-AC-9	COMM Mortgage Tr2013CR12 2013-CR12 ASB 3.623% 10/10/46		09/01/2020	Paydown		1,443	1,443	1,493	.0	.0	(50)	.0	(50)	.0	1,443	.0	.0	.0	4	10/10/2046	1FE
12591Q-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		09/01/2020	Paydown		1,753,031	1,753,031	1,805,547	1,768,060	.0	(15,029)	.0	(15,029)	.0	1,753,031	.0	.0	.0	39,374	08/10/2047	1FM
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		09/01/2020	Paydown		924,692	924,692	952,393	932,359	.0	(7,667)	.0	(7,667)	.0	924,692	.0	.0	.0	22,088	02/10/2047	1FM
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		09/01/2020	Paydown		571,770	571,770	588,901	576,523	.0	(4,752)	.0	(4,752)	.0	571,770	.0	.0	.0	13,188	03/10/2047	1FM
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		09/01/2020	Paydown		711,963	711,963	733,283	717,446	.0	(5,484)	.0	(5,484)	.0	711,963	.0	.0	.0	17,304	04/10/2047	1FM
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		09/01/2020	Paydown		469,153	469,153	483,222	473,092	.0	(3,940)	.0	(3,940)	.0	469,153	.0	.0	.0	10,475	06/10/2047	1FM
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		09/01/2020	Paydown		207,334	207,334	213,544	209,317	.0	(1,983)	.0	(1,983)	.0	207,334	.0	.0	.0	4,556	11/10/2047	1FM
12592M-BF-6	COMM 2014-LC17 A2 3.164% 10/10/47		07/01/2020	Paydown		241,136	241,136	242,493	.0	.0	(1,356)	.0	(1,356)	.0	241,136	.0	.0	.0	25,079	10/10/2047	1FM
12592P-BG-7	COMM 2014-UBS6 XA 1.037% 12/10/47		09/01/2020	Paydown		.0	.0	7,960	5,384	.0	(5,384)	.0	(5,384)	.0	.0	.0	.0	.0	1,019	12/10/2047	1FE
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		09/01/2020	Paydown		97,495	97,495	100,417	98,642	.0	(1,147)	.0	(1,147)	.0	97,495	.0	.0	.0	2,218	07/10/2048	1FM
12593G-AB-8	COMM 2015-PC1 A2 3.148% 07/10/50		07/01/2020	Paydown		19	19	19	19	.0	.0	.0	.0	.0	19	.0	.0	.0	.0	07/10/2050	1FM
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		09/01/2020	Paydown		453,818	453,818	467,428	459,264	.0	(5,445)	.0	(5,445)	.0	453,818	.0	.0	.0	10,456	08/10/2048	1FM
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		09/01/2020	Paydown		38,232	38,232	38,375	38,244	.0	(12)	.0	(12)	.0	38,232	.0	.0	.0	835	12/10/2044	1FM
12623S-AF-7	COMM 2012-CR5 XA 1.661% 12/10/45		09/01/2020	Paydown		.0	.0	10,482	.0	.0	(10,482)	.0	(10,482)	.0	.0	.0	.0	.0	2,149	12/10/2045	1FE
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		09/01/2020	Paydown		875,090	875,090	851,966	868,689	.0	6,400	.0	6,400	.0	875,090	.0	.0	.0	14,530	03/10/2031	1FM
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		09/01/2020	Paydown		531,525	531,525	547,447	535,418	.0	(3,893)	.0	(3,893)	.0	531,525	.0	.0	.0	13,412	08/10/2046	1FM
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		09/01/2020	Paydown		893,296	893,296	920,086	899,700	.0	(6,404)	.0	(6,404)	.0	893,296	.0	.0	.0	22,411	08/10/2046	1FM
12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36		09/01/2020	Paydown		80,952	80,952	34,700	25,796	.0	55,156	.0	55,156	.0	80,952	.0	.0	.0	48	11/25/2036	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2020	Paydown		51,650	51,650	22,048	19,487	.0	32,163	.0	32,163	.0	51,650	.0	.0	.0	568	12/25/2036	1FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		09/01/2020	Paydown		454,685	454,685	468,311	458,453	.0	(3,767)	.0	(3,767)	.0	454,685	.0	.0	.0	11,307	02/10/2047	1FM
12632Y-AD-8	CPS Auto Trust 2014D 2014-D D 5.330% 11/16/20		09/15/2020	Paydown		115,396	115,396	117,226	115,477	.0	(81)	.0	(81)	.0	115,396	.0	.0	.0	4,348	11/16/2020	1FE
12633B-AD-7	CPS 2015-A D 5.600% 02/16/21		09/15/2020	Paydown		71,945	71,945	72,625	72,411	.0	(467)	.0	(467)	.0	71,945	.0	.0	.0	2,667	02/16/2021	1FE
12635J-AD-8	08/16/21		09/15/2020	Paydown		22,719	22,719	22,973	22,807	.0	(88)	.0	(88)	.0	22,719	.0	.0	.0	699	08/16/2021	1FE
12646U-AF-5	CSMC 2013-1VR1 B4 3.449% 03/25/43		09/01/2020	Paydown		401,198	401,198	405,696	.0	.0	(4,498)	.0	(4,498)	.0	401,198	.0	.0	.0	7,994	03/25/2043	1FM
12646W-AS-3	CSMC 2013-1VR2 B2 3.412% 04/25/43		09/01/2020	Paydown		528,839	528,839	509,813	514,154	.0	14,685	.0	14,685	.0	528,839	.0	.0	.0	12,290	04/25/2043	1FM
12647G-CP-1	CSMC 2013-1VR4 B3 3.467% 07/25/43		09/01/2020	Paydown		482,826	482,826	461,400	.0	.0	21,425	.0	21,425	.0	482,826	.0	.0	.0	5,283	07/25/2043	1FM
12647M-DU-6	CSMC 2013-6 B3 3.314% 08/25/43		09/01/2020	Paydown		517,154	517,154	507,376	509,319	.0	7,834	.0	7,834	.0	517,154	.0	.0	.0	11,609	08/25/2043	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2020	Paydown		243,379	243,379	242,827	242,777	.0	602	.0	602	.0	243,379	.0	.0	.0	4,803	08/25/2043	1FM
12649D-AP-8	CSMC 2014-WIN2 B1 3.959% 10/25/44		09/01/2020	Paydown		111,279	111,279	115,000	113,306	.0	(2,027)	.0	(2,027)	.0	111,279	.0	.0	.0	2,948	10/25/2044	1FM
12649G-AQ-9	CSMC 2014-OK1 B3 3.736% 11/25/44		09/01/2020	Paydown		149,365	149,365	154,617	154,224	.0	(4,858)	.0	(4,858)	.0	149,365	.0	.0	.0	3,800	11/25/2044	1FM
12649G-AR-7	CSMC 2014-OK1 B4 3.736% 11/25/44		09/01/2020	Paydown		157,949	157,949	161,997	161,885	.0	(3,935)	.0	(3,935)	.0	157,949	.0	.0	.0	4,018	11/25/2044	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2020	Paydown		436,651	436,651	437,095	437,321	.0	(670)	.0	(670)	.0	436,651	.0	.0	.0	8,413	12/25/2044	1FM
12649K-AX-5	CSMC 2015-WIN1 B4 3.844% 12/25/44		09/01/2020	Paydown		395,716	395,716	38													

STATEMENT AS OF SEPTEMBER 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- 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
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2020	Paydown		64,437	57,061	48,951	46,591	0	17,845	0	17,845	0	64,437	0	0	0	2,549	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2020	Paydown		64,363	63,990	54,151	52,843	0	11,519	0	11,519	0	64,363	0	0	0	2,359	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/01/2020	Paydown		39,161	38,934	33,005	32,207	0	6,954	0	6,954	0	39,161	0	0	0	1,435	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		09/01/2020	Paydown		44,621	44,621	44,418	44,444	0	177	0	177	0	44,621	0	0	0	1,558	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		09/01/2020	Paydown		94,043	94,043	88,290	90,585	0	3,085	0	3,085	0	94,043	0	0	0	3,582	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		09/01/2020	Paydown		28,528	175,221	162,221	147,167	0	(118,639)	0	(118,639)	0	28,528	0	0	0	5,958	08/25/2035	1FM
13976A-AG-5	AFIN 2016-3 C 2.350% 09/20/21		07/20/2020	Paydown		1,252,332	1,252,332	1,252,193	1,252,317	0	15	0	15	0	1,252,332	0	0	0	17,167	09/20/2021	1FE
14448C-AA-2	CARRIER GLOBAL CORP 2.722% 02/15/30 Carvana Auto Rec20193A Trust 2019-3A A2		09/23/2020			737,226	700,000	646,002	0	0	1,678	0	1,678	0	647,680	0	89,546	89,546	11,009	02/15/2030	2FE
14686X-AB-5	2.420% 04/15/22 Cascade Funding 2019RM3 Trust 2019-RM3 A		09/15/2020	Paydown		64,979	64,979	64,975	64,976	0	3	0	3	0	64,979	0	0	0	1,051	04/15/2022	1FE
147271-AA-8	2.800% 06/25/69		09/25/2020	Paydown		81,743	81,743	81,723	78,214	0	3,529	0	3,529	0	81,743	0	0	0	1,710	06/25/2069	1FE
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		09/25/2020	Paydown		148,425	148,425	147,733	147,375	0	1,050	0	1,050	0	148,425	0	0	0	4,131	10/25/2068	1FE
15132E-LC-0	CDMC 2005-1 A5 5.371% 02/18/35		09/01/2020	Paydown		377,278	377,278	377,045	373,982	0	3,296	0	3,296	0	377,278	0	0	0	13,097	02/18/2035	1FM
173100-AR-9	CRMSI 2006-6 B1 6.000% 11/25/36		09/01/2020	Paydown		0	7,873	3,878	4,707	0	(4,707)	0	(4,707)	0	0	0	0	0	66	11/25/2036	5FM
17310F-AT-2	CRMSI 2006-5 3A1 5.500% 09/25/36		09/01/2020	Paydown		7,345	7,345	7,464	7,498	0	(153)	0	(153)	0	7,345	0	0	0	269	09/25/2036	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.016% 06/25/37		09/01/2020	Paydown		178,487	178,487	178,480	176,694	0	1,792	0	1,792	0	178,487	0	0	0	5,976	06/25/2037	1FM
17318U-AE-4	CGGMT 2012-GC8 AAB 2.608% 09/10/45		09/01/2020	Paydown		7,942	7,942	8,036	8,036	0	(94)	0	(94)	0	7,942	0	0	0	26	09/10/2045	1FE
173200-AJ-7	Citigroup Commer2013GC11tgage 2013-GC11 AAB		09/01/2020	Paydown		12,735	12,735	12,981	0	0	(246)	0	(246)	0	12,735	0	0	0	43	04/10/2046	1FE
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		09/01/2020	Paydown		297,372	297,372	306,286	299,751	0	(2,380)	0	(2,380)	0	297,372	0	0	0	8,658	09/10/2046	1FM
17321L-AA-7	CMILT 2013-J1 A1 3.500% 10/25/43		09/01/2020	Paydown		732,988	732,988	720,449	721,257	0	11,731	0	11,731	0	732,988	0	0	0	16,734	10/25/2043	1FM
17322N-AA-2	CMILT 2014-J1 A1 3.500% 06/25/44		09/01/2020	Paydown		650,257	650,257	657,369	657,169	0	(6,912)	0	(6,912)	0	650,257	0	0	0	14,978	06/25/2044	1FM
17323E-AQ-6	CMILT 2014-J2 B4 3.884% 11/25/44		09/01/2020	Paydown		242,810	242,810	244,707	244,489	0	(1,679)	0	(1,679)	0	242,810	0	0	0	6,096	11/25/2044	1FM
17323M-AA-3	CMILT 2015-A 1 3.500% 06/25/58		09/01/2020	Paydown		297,661	297,661	301,666	299,814	0	(2,153)	0	(2,153)	0	297,661	0	0	0	6,679	08/01/2027	1FM
17328R-BE-8	CGGMT 2020-GC46 XA 1.109% 02/15/53		09/01/2020	Paydown		0	0	3,752	0	0	(3,752)	0	(3,752)	0	0	0	0	0	245	02/15/2053	1FE
18538R-AG-8	CLEARWATER PAPER CORP 4.500% 02/01/23		09/17/2020	Call	100,7500	679,055	674,000	673,158	673,201	0	161	0	161	0	673,362	0	638	638	39,261	02/01/2023	3FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/25/2020	Paydown		71,238	71,238	72,989	72,110	0	(873)	0	(873)	0	71,238	0	0	0	2,787	04/25/2047	2FE
203372-AM-9	COMSCOPE INC 5.500% 06/15/24		07/02/2020	Various		3,236,253	3,178,000	2,909,925	2,950,835	0	22,077	0	22,077	0	2,972,913	0	205,087	205,087	153,902	06/15/2024	4FE
20605P-AG-6	CONCHO RESOURCES INC 4.375% 01/15/25		09/09/2020	Call	103,2810	5,164,050	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	415,613	01/15/2025	2FE
20824L-AA-3	CONN 2019-B A 2.660% 06/17/24		09/15/2020	Paydown		38,802	38,802	38,801	38,801	0	1	0	1	0	38,802	0	0	0	681	06/17/2024	2FE
20826J-AA-6	CONN 2018-A A 3.250% 01/15/23		09/15/2020	Paydown		10,922	10,922	10,921	10,921	0	0	0	0	0	10,922	0	0	0	233	01/15/2023	2FE
225410-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2020	Paydown		7,643	7,643	7,355	7,427	0	216	0	216	0	7,643	0	0	0	255	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		09/01/2020	Paydown		58,510	58,510	58,263	58,287	0	223	0	223	0	58,510	0	0	0	2,040	07/25/2033	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2020	Paydown		45,126	45,126	43,688	44,374	0	752	0	752	0	45,126	0	0	0	1,863	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		09/01/2020	Paydown		346,961	346,961	352,627	347,186	0	(224)	0	(224)	0	346,961	0	0	0	12,359	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2020	Paydown		58,484	58,186	54,663	51,431	0	7,052	0	7,052	0	58,484	0	0	0	2,282	06/25/2035	1FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		09/01/2020	Paydown		56,746	56,746	42,372	40,109	0	16,638	0	16,638	0	56,746	0	0	0	358	04/25/2036	1FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		09/25/2020	Paydown		668,970	668,970	299,988	153,290	0	515,681	0	515,681	0	668,970	0	0	0	0	04/25/2036	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		09/01/2020	Paydown		78,725	78,725	40,202	32,260	0	46,465	0	46,465	0	78,725	0	0	0	73	06/25/2036	1FM
233046-AF-8	DNKN 2017-1A A211 4.030% 11/20/47		08/20/2020	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	605	11/20/2047	2FE
233050-AC-7	DBUBS 2011-LC1A A3 5.002% 11/10/46		09/01/2020	Paydown		675,088	675,088	681,797	675,105	0	(17)	0	(17)	0	675,088	0	0	0	21,051	11/10/2046	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.507% 07/12/44		09/14/2020	Paydown		4,080	4,080	4,198	4,123	0	(43)	0	(43)	0	4,080	0	0	0	62	07/12/2044	1FM
23341J-AD-0	DT Auto Owner Tr20164A 2016-4A D 3.770% 10/17/22		09/15/2020	Paydown		38,785	38,785	38,991	38,845	0	(60)	0	(60)	0	38,785	0	0	0	973	10/17/2022	1FE
23343R-AA-6	01/16/24		09/15/2020	Paydown		42,083	42,083	42,082	0	0	1	0	1	0	42,083	0	0	0	87	01/16/2024	1FE
233851-CA-0	DAIMLER FINANCE NA LLC 2.700% 08/03/20		08/03/2020	Maturity		2,500,000	2,500,000	2,495,125	2,499,357	0	643	0	643	0	2,500,000	0	0	0	67,500	08/03/2020	2FE
23918K-AR-9	DAVITA INC 5.000% 05/01/25		08/21/2020	Call	102,5000	5,125,000	5,000,000	4,943,750	4,958,022	0	4,383	0	4,383	0	4,962,405	0	37,595	37,595	326,389	05/01/2025	3FE
250847-EF-3	DETROIT EDISON 3.450% 10/01/20		07/01/2020	Various		2,000,000	2,000,000	1,881,600	1,988,920	0	7,180	0	7,180	0	1,996,100	0	3,900	3,900	51,750	10/01/2020	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2020	Paydown		102,555	109,242	99,537	101,160	0	1,396	0	1,396	0	102,555	0	0	0	3,617	09/25/2035	1FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2020	Paydown		26,852	26,852	24,556	24,497	0	2,355	0	2,355	0	26,852	0	0	0	894	02/25/2036	1FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		09/01/2020	Paydown		951	997	843	1,011	0	(60)	0	(60)	0	951	0	0	0	27	10/25/2036	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2020	Paydown		45,371	45,371	39,133	35,914	0	9,457	0	9,457	0	45,371	0	0	0	1,578	07/25/2036	1FM
25272K-AD-5	DELL 1st Lien 4.420% 06/15/21		09/17/2020	Call	102,6812	10,013,468	9,752,000	9,807,222	9,768,401	0	(7,575)	0	(7,575)	0	9,760,827	0	(8,827)	(8,827)	566,033	06/15/2021	

STATEMENT AS OF SEPTEMBER 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-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
25755T-AF-7	DPABS 2017-1A A21 1.497% 07/25/47		07/25/2020	Paydown		550	550	549	550	.0	.0	.0	.0	.0	550	.0	.0	.0	.12	07/25/2047	2FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2020	Paydown		21,750	21,750	22,344	12,500	.0	(594)	.0	(594)	.0	21,750	.0	.0	.0	.481	07/25/2047	2FE
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		07/25/2020	Paydown		21,328	21,328	21,242	21,276	.0	51	.0	51	.0	21,328	.0	.0	.0	.658	07/25/2048	2FE
26207K-AG-6	DRIVE 2017-3 D 3.530% 12/15/23		09/15/2020	Paydown		29,181	29,181	29,501	29,401	.0	(220)	.0	(220)	.0	29,181	.0	.0	.0	.685	12/15/2043	1FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		07/20/2020	Paydown		28,750	28,750	28,752	28,752	.0	(2)	.0	(2)	.0	28,750	.0	.0	.0	1,022	04/20/2048	2FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		07/20/2020	Paydown		22,500	22,500	22,500	22,500	.0	.0	.0	.0	.0	22,500	.0	.0	.0	.783	04/20/2049	2FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		07/20/2020	Paydown		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	.746	10/20/2049	2FE
	DT Auto Owner Tr20193A 2019-3A A 2.550%																				
26253K-AA-2	08/15/22		09/15/2020	Paydown		27,380	27,380	27,379	27,379	.0	.0	.0	.0	.0	27,380	.0	.0	.0	.467	08/15/2022	1FE
263901-AC-4	DUKE ENERGY INDIANA INC 3.750% 07/15/20		07/15/2020	Maturity		1,000,000	1,000,000	961,490	997,360	.0	2,640	.0	2,640	.0	1,000,000	.0	.0	.0	.37,500	07/15/2020	1FE
28415P-AA-2	EHGVT 2014-A A 2.530% 02/25/27		09/25/2020	Paydown		142,306	142,306	142,303	142,306	.0	.0	.0	.0	.0	142,306	.0	.0	.0	2,417	02/25/2027	1FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		09/25/2020	Paydown		693,712	693,712	693,701	693,728	.0	(16)	.0	(16)	.0	693,712	.0	.0	.0	12,618	04/25/2028	1FE
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		09/25/2020	Paydown		905,170	905,170	905,023	905,034	.0	136	.0	136	.0	905,170	.0	.0	.0	17,820	01/25/2034	1FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		07/01/2020	Various		(126)	(126)	(126)	(123)	.0	(4)	.0	(4)	.0	(126)	.0	.0	.0	2,537	06/30/2040	1PL
29379V-AP-8	ENTERPRISE PRODUCTS 5.200% 09/01/20		09/01/2020	Various		8,000,000	8,000,000	7,976,080	7,997,382	.0	2,618	.0	2,618	.0	8,000,000	.0	.0	.0	416,000	09/01/2020	2FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		09/01/2020	Paydown		82,752	82,752	82,752	82,037	.0	714	.0	714	.0	82,752	.0	.0	.0	2,860	12/25/2033	1FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		09/01/2020	Paydown		443,317	443,317	425,659	443,317	.0	17,658	.0	17,658	.0	443,317	.0	.0	.0	6,734	03/25/2043	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2020	Paydown		772,483	772,483	763,948	765,340	.0	7,143	.0	7,143	.0	772,483	.0	.0	.0	8,380	06/25/2043	1FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		09/01/2020	Paydown		1,578,096	1,578,096	1,560,342	1,562,310	.0	15,786	.0	15,786	.0	1,578,096	.0	.0	.0	37,285	02/25/2048	1FM
	Exeter Automobil20183A ables 2018-3A B 3.460% 10/17/22		09/15/2020	Paydown		56,847	56,847	57,131	56,928	.0	(81)	.0	(81)	.0	56,847	.0	.0	.0	1,293	10/17/2022	1FE
30166P-AC-5	Exeter Automobil20192A ables 2019-2A A 2.930% 07/15/22		09/15/2020	Paydown		20,923	20,923	20,923	20,923	.0	.0	.0	.0	.0	20,923	.0	.0	.0	404	07/15/2022	1FE
30167L-AA-7	Exeter Automobil20202A ables 2020-2A A 1.130% 08/15/23		09/15/2020	Paydown		49,690	49,690	49,687	.0	.0	3	.0	3	.0	49,690	.0	.0	.0	94	08/15/2023	1FE
30167Y-AA-9	FREMF Mortgage T2010K9 FREMF 2010-K9 B 5.403% 09/25/45		08/01/2020	Paydown		200,000	200,000	200,828	.0	.0	(828)	.0	(828)	.0	200,000	.0	.0	.0	1,560	09/25/2045	1FM
30261X-AA-6	FRESB 2020-SB76 X1 1.317% 05/25/30		09/01/2020	Paydown		.0	.0	2,664	.0	.0	(2,664)	.0	(2,664)	.0	.0	.0	.0	.0	62	05/25/2030	1Z
32057H-AG-2	FIAOT 2016-2A C 2.530% 07/15/22		09/15/2020	Paydown		101,883	101,883	102,102	.0	.0	(219)	.0	(219)	.0	101,883	.0	.0	.0	636	07/15/2022	1FE
	Flagship Credit 20163 st 2016-3 C 2.720% 07/15/22		09/15/2020	Paydown		39,920	39,920	39,982	39,955	.0	(35)	.0	(35)	.0	39,920	.0	.0	.0	726	07/15/2022	1FE
33843P-AG-1	FSMT 2017-1 B2 3.677% 03/25/47		09/01/2020	Paydown		60,993	60,993	60,695	60,688	.0	305	.0	305	.0	60,993	.0	.0	.0	1,497	03/25/2047	1FM
33850B-AX-5	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		07/15/2020	Various		9,515,000	9,515,000	10,070,245	5,311,953	.0	(78,081)	.0	(78,081)	.0	9,515,000	.0	.0	.0	403,028	07/15/2020	2FE
340711-AT-7	FOCUS 2017-1A A21 3.857% 04/30/47		07/30/2020	Paydown		18,750	18,750	18,628	18,683	.0	67	.0	67	.0	18,750	.0	.0	.0	542	04/30/2047	2FE
34417M-AA-5	FOCUS 2017-1A A21I 5.093% 04/30/47		07/30/2020	Paydown		30,000	30,000	30,503	30,435	.0	(435)	.0	(435)	.0	30,000	.0	.0	.0	1,019	04/30/2047	2FE
34417M-AB-3	FOCUS 2018-1 A2 5.184% 10/30/48		07/30/2020	Paydown		2,500	2,500	2,520	2,514	.0	(14)	.0	(14)	.0	2,500	.0	.0	.0	97	10/30/2048	2FE
34417Q-AA-6	FORD MOTOR CREDIT 4.542% 08/01/26		08/10/2020	Various		9,447,723	9,749,000	9,803,562	9,800,386	.0	(3,590)	.0	(3,590)	.0	9,796,796	.0	(349,073)	(349,073)	419,558	08/01/2026	3FE
345397-ZW-6	Foursight Capita20182 bile R 2018-2 A2 3.320% 04/15/22		07/15/2020	Paydown		5,932	5,932	5,932	5,932	.0	.0	.0	.0	.0	5,932	.0	.0	.0	115	04/15/2022	1FE
35105M-AB-7	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		09/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	06/25/2028	3FM
36158G-BB-3	GLP CAPITAL LP / FIN II 5.375% 04/15/26		09/23/2020	Various		555,251	500,000	447,740	.0	.0	2,973	.0	2,973	.0	450,713	.0	104,538	104,538	23,878	04/15/2026	2FE
361841-AH-2	GIAC 2007-HE2 A6 6.249% 12/25/37		09/01/2020	Paydown		133,884	133,884	128,317	134,603	.0	(719)	.0	(719)	.0	133,884	.0	.0	.0	5,947	12/25/2037	3FM
36186L-AG-8	GSMs 2012-GC6 AAB 3.314% 01/10/45		09/01/2020	Paydown		239,561	239,561	243,144	239,782	.0	(220)	.0	(220)	.0	239,561	.0	.0	.0	5,277	01/10/2045	1FM
36192B-AZ-0	GSMs 2012-GCJ7 AAB 2.935% 05/10/45		09/01/2020	Paydown		435,526	435,526	444,236	435,870	.0	(345)	.0	(345)	.0	435,526	.0	.0	.0	13,270	05/10/2045	1FM
36192K-AU-1	GSMs 2013-GC12 XA 1.547% 06/10/46		09/01/2020	Paydown		.0	.0	32,633	10,336	.0	(19,282)	.0	(19,282)	.0	.0	.0	.0	.0	3,173	06/10/2046	1FE
36197X-AM-6	GSMs 2013-GC14 AAB 3.817% 08/10/46		09/01/2020	Paydown		103,543	103,543	106,645	104,248	.0	(706)	.0	(706)	.0	103,543	.0	.0	.0	2,628	08/10/2046	1FM
36198F-AF-9	GSMs 2013-GC14 XA 0.724% 08/10/46		09/01/2020	Paydown		.0	.0	18,831	.0	.0	(18,831)	.0	(18,831)	.0	3,248	.0	.0	.0	08/10/2046	1FE	
36198F-AG-7	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2020	Paydown		55,470	58,854	56,068	57,762	.0	(2,292)	.0	(2,292)	.0	55,470	.0	.0	.0	2,221	05/25/2037	3FM
3622MW-AH-6	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2020	Paydown		46,905	49,246	40,259	46,221	.0	684	.0	684	.0	46,905	.0	.0	.0	1,583	05/25/2037	2FM
3622MW-BH-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2020	Paydown		11,513	13,123	12,759	12,602	.0	(1,089)	.0	(1,089)	.0	11,513	.0	.0	.0	453	02/25/2036	3FM
362334-CZ-5	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2020	Paydown		14,377	14,377	13,685	13,822	.0	555	.0	555	.0	14,377	.0	.0	.0	527	09/25/2035	1FM
362341-MR-7	GCAR 2018-2A A 3.250% 04/18/22		07/15/2020	Paydown		2,987	2,987	2,987	2, <												

STATEMENT AS OF SEPTEMBER 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 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
36258X-AA-8	GCAR 2020-1A A 2.170% 02/15/24		09/15/2020	Paydown		29,778	29,778	29,776	0	0	2	0	2	0	29,778	0	0	0	340	02/15/2024	1FE
37185L-AL-6	GENESIS ENERGY 7.750% 02/01/28		08/24/2020	Various		899,079	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(100,921)	(100,921)	47,169	02/01/2028	4FE
38145G-AF-7	GOLDMAN SACHS GROUP INC 1.440% 11/15/21		07/30/2020	MIZUHO SECURITIES USA INC		5,014,250	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	14,250	14,250	17,360	11/15/2021	2FE
382550-BA-8	GOODYEAR TIRE & RUBBER 8.750% 08/15/20		08/15/2020	Various		2,245,000	2,245,000	2,514,383	2,268,910	0	(23,910)	0	(23,910)	0	2,245,000	0	0	0	196,438	08/15/2020	4FE
411707-AB-8	HNGRY 2018-1A A21 4.250% 06/20/48		09/20/2020	Paydown		45,500	45,500	45,509	45,505	0	(5)	0	(5)	0	45,500	0	0	0	1,450	06/20/2048	2FE
411707-AD-4	HNGRY 2018-1A A211 4.959% 06/20/48		09/20/2020	Paydown		54,375	54,375	54,455	54,432	0	(57)	0	(57)	0	54,375	0	0	0	2,022	06/20/2048	2FE
412690-AF-6	HARLAND CLARKE HOLDINGS 8.375% 08/15/22		09/30/2020	Various		2,670,536	2,776,000	2,897,450	2,823,426	0	(31,912)	0	(31,912)	0	2,791,514	0	(120,978)	(120,978)	262,548	08/15/2022	5FE
428040-CW-7	HERTZ 2017-1A C 5.270% 10/25/21		08/04/2020	CREDIT SUISSE FIRST BOSTON		4,885,938	5,000,000	5,092,578	5,026,451	0	(19,254)	0	(19,254)	0	5,007,198	0	(121,260)	(121,260)	161,760	10/25/2021	5FE
42806D-AJ-8	HERTZ 2015-3A B 3.710% 09/25/21		08/04/2020	BANK OF AMERICA SEC CREDIT SUISSE FIRST BOSTON		198,750	200,000	198,633	199,482	0	421	0	421	0	199,902	0	(1,152)	(1,152)	3,937	09/25/2021	3FE
42806D-AK-5	HERTZ 2015-3A C 4.440% 09/25/21		08/04/2020	BOSTON		879,469	900,000	897,469	898,968	0	837	0	837	0	899,804	0	(20,336)	(20,336)	24,531	09/25/2021	5FE
42806D-AU-3	HERTZ 2016-2A A 2.950% 03/25/22		09/25/2020	Paydown		8,416,157	8,416,157	8,391,500	8,406,218	0	9,939	0	9,939	0	8,416,157	0	0	0	165,890	03/25/2022	1FE
42806D-BC-2	HERTZ 2016-4A A 2.650% 07/25/22		09/25/2020	Paydown		6,392,876	6,392,876	6,211,078	6,302,209	0	90,667	0	90,667	0	6,392,876	0	0	0	113,195	07/25/2022	1FE
42806D-BD-0	HERTZ 2016-4A B 3.290% 07/25/22		08/04/2020	BANK OF AMERICA SEC		4,954,688	5,000,000	5,036,914	5,028,075	0	(10,553)	0	(10,553)	0	5,017,522	0	(62,834)	(62,834)	100,985	07/25/2022	3FE
42806D-BQ-1	HERTZ 2018-1A A 3.290% 02/25/24		08/25/2020	Paydown		2,838,596	2,838,596	2,838,286	2,838,396	0	200	0	200	0	2,838,596	0	0	0	58,885	02/25/2024	1FE
42806D-BV-0	HERTZ 2018-2A A 3.650% 06/27/22		08/25/2020	Paydown		1,984,392	1,984,392	1,984,385	1,984,386	0	5	0	5	0	1,984,392	0	0	0	45,670	06/27/2022	1FE
42806D-BW-8	HERTZ 2018-2A B 4.140% 06/27/22		08/04/2020	BANK OF AMERICA SEC		995,313	1,000,000	1,022,422	1,016,824	0	(6,685)	0	(6,685)	0	1,010,139	0	(14,827)	(14,827)	25,415	06/27/2022	3FE
42806D-CF-4	HERTZ 2019-1A C 4.990% 03/25/23		08/04/2020	Various		6,840,313	7,000,000	6,999,374	6,999,580	0	101	0	101	0	6,999,681	0	(159,368)	(159,368)	214,431	03/25/2023	4FE
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		09/25/2020	Paydown		125,180	125,180	125,172	.0	.8	.0	.8	.0	125,180	.0	.0	.0	.0	676	02/25/2039	1FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2020	Paydown		57,438	57,438	9,316	960	.0	56,478	.0	56,478	.0	57,438	.0	.0	.0	199	05/25/2036	1FIM
43730T-AA-1	HPA 2017-1 A 0.973% 07/17/34		09/17/2020	Paydown		6,578	6,578	6,552	.0	.26	.0	.26	.0	6,578	.0	.0	.0	.0	6	07/17/2034	1FE
44055P-AA-4	HORIZON PHARMA USA INC 5.500% 08/01/27		08/24/2020	Various		1,429,538	1,316,000	1,329,650	1,328,781	.0	(1,291)	.0	(1,291)	.0	1,327,491	.0	102,047	102,047	80,217	08/01/2027	4FE
446438-RQ-8	HUNTINGTON NATIONAL BANK 2.875% 08/20/20		07/20/2020	Call 100,0000		1,000,000	1,000,000	997,600	999,654	.0	274	.0	274	.0	999,928	.0	72	72	26,354	08/20/2020	1FE
44891A-BF-3	HYUNDAI CAPITAL AMERICA 2.650% 02/10/25		09/23/2020	ANZ Securities		1,033,780	1,000,000	998,140	.0	.203	.0	.203	.0	998,343	.0	35,437	35,437	16,563	02/10/2025	2FE	
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		08/01/2020	Paydown		13,827	13,827	11,369	9,453	.0	4,374	.0	4,374	.0	13,827	.0	.0	.0	499	02/25/2036	1FIM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		09/01/2020	Paydown		65,766	63,689	60,415	60,305	.0	5,461	.0	5,461	.0	65,766	.0	.0	.0	2,754	02/25/2036	1FIM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		09/01/2020	Paydown		69,252	67,065	67,987	67,588	.0	1,664	.0	1,664	.0	69,252	.0	.0	.0	2,900	02/25/2036	3FIM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		09/01/2020	Paydown		83,024	86,401	55,323	53,707	.0	29,318	.0	29,318	.0	83,024	.0	.0	.0	3,384	02/25/2036	1FIM
45660L-SB-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2020	Paydown		30,834	28,446	21,543	20,467	.0	10,367	.0	10,367	.0	30,834	.0	.0	.0	1,266	12/25/2035	1FIM
45674C-AA-1	INFOR INC 1.750% 07/15/25		09/08/2020	SUSQUEHANNA		15,520,500	15,000,000	14,982,300	.0	.722	.0	.722	.0	14,983,022	.0	537,478	537,478	69,271	07/15/2025	2FE	
457030-AJ-3	INGLES MARKETS INC 5.750% 06/15/23		08/27/2020	Various		1,799,072	1,782,000	1,782,000	1,782,000	.0	.0	.0	.0	.0	1,782,000	.0	.0	.0	80,609	06/15/2023	3FE
458140-AQ-3	INTEL CORPORATION 2.450% 07/29/20		07/29/2020	Maturity		5,000,000	5,000,000	4,995,300	4,999,378	.0	623	.0	623	.0	5,000,000	.0	.0	.0	122,500	07/29/2020	1FE
459745-GQ-2	INTL LEASE FIN 4.625% 04/15/21		07/15/2020	Various		1,260,743	1,233,000	1,233,000	1,233,000	.0	.0	.0	.0	.0	1,233,000	.0	27,743	27,743	43,562	04/15/2021	2FE
46185H-AA-0	IHSFR 2018-SFR2 A 1.051% 06/17/37		09/17/2020	Paydown		274,693	274,693	274,617	274,653	.0	40	.0	40	.0	274,693	.0	.0	.0	3,391	06/17/2037	1FE
46284P-AP-9	IRON MOUNTAIN INC 5.750% 08/15/24		07/02/2020	Various		1,598,165	1,583,000	1,609,485	1,003,266	.0	(2,378)	.0	(2,378)	.0	1,577,374	.0	5,626	5,626	78,554	08/15/2024	4FE
46289R-AA-3	IRON MOUNTAIN US HLINGS 5.375% 06/01/26		08/21/2020	Various		8,278,639	7,785,000	7,604,686	7,619,196	.0	13,570	.0	13,570	.0	7,632,766	.0	152,234	152,234	795,848	06/01/2026	3FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060%		09/25/35	Paydown		4,634	4,634	4,634	4,634	.0	.0	.0	.0	.0	4,634	.0	.0	.0	183	09/25/2035	1FIM
46412Q-AE-7	IRIWE 2006-2 2A4 6.670% 02/25/36		09/01/2020	Paydown		37,589	37,589	36,711	28,710	.0	8,878	.0	8,878	.0	37,589	.0	.0	.0	1,682	02/25/2036	1FIM
46412R-AD-7	IRIWE 2007-1 2A3 6.650% 08/25/37		09/01/2020	Paydown		656,175	656,175	465,874	448,073	.0	208,102	.0	208,102	.0	656,175	.0	.0	.0	30,179	08/25/2037	1FIM
46590M-AT-7	JPMCC 2016-JP2 XA 1.949% 08/15/49		09/01/2020	Paydown		.0	.0	6,550	4,320	.0	(4,320)	.0	(4,320)	.0	.0	.0	.0	.0	723	08/15/2049	1FE
46591T-AC-8	JPMIT 2020-2																				

STATEMENT AS OF SEPTEMBER 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-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		09/01/2020	Paydown		678,567	678,567	698,920	683,421	.0	(4,854)	.0	(4,854)	.0	678,567	.0	.0	.0	16,507	12/15/2046	1FM
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		09/01/2020	Paydown		241,587	241,587	248,833	243,730	.0	(2,144)	.0	(2,144)	.0	241,587	.0	.0	.0	4,449	08/15/2047	1FM
46642E-BA-3	JPMBB 2014-C21 XA 1.157% 08/15/47		09/01/2020	Paydown		.0	.0	16,915	.0	.0	(16,915)	.0	(16,915)	.0	.0	.0	.0	.0	1,145	08/15/2047	1FE
46645F-AG-5	JP MORGAN CHASE 2015UES AL MOR 2015-UES B		09/01/2020	Paydown		200,000	200,000	200,063	.0	.0	(63)	.0	(63)	.0	200,000	.0	.0	.0	3,387	09/05/2032	1FM
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		09/01/2020	Paydown		449,212	449,212	452,476	452,676	.0	(3,464)	.0	(3,464)	.0	449,212	.0	.0	.0	10,407	05/25/2047	1FM
46648H-AY-9	JPMMT 2017-2 B1 3.689% 05/25/47		09/01/2020	Paydown		51,315	51,315	51,419	51,401	.0	(86)	.0	(86)	.0	51,315	.0	.0	.0	1,269	05/25/2047	1FM
46648K-AQ-9	JPMDB Commercial2017C7 e Secu 2017-C7 A1		09/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
46648R-AC-5	2.081% 10/15/50		09/01/2020	Paydown		13,699	13,699	13,725	.0	.0	(26)	.0	(26)	.0	13,699	.0	.0	.0	36	10/15/2050	1FE
46649H-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48		09/01/2020	Paydown		1,589,515	1,589,515	1,594,731	1,594,498	.0	(4,983)	.0	(4,983)	.0	1,589,515	.0	.0	.0	36,455	06/25/2048	1FM
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		09/01/2020	Paydown		75,534	75,534	75,824	75,763	.0	(229)	.0	(229)	.0	75,534	.0	.0	.0	1,761	12/25/2048	1FM
46649H-AY-8	JPMMT 2017-6 B1 3.813% 12/25/48		09/01/2020	Paydown		34,572	34,572	36,347	36,224	.0	(1,652)	.0	(1,652)	.0	34,572	.0	.0	.0	330	12/25/2048	1FM
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		09/15/2020	Paydown		164,236	164,236	164,120	164,126	.0	110	.0	110	.0	164,236	.0	.0	.0	4,287	08/17/2071	1FE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		09/15/2020	Paydown		150,515	150,515	150,515	.0	.0	.0	.0	.0	.0	150,515	.0	.0	.0	3,792	04/15/2072	1FE
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		09/15/2020	Paydown		173,903	173,903	173,903	.0	.0	.0	.0	.0	.0	173,903	.0	.0	.0	2,213	06/15/2086	1FE
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		09/01/2020	Paydown		857,579	857,579	869,638	869,613	.0	(12,035)	.0	(12,035)	.0	857,579	.0	.0	.0	14,756	05/25/2050	1FM
46652H-AC-0	JPMMM 2020-ATR1 A3 3.000% 02/25/50		09/01/2020	Paydown		748,787	748,787	772,889	.0	.0	(24,102)	.0	(24,102)	.0	748,787	.0	.0	.0	2,839	02/25/2050	1FE
47760Q-AA-1	JIMMY 2017-1A A21 3.610% 07/30/47		07/30/2020	Paydown		500	500	498	499	.0	.1	.0	.1	.0	500	.0	.0	.0	14	07/30/2047	2FE
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		07/30/2020	Paydown		25,000	25,000	25,001	24,991	.0	.9	.0	.9	.0	25,000	.0	.0	.0	909	07/30/2047	2FE
48247U-AA-3	KSBA 2013-1 A 1.908% 08/25/36		09/25/2020	Paydown		.0	.0	47,364	59,985	.0	(49,199)	10,786	(59,985)	.0	.0	.0	.0	.0	14,012	08/25/2036	1FE
48249K-AA-3	KSBA 2014-3 A 1.272% 05/25/39		09/25/2020	Paydown		.0	.0	19,119	25,820	.0	(19,363)	6,457	(25,820)	.0	.0	.0	.0	.0	7,570	05/25/2039	1FE
48249Y-AA-3	KSBA 2016-1 A 2.470% 03/25/42		09/25/2020	Paydown		.0	.0	4,659	4,663	.0	(4,663)	.0	(4,663)	.0	.0	.0	.0	.0	992	03/25/2042	1FE
48283P-AE-1	KABB 2019-1 A 3.825% 03/15/24		09/15/2020	Paydown		11,891,538	11,891,538	11,892,569	11,892,495	.0	(957)	.0	(957)	.0	11,891,538	.0	.0	.0	295,871	03/15/2024	1FE
50076Q-AE-6	KRAFT FOODS GROUP INC 5.000% 06/04/42		09/23/2020	CITIGROUP GLOBAL MKTS JANE STREET EXECUTION		878,000	878,000	888,000	.0	.0	(184)	.0	(184)	.0	887,816	.0	(9,816)	(9,816)	12,333	06/04/2042	3FE
50076Q-AR-7	KRAFT FOODS GROUP INC 6.875% 01/26/39		08/24/2020	SERVICES		1,130,634	830,000	998,407	995,842	.0	(3,406)	.0	(3,406)	.0	992,437	.0	138,198	138,198	61,818	01/26/2039	3FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2020	Paydown		50,022	47,883	40,791	39,077	.0	10,944	.0	10,944	.0	50,022	.0	.0	.0	2,347	11/25/2036	2FM
52522H-AN-2	LXS 2006-8 3A5 4.821% 06/25/36		09/01/2020	Paydown		87,336	87,289	82,215	82,215	.0	5,121	.0	5,121	.0	87,336	.0	.0	.0	2,762	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 1F5 5.950% 11/25/36		09/01/2020	Paydown		.0	15,700	12,342	14,843	.0	(14,843)	.0	(14,843)	.0	.0	.0	.0	.0	102	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 1F3 6.320% 04/25/37		07/01/2020	Paydown		.0	92,711	60,284	72,137	.0	(72,137)	.0	(72,137)	.0	.0	.0	.0	.0	2,818	04/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.588% 05/25/37		09/01/2020	Paydown		53,668	58,452	46,396	51,770	.0	1,898	.0	1,898	.0	53,668	.0	.0	.0	1,817	05/25/2037	1FM
548661-DU-8	LOWES COMPANIES 4.500% 04/15/30		09/23/2020	GOLDMAN SACHS		868,385	700,000	797,167	.0	.0	(3,883)	.0	(3,883)	.0	793,284	.0	75,101	75,101	15,663	04/15/2030	2FE
55336V-BG-4	MPLX LP 1.148% 09/09/21		09/13/2020	Call 100.0000		500,000	500,000	465,000	.0	.0	10,102	.0	10,102	.0	475,102	.0	24,898	24,898	4,040	09/09/2021	2FE
55400E-AA-7	MWIOT 2020-1A A 1.740% 10/20/37		09/20/2020	Paydown		184,426	184,426	184,404	.0	.0	22	.0	22	.0	184,426	.0	.0	.0	392	10/20/2037	1FE
56540#-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25		07/05/2020	Redemption 100.0000		393,642	393,642	393,642	393,642	.0	.0	.0	.0	.0	393,642	.0	.0	.0	17,950	09/30/2025	2PL
571903-AL-7	MARRIOTT INTERNATIONAL-CL A 3.375% 10/15/20		07/30/2020	Call 100.0000		9,815,000	9,815,000	9,910,794	9,888,598	.0	(73,598)	.0	(73,598)	.0	9,815,000	.0	.0	.0	262,245	10/15/2020	2FE
573334-AD-1	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		08/26/2020	Various		6,942,300	7,608,000	5,739,633	7,608,000	.0	7,161	1,868,367	(1,861,206)	.0	5,746,795	.0	1,195,505	1,195,505	545,451	02/15/2021	6FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		09/01/2020	Paydown		36,105	36,105	36,102	33,459	.0	2,647	.0	2,647	.0	36,105	.0	.0	.0	916	11/25/2035	1FM
577081-BB-7	MATTEL INC 6.750% 12/31/25		08/24/2020	Various		1,058,334	1,000,000	1,003,750	1,003,540	.0	(452)	.0	(452)	.0	1,003,088	.0	55,246	55,246	44,138	12/31/2025	4FE
59023W-AD-0	MLMI 2006-FF1 M4 0.518% 08/25/36		09/25/2020	Paydown		69,981	69,981	70,005	.0	.0	(25)	.0	(25)	.0	69,981	.0	.0	.0	521	08/25/2036	1FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2020	Redemption 100.0000		220,000	220,000	220,000	220,000	.0	.0	.0	.0	.0	220,000	.0	.0	.0	12,461	08/01/2025	1FE
59880C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		09/01/2020	Paydown		569,888	569,888	570,066	.0	.0	(178)	.0	(178)	.0	569,888	.0	.0	.0	6,664	01/25/2061	1FM
61690Q-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		09/01/2020	Paydown		538,032	538,032	554,143	542,185	.0	(4,153)	.0	(4,153)								

STATEMENT AS OF SEPTEMBER 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-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
.6176ST-AG-8	MSBAM 2015-C25 XA 1.205% 10/15/48		09/01/2020	Paydown		.0	.0	51,078	.0	.0	(51,078)	.0	(51,078)	.0	.0	.0	.0	.0	1,312	10/15/2048	1FE
.6176BF-AA-8	MSC 2018-BOP A 1.001% 08/15/33		07/15/2020	Paydown		7,313	7,313	7,313	7,313	.0	.0	.0	.0	.0	7,313	.0	.0	.0	80	08/15/2033	1FM
.61975F-AA-7	MOTEL 2017-MTL6 A 1.072% 08/15/34		09/15/2020	Paydown		2,565,880	2,565,880	2,565,880	2,565,880	.0	.0	.0	.0	.0	2,565,880	.0	.0	.0	32,682	08/15/2034	1FM
.62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2020	Paydown		149,793	149,793	146,048	146,884	.0	2,909	.0	2,909	.0	149,793	.0	.0	.0	3,320	07/25/2043	1FM
.62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		09/01/2020	Paydown		427,979	427,979	433,864	430,593	.0	(2,614)	.0	(2,614)	.0	427,979	.0	.0	.0	9,485	07/25/2043	1FM
.64352V-MA-6	NCHET 2005-A A6 4.714% 08/25/35		09/01/2020	Paydown		13,797	13,797	12,883	12,931	.0	867	.0	867	.0	13,797	.0	.0	.0	415	08/25/2035	1FM
.65341X-AA-6	NEXSTAR BROADCASTING INC 5.625% 08/01/24		08/20/2020	Various		514,599	500,000	476,875	.0	.0	1,562	.0	1,562	.0	478,437	.0	36,162	36,162	13,993	08/01/2024	4FE
.65341X-AA-6	NEXSTAR BROADCASTING INC 5.625% 08/01/24		09/25/2020	Call 102.8130		1,721,090	1,674,000	1,695,468	1,685,586	.0	(3,197)	.0	(3,197)	.0	1,682,388	.0	(8,388)	(8,388)	155,377	08/01/2024	4FE
.65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2020	Paydown		25,413	25,413	21,133	19,870	.0	5,544	.0	5,544	.0	25,413	.0	.0	.0	799	03/25/2047	1FM
.655663-D8-8	NORDSON CORP PP 2.620% 07/26/21		07/26/2020	Various		1,400,000	1,400,000	1,400,000	1,400,000	.0	.0	.0	.0	.0	1,400,000	.0	.0	.0	36,680	07/26/2021	2
.67103H-AJ-6	O'REILLY AUTOMOTIVE INC 4.200% 04/01/30		09/23/2020	SUSQUEHANNA		841,421	700,000	702,912	.0	.0	(117)	.0	(117)	.0	702,795	.0	138,626	138,626	14,537	04/01/2030	2FE
.682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		09/11/2020	Paydown		443,064	443,064	518,939	471,368	.0	(28,304)	.0	(28,304)	.0	443,064	.0	.0	.0	16,812	10/13/2037	1FM
.68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		09/09/2020	Paydown		21,069	21,069	21,016	21,064	.0	.5	.0	.5	.0	21,069	.0	.0	.0	355	07/09/2029	1FE
.68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		09/09/2020	Paydown		233,595	233,595	233,563	233,568	.0	27	.0	27	.0	233,595	.0	.0	.0	5,336	04/09/2038	1FE
.68902V-AA-5	OTIS WORLDWIDE CORP 3.112% 02/15/40		09/08/2020	Tax Free Exchange		4,999,211	5,000,000	4,999,300	.0	.0	(89)	.0	(89)	.0	4,999,211	.0	.0	.0	82,554	02/15/2040	2FE
.693456-AP-0	PMTLT 2013-J1 B2 3.559% 09/25/43		09/01/2020	Paydown		634,123	634,123	650,150	644,712	.0	(10,588)	.0	(10,588)	.0	634,123	.0	.0	.0	15,095	09/25/2043	1FM
.693456-AQ-8	PMTLT 2013-J1 B3 3.559% 09/25/43		09/01/2020	Paydown		362,319	362,319	363,677	363,571	.0	(1,252)	.0	(1,252)	.0	362,319	.0	.0	.0	8,625	09/25/2043	1FM
.693476-BL-6	PNC FUNDING CORP 4.375% 08/11/20		08/11/2020	Various		8,000,000	8,000,000	7,956,480	7,996,424	.0	3,576	.0	3,576	.0	8,000,000	.0	.0	.0	350,000	08/11/2020	1FE
.69353R-FF-0	PNC BANK NA 0.745% 07/27/22		09/14/2020	Various		10,064,800	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	10,000,000	.0	64,800	64,800	48,246	07/27/2022	1FE
.69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		09/01/2020	Paydown		1,346,884	1,346,884	1,329,837	1,330,899	.0	15,985	.0	15,985	.0	1,346,884	.0	.0	.0	31,502	02/25/2048	1FM
.69403W-AB-3	PACIFIC BEACON LLC 0.483% 07/15/26		07/15/2020	Various		480,655	480,655	408,557	445,001	.0	35,654	.0	35,654	.0	480,655	.0	.0	.0	10,028	07/15/2026	2FE
.702150-AC-7	PARTY CITY HOLDINGS INC 6.125% 08/15/23		08/11/2020	Taxable Exchange		233,965	983,000	208,314	986,588	.0	(2,687)	775,299	(777,986)	.0	208,601	.0	25,364	25,364	30,104	08/15/2023	6FE
.702150-AD-5	PARTY CITY HOLDINGS INC 6.625% 08/01/26		08/11/2020	Various		2,164,953	9,096,000	1,923,257	9,190,975	.0	(10,634)	7,255,720	(7,266,354)	.0	1,924,621	.0	240,332	240,332	301,305	08/01/2026	6FE
.702150-AE-3	PARTY CITY HOLDINGS INC 5.335% 07/15/25		08/11/2020	Cash Adjustment		.0	1	1	.0	.0	.0	.0	.0	.0	.0	.0	(1)	(1)	.0	07/15/2025	6FE
.70959W-AH-6	PENSKE AUTO GROUP INC 3.750% 08/15/20		08/15/2020	Maturity		500,000	500,000	486,150	.0	.0	13,850	.0	13,850	.0	500,000	.0	.0	.0	9,375	08/15/2020	4FE
.72703P-AA-1	PLNT 2018-1A A21 4.262% 09/05/48		09/05/2020	Paydown		32,500	32,500	32,500	32,500	.0	.0	.0	.0	.0	32,500	.0	.0	.0	1,039	09/05/2048	2FE
.72703P-AB-9	PLNT 2018-1A A21I 4.666% 09/05/48		09/05/2020	Paydown		37,500	37,500	37,500	37,500	.0	.0	.0	.0	.0	37,500	.0	.0	.0	1,312	09/05/2048	2FE
.727610-AN-7	PLASTIPAK HOLDINGS INC 6.250% 10/15/25		08/06/2020	Various		9,088,033	9,113,000	8,891,433	8,916,715	.0	14,865	.0	14,865	.0	8,931,580	.0	156,453	156,453	459,073	10/15/2025	4FE
.73019P-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2020	Various		100,484	100,484	100,484	100,484	.0	.0	.0	.0	.0	100,484	.0	.0	.0	3,015	09/13/2027	1
.74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		08/03/2020	ROBERT W. BAIRD		5,157,317	4,962,500	4,962,500	4,962,500	.0	.0	.0	.0	.0	4,962,500	.0	194,817	194,817	169,638	07/30/2049	2FE
.74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		07/30/2020	Paydown		12,525	12,525	12,525	12,525	.0	.0	.0	.0	.0	12,525	.0	.0	.0	420	07/30/2049	2FE
.74331M-AF-3	PROG 2018-SFR3 F 5.368% 10/17/35		07/28/2020	BANK of AMERICA SEC		7,433,516	7,250,000	7,249,776	7,245,912	.0	(1,855)	.0	(1,855)	.0	7,244,057	.0	189,459	189,459	258,372	10/17/2035	3FE
.74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		09/01/2020	Paydown		343	343	349	.0	.0	(6)	.0	(6)	.0	343	.0	.0	.0	1	08/17/2034	1FE
.74333J-AR-2	PROG 2017-SFR1 F 5.350% 08/17/34		07/28/2020	BREAN CAPITAL LLC		3,328,457	3,250,000	3,249,869	3,246,452	.0	(876)	.0	(876)	.0	3,245,576	.0	82,881	82,881	115,434	08/17/2034	3FE
.74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		09/01/2020	Paydown		2,122,129	2,122,129	2,134,397	2,134,097	.0	(11,968)	.0	(11,968)	.0	2,122,129	.0	.0	.0	42,572	12/25/2049	1FM
.743948-AL-5	04/28/22		08/01/2020	Paydown		42	41	37	9	.0	33	.0	33	.0	42	.0	.0	.0	2	04/28/2022	5GI
.744448-CD-1	PUBLIC SERVICE COLORADO 3.200% 11/15/20		07/10/2020	Call 100.0000		5,655,000	5,655,000	5,288,415	5,615,551	.0	23,221	.0	23,221	.0	5,638,772	.0	16,228	16,228	118,127	11/15/2020	1FE
.74456Q-AX-4	PUBLIC SVC EL & GAS 3.500% 08/15/20		08/15/2020	Various		6,200,000	6,200,000	5,908,184	6,176,986	.0	23,014	.0	23,014	.0	6,200,000	.0	.0	.0	217,000	08/15/2020	1FE
.747262-AS-2	QVC INC 4.850% 04/01/24		08/06/2020	RBC/DALIN		1,053,750	1,000,000	1,049,710	.0	.0	(5,594)	.0	(5,594)	.0	1,044,116	.0	9,634	9,634	41,629	04/01/2024	3FE
.74922E-AF-6	RALI 2006-GS6 1A6 6.250% 06/25/36		09/01/2020	Paydown		54,364	64,759	54,178	56,215	.0	(1,851)	.0	(1,851)	.0	54,364	.0	.0	.0	2,689	06/25/2036	3FM
.7495																					

STATEMENT AS OF SEPTEMBER 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-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
78409V-AK-0	S&P GLOBAL INC 4.400% 02/15/26		09/14/2020	Call 119.8979		2,397,957	2,000,000	1,999,182	1,999,375	.0	.79	.0	.79	.0	1,999,454	.0	.546	.546	492,557	02/15/2026	1FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		09/01/2020	Paydown		342,835	342,835	350,228	349,520	.0	(6,685)	.0	(6,685)	.0	342,835	.0	.0	.0	8,002	05/25/2045	1FM
81744W-AG-5	SEMT 2013-1 B3 3.620% 02/25/43		09/01/2020	Paydown		234,378	234,378	232,098	232,499	.0	1,879	.0	1,879	.0	234,378	.0	.0	.0	5,737	02/25/2043	1FM
81744Y-AG-1	SEMT 2013-4 B2 3.483% 04/25/43		09/01/2020	Paydown		350,287	350,287	336,755	339,780	.0	10,507	.0	10,507	.0	350,287	.0	.0	.0	8,187	04/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2020	Paydown		574,950	574,950	564,979	566,703	.0	8,248	.0	8,248	.0	574,950	.0	.0	.0	13,549	07/25/2043	1FM
81745H-AM-4	SEMT 2014-2 B3 4.072% 07/25/44		09/01/2020	Paydown		323,444	323,444	311,719	311,725	.0	11,725	.0	11,725	.0	323,444	.0	.0	.0	4,296	07/25/2044	1FM
81745Q-CC-4	SEMT 2015-1 B3 3.870% 01/25/45		09/01/2020	Paydown		269,185	269,185	277,597	277,130	.0	(7,945)	.0	(7,945)	.0	269,185	.0	.0	.0	6,981	01/25/2045	1FM
81745R-AG-5	SEMT 2013-3 B1 3.514% 03/25/43		09/01/2020	Paydown		407,691	407,691	411,545	410,350	.0	(2,659)	.0	(2,659)	.0	407,691	.0	.0	.0	9,542	03/25/2043	1FM
81745R-AH-3	SEMT 2013-3 B2 3.514% 03/25/43		09/01/2020	Paydown		155,798	155,798	159,894	158,919	.0	(3,121)	.0	(3,121)	.0	155,798	.0	.0	.0	3,647	03/25/2043	1FM
81745X-CB-1	SEMT 2017-4 B1 3.921% 07/25/47		09/01/2020	Paydown		34,240	34,240	36,227	36,141	.0	(1,901)	.0	(1,901)	.0	34,240	.0	.0	.0	892	07/25/2047	1FM
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47		09/01/2020	Paydown		50,790	50,790	52,854	52,004	.0	(2,063)	.0	(2,063)	.0	50,790	.0	.0	.0	273	08/25/2047	1FM
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		09/01/2020	Paydown		251,298	251,298	252,731	252,204	.0	(906)	.0	(906)	.0	251,298	.0	.0	.0	2,100	08/25/2047	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		09/01/2020	Paydown		1,650,393	1,650,393	1,672,625	1,661,155	.0	(10,762)	.0	(10,762)	.0	1,650,393	.0	.0	.0	38,361	07/25/2045	1FM
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		09/01/2020	Paydown		1,702,483	1,702,483	1,714,453	1,713,056	.0	(10,573)	.0	(10,573)	.0	1,702,483	.0	.0	.0	40,015	02/25/2048	1FM
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		09/01/2020	Paydown		529,130	529,130	528,882	528,756	.0	.374	.0	.374	.0	529,130	.0	.0	.0	12,741	02/25/2047	1FM
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 02/25/48		09/01/2020	Paydown		855,040	855,040	868,933	860,871	.0	(5,830)	.0	(5,830)	.0	855,040	.0	.0	.0	22,661	02/25/2048	1FM
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		09/01/2020	Paydown		776,054	776,054	795,213	795,213	.0	(19,159)	.0	(19,159)	.0	776,054	.0	.0	.0	14,123	03/25/2050	1FE
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		08/01/2020	Paydown		73,182	73,182	73,355	73,336	.0	(153)	.0	(153)	.0	73,182	.0	.0	.0	1,795	10/25/2049	2FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2020	Paydown		1,262,143	1,262,143	1,234,489	1,233,312	.0	28,832	.0	28,832	.0	1,262,143	.0	.0	.0	31,308	07/25/2043	1FM
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		09/20/2020	Paydown		997,340	997,340	997,154	997,208	.0	132	.0	132	.0	997,340	.0	.0	.0	6,922	08/20/2036	1FE
82652W-AA-6	Sierra Receivabl20162A ng Co 2016-2A A 2.330% 07/20/33		09/20/2020	Paydown		7,960	7,960	7,969	.0	.0	(9)	.0	(9)	.0	7,960	.0	.0	.0	109	07/20/2033	1FE
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		09/20/2020	Paydown		68,742	68,742	68,730	68,740	.0	.3	.0	.3	.0	68,742	.0	.0	.0	1,116	10/20/2033	1FE
85022W-AL-8	SOFT 2019-AA A 3.200% 05/27/36		09/25/2020	Paydown		14,506,255	14,506,255	14,502,776	14,504,246	.0	2,008	.0	2,008	.0	14,506,255	.0	.0	.0	344,916	05/27/2036	1FE
86359A-K3-6	SASC 2003-25XS A5 5.080% 08/25/33		09/01/2020	Paydown		93,335	93,335	93,277	93,335	.0	.0	.0	.0	.0	93,335	.0	.0	.0	3,604	08/25/2033	1FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2020	Paydown		113,541	113,541	113,097	116,173	.0	(2,632)	.0	(2,632)	.0	113,541	.0	.0	.0	3,250	11/25/2036	3FM
87264A-AN-5	T-MOBILE USA INC 6.375% 03/01/25		09/01/2020	Call 102.1250		3,574,375	3,500,000	3,585,625	3,585,625	.0	(14,969)	.0	(14,969)	.0	3,570,656	.0	(70,656)	(70,656)	185,938	03/01/2025	3FE
87272Q-AA-8	TLF 2017-1A A 3.090% 12/15/29		09/15/2020	Paydown		5,275	5,275	5,275	5,275	.0	.0	.0	.0	.0	5,275	.0	.0	.0	109	12/15/2029	1FE
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.250% 05/15/27		09/14/2020	RBC/DAIN Redemption 100.0000		677,115	657,000	664,973	664,060	.0	(976)	.0	(976)	.0	663,084	.0	14,031	14,031	38,290	05/15/2027	3FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2020			175,000	175,000	175,000	175,000	.0	.0	.0	.0	.0	175,000	.0	.0	.0	16,625	02/01/2030	2FE
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		09/01/2020	Paydown		14,153	14,153	14,223	14,169	.0	(16)	.0	(16)	.0	14,153	.0	.0	.0	258	04/25/2055	1FM
89171Y-AY-7	TPMT 2015-2 2A1 3.750% 11/25/57		09/01/2020	Paydown		42,433	42,433	42,698	42,433	.0	(265)	.0	(265)	.0	42,433	.0	.0	.0	133	11/25/2057	1FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		09/01/2020	Paydown		261,367	261,367	261,778	212,665	.0	(105)	.0	(105)	.0	261,367	.0	.0	.0	4,429	03/25/2054	1FM
89176B-AA-4	Towd Point Mortg2018SJ1 t 2018-SJ1 A1 4.000% 10/25/58		09/01/2020	Paydown		28,154	28,154	28,134	28,103	.0	51	.0	51	.0	28,154	.0	.0	.0	753	10/25/2058	1FM
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 1.146% 10/25/48		09/25/2020	Paydown		10,821	10,821	10,809	10,777	.0	44	.0	44	.0	10,821	.0	.0	.0	137	10/25/2048	1FM
89177R-AA-8	Towd Point Mortg2019SJ1 t 2019-SJ1 A1 3.750% 11/25/58		09/01/2020	Paydown		21,034	21,034	21,019	21,006	.0	28	.0	28	.0	21,034	.0	.0	.0	524	11/25/2058	1FM
89178J-AA-5	TPMT 2019-SJ3 A1 3.000% 11/25/59		09/01/2020	Paydown		22,256	22,256	22,322	22,318	.0	(62)	.0	(62)	.0	22,256	.0	.0	.0	445	11/25/2059	1FM
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		09/01/2020	Paydown		105,540	105,540	107,119	105,668	.0	(128)	.0	(128)	.0	105,540	.0	.0	.0	2,235	01/10/2045	1FM
90268T-AE-4	UBSC 2011-C1 XA 2.342% 01/10/45		09/01/2020	Paydown		.0	.0	939	314	.0	(314)	.0	(314)	.0	.0	.0	.0	.0	165	01/10/2045	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		09/01/2020	Paydown		1,013,740	1,013,740	1,028,936	1,015,072	.0	(1,332)	.0	(1,332)	.0	1,013,740	.0	.0	.0	20,253	05/10/2045	1FM
90270R-BF-0	UBSBB 2012-C4 AAB 2.459% 12/10/45		09/01/2020	Paydown		7,021	7,021	7,054	7,021	.0	(33)	.0	(33)	.0	7,021	.0	.0	.0	22	12/10/2045	1FE
90270Y-BG-																					

STATEMENT AS OF SEPTEMBER 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-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
92936C-AG-4	WFRBS 2011-C4 AFL 1.600% 06/15/44		09/15/2020	Paydown		12,613	12,613	12,676	12,674	.0	(.61)	.0	(.61)	.0	12,613	.0	.0	.0	.200	06/15/2044	1FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		09/01/2020	Paydown		440,673	440,673	436,357	438,292	.0	1,322	.0	1,322	.0	440,673	.0	.0	.0	8,692	03/15/2048	1FM
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		09/01/2020	Paydown		519,375	519,375	534,932	523,244	.0	(3,869)	.0	(3,869)	.0	519,375	.0	.0	.0	10,177	12/15/2046	1FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		09/01/2020	Paydown		272,621	272,621	280,785	274,617	.0	(1,995)	.0	(1,995)	.0	272,621	.0	.0	.0	5,407	03/15/2046	1FM
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		09/01/2020	Paydown		1,011,394	1,011,394	1,041,676	1,019,447	.0	(8,053)	.0	(8,053)	.0	1,011,394	.0	.0	.0	21,228	03/15/2047	1FM
92939F-AS-8	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 A3 3.428% 08/15/47		09/01/2020	Paydown		187,719	187,719	189,464	.0	.0	(1,745)	.0	(1,745)	.0	187,719	.0	.0	.0	17,489	08/15/2047	1FE
92939F-AS-8	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB 3.393% 08/15/47		09/01/2020	Paydown		4,009	4,009	4,146	.0	.0	(137)	.0	(137)	.0	4,009	.0	.0	.0	.11	08/15/2047	1FE
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2020	Paydown		54,553	81,162	61,171	74,647	.0	(20,094)	.0	(20,094)	.0	54,553	.0	.0	.0	2,396	05/25/2036	1FM
93934F-EQ-1	WMALT 2005-9 244 5.500% 11/25/35		09/01/2020	Paydown		85,975	90,988	84,019	85,321	.0	654	.0	654	.0	85,975	.0	.0	.0	3,184	11/25/2035	1FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2020	Paydown		66,129	66,129	30,512	25,373	.0	40,757	.0	40,757	.0	66,129	.0	.0	.0	.789	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.521% 10/25/36		09/01/2020	Paydown		108,984	108,984	57,227	47,487	.0	61,497	.0	61,497	.0	108,984	.0	.0	.0	1,473	10/25/2036	1FM
94106L-BJ-7	WASTE MANAGEMENT INC 4.000% 07/15/39		07/20/2020	Call 101.0000		5,050,000	5,000,000	4,994,800	4,995,150	.0	180	.0	180	.0	4,995,330	.0	4,670	4,670	282,222	07/15/2039	2FE
949456-AA-5	WLKRG 2013-AA A 3.100% 03/15/29		09/15/2020	Paydown		243,467	243,467	243,470	243,468	.0	(1)	.0	(1)	.0	243,467	.0	.0	.0	5,030	03/15/2029	1FE
949460-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		09/15/2020	Paydown		456,525	456,525	456,393	456,411	.0	115	.0	115	.0	456,525	.0	.0	.0	9,152	06/15/2038	1FE
94988H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		09/01/2020	Paydown		299,916	299,916	297,011	299,075	.0	841	.0	841	.0	299,916	.0	.0	.0	4,318	10/15/2045	1FM
94988Q-BC-4	WFCM 2013-LC12 XA 0.351% 07/15/46		09/01/2020	Paydown		.0	.0	24,420	6,844	.0	(6,844)	.0	(6,844)	.0	.0	.0	.0	.0	2,513	07/15/2046	1FE
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		09/01/2020	Paydown		708,691	708,691	729,942	716,627	.0	(7,936)	.0	(7,936)	.0	708,691	.0	.0	.0	13,483	07/15/2058	1FM
94989U-AS-0	WFMS 2018-1 A17 3.500% 07/25/47		09/01/2020	Paydown		1,993,189	1,993,189	1,940,913	1,943,100	.0	50,089	.0	50,089	.0	1,993,189	.0	.0	.0	46,598	07/25/2047	1FM
95001T-BH-7	WFMS 2019-1 B1 4.026% 11/25/48		09/01/2020	Paydown		16,605	16,605	16,733	16,709	.0	(104)	.0	(104)	.0	16,605	.0	.0	.0	.448	11/25/2048	1FM
95002F-AA-2	WFMS 2019-4 A1 3.500% 09/25/49		09/01/2020	Paydown		2,243,610	2,243,610	2,283,575	2,282,651	.0	(39,041)	.0	(39,041)	.0	2,243,610	.0	.0	.0	52,195	09/25/2049	1FM
95002X-BH-7	WFCM 2020-C57 XA 2.238% 08/15/53		09/01/2020	Paydown		.0	.0	2,279	.0	.0	(2,279)	.0	(2,279)	.0	.0	.0	.0	.0	28	08/15/2053	1FE
95058X-AE-8	WEN 2018-1A A21I 3.884% 03/15/48		09/15/2020	Paydown		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	1,457	03/15/2048	2FE
95058X-AH-1	WEN 2019-1A A21I 4.080% 06/15/49		09/15/2020	Paydown		56,875	56,875	57,969	35,000	.0	(1,094)	.0	(1,094)	.0	56,875	.0	.0	.0	1,517	06/15/2049	2FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.363% 03/15/47		09/01/2020	Paydown		.0	.0	14,768	8,381	.0	(8,381)	.0	(8,381)	.0	.0	.0	.0	.0	1,888	03/15/2047	1FE
96950F-AG-9	WILLIAMS PARTNERS 4.125% 11/15/20		08/17/2020	Call 100.0000		2,206,000	2,206,000	2,260,621	2,212,601	.0	(6,601)	.0	(6,601)	.0	2,206,000	.0	.0	.0	68,248	11/15/2020	2FE
988498-AM-3	YUM! BRANDS INC 7.750% 04/01/25		08/24/2020	CITIGROUP GLOBAL MKTS Redemption 100.0000		167,944	151,000	154,194	.0	.0	(290)	.0	(290)	.0	153,904	.0	14,040	14,040	4,714	04/01/2025	4FE
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	07/15/2020			102,400	102,400	102,400	102,400	.0	.0	.0	.0	.0	102,400	.0	.0	.0	3,379	01/15/2030	1FE
00162L-CN-5	ALM 2015-16A AAR2 1.173% 07/15/27	D	07/15/2020	Paydown		18,853	18,853	18,864	18,862	.0	(9)	.0	(9)	.0	18,853	.0	.0	.0	371	07/15/2027	1FE
00772B-AQ-4	AERCAP 4.625% 10/30/20	D	08/19/2020	Call 100.7836		6,861,347	6,808,000	6,973,979	6,945,915	.0	(105,195)	.0	(105,195)	.0	6,840,721	.0	(32,721)	(32,721)	306,118	10/30/2020	2FE
02315Q-AA-6	AMBAC LSN1 LLC 5.220% 02/12/23	D	07/01/2020	Various		8,317	8,317	8,317	8,317	.0	.0	.0	.0	.0	8,317	.0	.0	.0	.279	02/12/2023	5G1
05674X-AA-9	SUZANO AUSTRIA GMBH 5.750% 07/14/26	D	09/17/2020	BANK OF AMERICA SEC		1,273,250	1,100,000	1,124,200	1,121,458	.0	(2,094)	.0	(2,094)	.0	1,119,365	.0	153,885	153,885	75,022	07/14/2026	2FE
09629V-AC-7	BLUEM 2018-2A A 1.390% 08/15/31	D	08/17/2020	Paydown		314,189	314,189	314,189	314,189	.0	.0	.0	.0	.0	314,189	.0	.0	.0	5,864	08/15/2031	1FE
404280-BV-0	HSBC HOLDINGS PLC-SPONS 0.899% 09/11/21	D	09/11/2020	Call 100.0000		10,000,000	10,000,000	10,001,900	10,000,851	.0	(851)	.0	(851)	.0	10,000,000	.0	.0	.0	125,265	09/11/2021	1FE
44328M-AC-8	HSBC BANK PLC 4.125% 08/12/20	D	08/12/2020	Various		7,000,000	7,000,000	6,958,070	6,996,630	.0	3,370	.0	3,370	.0	7,000,000	.0	.0	.0	288,750	08/12/2020	1FE
46590X-AB-2	JBS USA FOOD FINANCE 5.500% 01/15/30	D	09/24/2020	BOSTON		199,470	183,000	203,588	.0	.0	(128)	.0	(128)	.0	203,459	.0	(3,989)	(3,989)	2,041	01/15/2030	3FE
55818P-AL-4	MDPK 2014-12A AR 1.532% 07/20/26	D	07/24/2020	Paydown		1,034,689	1,034,689	1,034,689	1,034,689	.0	.0	.0	.0	.0	1,034,689	.0	.0	.0	22,759	07/20/2026	1FE
67091R-AK-5	OCF 2015-8A A1R 1.123% 04/17/27	D	07/17/2020	Paydown		58,079	58,079	57,949	19,372	.0	133	.0	133	.0	58,079	.0	.0	.0	564	04/17/2027	1FE
69700V-AA-7	Palmer Square Lo20191A ng Ltd 2019-1A A1 1.321% 04/20/27	D	07/20/2020	Paydown		3,338	3,338	3,338	3,338	.0	.0	.0	.0	.0	3,338	.0	.0	.0	.68	04/20/2027	1FE
75574W-AA-5	ROMT 2018-FL2 A 0.998% 06/25/35	D	08/25/2020	Paydown		415,873	415,873	415,873	415,873	.0	.0	.0	.0	.0	415,873	.0	.0	.0	4,857	06/25/2035	1FE
78010X-AE-1	ROYAL BK OF SCOTLAND PLC 5.625% 08/24/20	D	08/24/2020	Maturity		3,870,000	3,870,000	3,978,708	3,956,586	.0	(86,586)	.0	(86,586)	.0	3,870,000	.0	.0	.0	217,688	08/24/2020	2FE
80685Q-AA-4	SCHLUMBERGER OILFIELD UK 4.200% 01/15/21	D	07/01/2020	Various		10,690,586	10,470,000	11,473,609	.0	.0	10,512,284	.0	10,512,284	.0	10,512,284	.0	(42,284)	(42,284)	640,782	01/15/2021	1FE
80685Q-AA-4	SCHLUMBERGER OILFIELD UK 4.200% 01/15/21	D	07/01/2020	Redemption 96.5383		(10,107,556)	(10,470,000)	(11,473,609)	.0	.0	(10,470,000)	.0	(10,470,000)	.0	(10,470,000)	.0	362,444	362,444	(189,401)	01/15/2021	1FE
87159Q-BV-9	Symphony CLO Ltd201414A 2014-14A AR 1.221% 07/14/39	D	07/14/2020	Paydown		11,004	11,004	11,004	11,004	.0	.0	.0	.0	.0	11,004	.0	.0	.0	223	07/14/2039	1FE
88432D-BC-7	WINDR 2014-3A A1A2 1.423% 10/22/31	D	07/22/2020	Paydown		122,938	122,938	122,938	122,938	.0	.0	.0	.0	.0	122,938	.0	.0	.0	2,591	10/22/2031	1FE
89380M-AA-0	TRANSOCEAN GUARDIAN LTD 5.875% 01/15/24	D	07/15/2020	Redemption 100.0000		44,605	44,605	44,159	44,263	.0	342	.0	342	.0	44,605	.0	.0	.0	2,621	01/15/2024	4FE
89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25	D	08/03/2020	Redemption 100.0000		21,450	21,450	21,236	21,271	.0	179	.0	179	.0	21,450	.0	.0	.0	1,314	08/01/2025	4FE
92557U-AW-7	VIBR 2015-3A A1RR 1.508% 10/20/31	D	07/20/2020	Paydown		90,443	90,443	90,443	90,443	.0	.0	.0	.0	.0	90,443	.0	.0	.0	1,983	10/20/2031	1FE
92916X-AJ-6	VOYA 2013-3A A1RR 1.421% 10/18/31	D	07/18/2020	Paydown		20,142	20,142	20,074	20,080	.0	62	.0	62	.0	20,142	.0	.0	.0	433	10/18/2031	1FE
980888-AD-3	WOOLWORTHS LTD 4.000% 09/22/20	D	09/22/2020	Various		11,760,000	11,760,000	12,191,594	11,801,648	.0	(41,648)	.0	(41,648)	.0	11,760,000	.0	.0	.0	470,400	09/22/2020	2FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol	
..G2163#-AH-1	COOKSON GRP PLC PP 4.970% 12/16/20	C	08/27/2020	Various		3,039,637	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	181,696	12/16/2020	2PL
..T6645*-AA-5	MARR SpA PP 5.370% 07/11/20	C	07/11/2020	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	161,100	07/11/2020	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						519,234,660	522,201,847	512,178,197	469,456,168	0	888,313	9,916,844	(9,028,531)	0	511,863,009	0	3,648,473	3,648,473	20,030,892	XXX	XXX	
..001690-AE-9	AIR MEDICAL GROUP HOLDINGS INC TL 1L		09/30/2020	Various		10,038	10,038	9,617	9,704	0	334	0	334	0	10,038	0	0	0	0	283	04/28/2022	4FE
..00241Y-AM-6	AVSC HOLDING CORP TL B 1L 03/03/25		09/08/2020	MORGAN STANLEY HI-YLD		1,119,884	1,468,700	1,057,993	1,455,474	0	1,236	398,533	(397,297)	0	1,058,178	0	61,706	61,706	55,391	03/03/2025	5FE	
..00241Y-AM-6	AVSC HOLDING CORP TL B 1L 03/03/25		07/01/2020	Redemption 100.0000		3,756	3,756	2,706	3,722	0	1,053	1,019	34	0	3,756	0	0	0	102	03/03/2025	5FE	
..00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		09/30/2020	Redemption 100.0000		2,519	2,519	2,516	0	0	3	0	3	0	2,519	0	0	0	42	01/04/2026	4FE	
..00912Y-AL-6	AIR METHODS CORP TL 1L 04/22/24		09/30/2020	Redemption 100.0000		5,000	5,000	4,237	4,360	0	640	0	640	0	5,000	0	0	0	156	04/22/2024	4FE	
..01771J-AE-3	ALLEN MEDIA LLC TL B 1L 02/10/27		09/30/2020	Redemption 100.0000		5,157	5,157	5,131	0	0	26	0	26	0	5,157	0	0	0	165	02/10/2027	3FE	
..03280F-AK-7	ANCESTRY.COM OPERATIONS INC TL B 1L 08/27/26		09/30/2020	Redemption 100.0000		5,009	5,009	4,959	4,960	0	49	0	49	0	5,009	0	0	0	114	08/27/2026	4FE	
..03755P-AB-1	APERGY CORP TL B 1L 05/09/25		09/28/2020	Redemption 100.0000		90,361	90,361	90,307	90,310	0	51	0	51	0	90,361	0	0	0	1,533	05/09/2025	3FE	
..03834X-AJ-2	UNITED PACIFIC TL B 1L 11/14/26		09/30/2020	Redemption 100.0000		7,504	7,504	7,446	5,771	0	58	0	58	0	7,504	0	0	0	287	11/14/2026	4FE	
..03834X-AK-9	UNITED PACIFIC TL B-DD 1L 10/28/26		08/01/2020	Redemption 100.0000		666,667	666,667	666,667	0	0	0	0	0	0	666,667	0	0	0	8,759	10/28/2026	4FE	
..04761P-AF-2	ATKINS NUTRITIONALS TL B 1L 07/06/24		08/17/2020	Redemption 100.0000		21,623	21,623	21,731	21,711	0	(88)	0	(88)	0	21,623	0	0	0	963	07/06/2024	4FE	
..05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L 10/31/24		09/30/2020	Various		7,676	7,676	7,377	7,384	0	292	0	292	0	7,676	0	0	0	260	10/31/2024	4FE	
..07368R-AD-3	BEACON ROOFING SUPPLY INC TL B 1L 01/02/25		09/30/2020	Redemption 100.0000		2,545	2,545	2,538	0	0	7	0	7	0	2,545	0	0	0	45	01/02/2025	4FE	
..07982E-AB-2	BELLRING BRANDS LLC TL 1L 10/21/24		09/30/2020	Redemption 100.0000		20,000	20,000	19,600	19,609	0	391	0	391	0	20,000	0	0	0	795	10/21/2024	4FE	
..08579J-BE-1	BERRY PLASTICS TL X 1L 01/19/24		09/30/2020	Redemption 100.0000		2,694	2,694	2,694	2,686	0	7	0	7	0	2,694	0	0	0	62	01/19/2024	3FE	
..09071F-AK-7	Bioscrip (Option Care) TL 1L 08/06/26		09/30/2020	Redemption 100.0000		2,500	2,500	2,485	0	0	15	0	15	0	2,500	0	0	0	73	08/06/2026	4FE	
..09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25		09/30/2020	Redemption 100.0000		2,500	2,500	2,514	2,512	0	(12)	0	(12)	0	2,500	0	0	0	72	06/16/2025	4FE	
..09518D-AH-0	BLOUNT INTERNATIONAL INC TL B 1L 04/12/23		07/02/2020	Redemption 100.0000		1,244	1,244	1,256	1,253	0	(9)	0	(9)	0	1,244	0	0	0	45	04/12/2023	4FE	
..09776M-AM-6	BOMBARDIER RECREATIONAL TL B 1L 05/24/27		09/28/2020	CITIBANK		871,059	897,421	897,421	0	0	0	0	0	0	897,421	0	(26,362)	(26,362)	15,738	05/24/2027	4FE	
..09776M-AM-6	BOMBARDIER RECREATIONAL TL B 1L 05/24/27		07/31/2020	Redemption 100.0000		2,878	2,878	2,878	0	0	0	0	0	0	2,878	0	0	0	40	05/24/2027	4FE	
..10330J-AU-2	BOYD GAMING CORP TL B 1L 09/14/23		09/24/2020	Redemption 100.0000		5,000	5,000	4,991	4,992	0	8	0	8	0	5,000	0	0	0	107	09/14/2023	3FE	
..11823L-AH-8	HERCULES MERGER SUB LLC TL 1L 11/02/26		07/01/2020	CREDIT SUISSE FIRST BOSTON		981,250	1,000,000	981,250	0	0	0	0	0	0	981,250	0	0	0	0	11/02/2026	3FE	
..11823L-AH-8	HERCULES MERGER SUB LLC TL 1L 11/02/26		09/30/2020	Redemption 100.0000		2,500	2,500	2,447	0	0	53	0	53	0	2,500	0	0	0	14	11/02/2026	3FE	
..12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L 06/19/25		07/01/2020	CREDIT SUISSE FIRST BOSTON		2,425,000	2,500,000	2,425,000	0	0	0	0	0	0	2,425,000	0	0	0	0	06/19/2025	4FE	
..13134M-BE-2	CALPINE CONS FIN/COFC FI TL B5 1L 01/15/24		09/30/2020	Redemption 100.0000		2,427	2,427	2,417	2,419	0	8	0	8	0	2,427	0	0	0	50	01/15/2024	3FE	
..13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		09/30/2020	Redemption 100.0000		5,568	5,568	5,568	5,568	0	0	0	0	0	5,568	0	0	0	106	08/12/2026	3FE	
..14161J-AB-0	CARDTRONICS USA INC TL B 1L 06/29/27		07/01/2020	J P MORGAN SEC HI-YIELD		982,500	1,000,000	982,500	0	0	0	0	0	0	982,500	0	0	0	0	06/29/2027	3FE	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
14161J-AB-0	CARDTRONICS USA INC TL B 1L 06/29/27		09/30/2020	Redemption 100.0000		2,500	2,500	2,456	.0	.0	.44	.0	.44	.0	2,500	.0	.0	.0	.32	06/29/2027	3FE
14173M-AC-7	CARESTREAM DENTAL TL 1L 09/02/24		09/30/2020	Various 100.0000		(8,225)	(8,225)	(8,124)	(.8,124)	.0	(.95)	.0	(.95)	.0	(.8,225)	.0	.0	.0	.146	09/02/2024	4FE
15018L-AJ-0	CEDAR FAIR LP TL B 1L 04/13/24		09/30/2020	Redemption 100.0000		.455	.455	.455	.455	.0	.0	.0	.0	.0	.455	.0	.0	.0	.9	04/13/2024	4FE
15669G-AH-7	CENTURYLINK INC TL B 1L 03/15/27		09/30/2020	Redemption 100.0000		10,000	10,000	9,988	.0	.0	.13	.0	.13	.0	10,000	.0	.0	.0	.143	03/15/2027	3FE
15872E-AB-8	CHAMPIONX HOLDING INC TL B 1L 06/01/27		07/01/2020	BANK of AMERICA SEC 100.0000		(.40)	.0	.0	.0	.0	.1	.0	.1	.0	.1	.0	(.42)	(.42)	.0	06/01/2027	3FE
16117L-BX-6	CHARTER COMM OPT LLC/CAP TL B2 1L 02/01/27		09/30/2020	Redemption 100.0000		3,712	3,712	3,712	3,712	.0	.0	.0	.0	.0	3,712	.0	.0	.0	.51	02/01/2027	2FE
17148P-AD-3	CHURCHILL DOWNS INC TL B 1L 12/27/24		07/01/2020	Redemption 100.0000		1,250	1,250	1,253	1,253	.0	(.3)	.0	(.3)	.0	1,250	.0	.0	.0	.12	12/27/2024	2FE
18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L 07/24/26		09/17/2020	Redemption 100.0000		120,000	120,000	119,400	119,406	.0	594	.0	594	.0	120,000	.0	.0	.0	3,097	07/24/2026	3FE
19257P-AB-0	COHU INC TL B 1L 10/01/25		09/30/2020	Redemption 100.0000		5,063	5,063	5,050	.0	.0	.13	.0	.13	.0	5,063	.0	.0	.0	.95	10/01/2025	4FE
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L 04/12/23		09/30/2020	Various 100.0000		40,504	40,504	40,603	39,898	.0	(.72)	.0	(.72)	.0	40,504	.0	.0	.0	3,235	04/12/2023	4FE
20337E-AQ-4	COMMSCOPE INC TL B2 1L 04/03/26		09/30/2020	Redemption 100.0000		2,500	2,500	2,465	2,468	.0	.32	.0	.32	.0	2,500	.0	.0	.0	.77	04/03/2026	4FE
21871Q-AF-1	CORECIVIC INC TL B 1L 12/18/24		08/01/2020	NOMURA SECURITIES 995,000		1,000,000	995,000	995,000	.0	.0	.0	.0	.0	.0	995,000	.0	.0	.0	.0	12/18/2024	3FE
22207E-BG-8	COTY INC TI B 1L 04/07/25		07/01/2020	Various 100.0000		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.113	04/07/2025	3FE
22207E-BG-8	COTY INC TI B 1L 04/07/25		09/29/2020	Redemption 100.0000		7,500	7,500	7,181	7,229	.0	.271	.0	.271	.0	7,500	.0	.0	.0	.159	04/07/2025	4FE
23338D-AM-8	DXP Enterprises TL B 1L 08/29/23		09/30/2020	Redemption 100.0000		42,243	42,243	42,509	42,451	.0	(.209)	.0	(.209)	.0	42,243	.0	.0	.0	1,596	08/29/2023	4FE
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25		09/30/2020	Redemption 100.0000		5,000	5,000	4,965	4,969	.0	.31	.0	.31	.0	5,000	.0	.0	.0	.190	12/31/2025	4FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		09/30/2020	Redemption 100.0000		5,004	5,004	4,787	2,495	.0	.218	.0	.218	.0	5,004	.0	.0	.0	.153	08/24/2026	3FE
26816D-AL-4	DYNACORP INTERNTL INC TL B 1L 08/18/25		09/30/2020	Redemption 100.0000		24,838	24,838	24,093	24,120	.0	.717	.0	.717	.0	24,838	.0	.0	.0	1,428	08/18/2025	3FE
26928B-AJ-8	EW SCRIPPS CO TL B 1L 10/02/24		09/30/2020	Redemption 100.0000		5,000	5,000	4,985	4,987	.0	.13	.0	.13	.0	5,000	.0	.0	.0	.92	10/02/2024	3FE
26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26		09/30/2020	Redemption 100.0000		2,488	2,488	2,488	2,488	.0	.0	.0	.0	.0	2,488	.0	.0	.0	.54	05/01/2026	3FE
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L 10/01/25		09/30/2020	Redemption 100.0000		1,250	1,250	1,259	1,254	.0	(.4)	.0	(.4)	.0	1,250	.0	.0	.0	.44	10/01/2025	4FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL B 1L 02/04/27		08/01/2020	GOLDMAN SACHS 250,000		250,000	250,000	250,000	.0	.0	250,000	.0	250,000	.0	250,000	.0	.0	.0	.0	02/04/2027	2FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL B 1L 02/04/27		08/01/2020	GOLDMAN SACHS 100.0000		(1,355)	.0	(1,355)	.0	.0	(.248,645)	.0	(.248,645)	.0	.0	.0	(1,355)	(1,355)	.0	02/04/2027	3FE
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26		09/30/2020	Redemption 100.0000		(.8,744)	(.8,744)	(.8,730)	(.8,729)	.0	(.15)	.0	(.15)	.0	(.8,744)	.0	.0	.0	.0	07/24/2026	4FE
29373U-AC-5	ENVISION HEALTHCARE CORP TL 1L 10/10/25		08/18/2020	MORGAN STANLEY HI-YLD 100.0000		2,066,630	2,955,000	2,887,331	2,896,075	.0	5,938	.0	5,938	.0	2,902,013	.0	(.835,383)	(.835,383)	.82,442	10/10/2025	5FE
29373U-AC-5	ENVISION HEALTHCARE CORP TL 1L 10/10/25		07/01/2020	Redemption 100.0000		7,500	7,500	7,328	7,350	.0	.150	.0	.150	.0	7,500	.0	.0	.0	.184	10/10/2025	5FE
33774U-AC-2	FISERV INC TL B 1L 02/18/27		09/30/2020	Redemption 100.0000		.625	.625	.622	.0	.0	.3	.0	.3	.0	.625	.0	.0	.0	.21	02/18/2027	4FE
365556-AU-3	INGERSOLL-RAND SERVICES TL B 1L 03/01/27		09/30/2020	Redemption 100.0000		1,250	1,250	1,248	.0	.0	.2	.0	.2	.0	1,250	.0	.0	.0	.15	03/01/2027	3FE
365556-AW-9	GARDNER DENVER INC TL B 1L 03/01/27		07/01/2020	CITIBANK 100.0000		492,500	500,000	492,500	.0	.0	.0	.0	.0	.0	492,500	.0	.0	.0	.0	03/01/2027	3FE
365556-AW-9	GARDNER DENVER INC TL B 1L 03/01/27		09/30/2020	Redemption 100.0000		1,250	1,250	1,231	.0	.0	.19	.0	.19	.0	1,250	.0	.0	.0	.9	03/01/2027	3FE

STATEMENT AS OF SEPTEMBER 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 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
37249U-AU-0	GENTIVA HEALTH SERVICES TL 1L 07/02/25		09/30/2020	Redemption 100.0000		2,357	2,357	2,357	.0	.0	.0	.0	.0	.0	2,357	.0	.0	.0	.53	07/02/2025	4FE
37252K-AP-7	GEO GROUP INC/THE TI B 1L 03/22/24		09/30/2020	Redemption 100.0000		2,564	2,564	2,295	2,300	.0	.264	.0	.264	.0	2,564	.0	.0	.0	.60	03/22/2024	3FE
38254B-AZ-1	GOODYEAR TIRE & RUBBER TI 2L 03/07/25		07/01/2020	J P MORGAN SEC HI-YIELD		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.49,219	03/07/2025	3FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		09/30/2020	Various Redemption 100.0000		15,981	15,981	15,414	5,329	.0	.573	.0	.573	.0	15,981	.0	.0	.0	.285	08/18/2025	3FE
40435T-AH-0	HS PURCHASER LLC TL 1L 11/19/26		09/30/2020	Redemption 100.0000		2,494	2,494	2,472	2,472	.0	.22	.0	.22	.0	2,494	.0	.0	.0	.200	11/19/2026	4FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		09/30/2020	Various Redemption 100.0000		.0	.0	.0	(2,498)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.136	03/20/2025	4FE
42236W-AH-0	Heartland Dental TL 1L 04/30/25		09/30/2020	Redemption 100.0000		2,538	2,538	2,536	.0	.0	.2	.0	.2	.0	2,538	.0	.0	.0	.75	04/30/2025	5FE
42727C-AC-1	HERITAGE POWER LLC TL B 1L 07/30/26		09/30/2020	Redemption 100.0000		1,974	1,974	1,934	1,935	.0	.39	.0	.39	.0	1,974	.0	.0	.0	.252	07/30/2026	4FE
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/03/25		09/30/2020	Redemption 100.0000		8,444	8,444	8,444	8,423	.0	.21	.0	.21	.0	8,444	.0	.0	.0	.151	08/03/2025	4FE
44932E-AB-6	HYSTER-YALE GROUP INC TL B 1L 05/30/23		09/30/2020	Various Redemption 100.0000		26,389	26,389	26,230	26,241	.0	.148	.0	.148	.0	26,389	.0	.0	.0	.695	05/30/2023	4FE
44988E-AE-3	INC RESEARCH TL B 1L 08/01/24		08/01/2020	Redemption 100.0000		(3)	(3)	(3)	(3)	.0	.0	.0	.0	.0	(3)	.0	.0	.0	.0	08/01/2024	3FE
45173J-AK-0	II-VI INC TL B 1L 05/08/26		07/09/2020	Redemption 100.0000		1,990,000	1,990,000	1,946,311	1,947,462	.0	.42,538	.0	.42,538	.0	1,990,000	.0	.0	.0	.49,229	05/08/2026	3FE
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		09/30/2020	Redemption 100.0000		5,000	5,000	4,924	4,934	.0	.66	.0	.66	.0	5,000	.0	.0	.0	.96	01/02/2026	3FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		09/30/2020	Various Redemption 100.0000		5,623	5,623	5,621	5,024	.0	.8	.0	.8	.0	5,623	.0	.0	.0	.139	06/27/2025	4FE
47009Y-AK-3	JAGUAR HOLDINGS TL 1L 08/18/22		08/10/2020	Various Redemption 100.0000		1,594,019	1,596,162	1,586,135	596,965	.0	1,151	.0	1,151	.0	1,587,920	.0	6,099	6,099	.19,058	08/18/2022	4FE
47009Y-AK-3	JAGUAR HOLDINGS TL 1L 08/18/22		07/01/2020	Various Redemption 100.0000		4,200	4,200	4,174	1,571	.0	.25	.0	.25	.0	4,200	.0	.0	.0	.37	08/18/2022	4FE
47077D-AF-7	JANE STREET GROUP LLC TL B 1L 01/31/25		09/30/2020	Redemption 100.0000		2,500	2,500	2,494	.0	.0	.6	.0	.6	.0	2,500	.0	.0	.0	.40	01/31/2025	3FE
47579S-AT-7	JELD-WEN INC TL B4 1L 12/13/24		09/30/2020	Redemption 100.0000		10,000	10,000	9,944	9,953	.0	.48	.0	.48	.0	10,000	.0	.0	.0	.215	12/13/2024	3FE
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/26/25		09/30/2020	Redemption 100.0000		7,500	7,500	7,322	7,347	.0	.153	.0	.153	.0	7,500	.0	.0	.0	.274	05/26/2025	4FE
513076-BB-4	LAMAR MEDIA CORP TL B 1L 02/06/27		07/01/2020	J P MORGAN SEC HI-YIELD		(41)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(41)	(41)	.8,110	02/06/2027	2FE
53566N-AD-6	LINEAGE LOGISTICS LLC TL B 1L 02/27/25		09/30/2020	Redemption 100.0000		5,089	5,089	5,089	.0	.0	.0	.0	.0	.0	5,089	.0	.0	.0	.113	02/27/2025	4FE
54805B-AB-5	ORYX SOUTHERN DELAWARE TL B 1L 05/22/26		09/30/2020	Redemption 100.0000		2,500	2,500	2,465	2,467	.0	.33	.0	.33	.0	2,500	.0	.0	.0	.91	05/22/2026	4FE
57906P-AG-4	MCAFFEE LLC TL B 1L 09/30/24		09/30/2020	Redemption 100.0000		9,789	9,789	9,812	9,807	.0	(18)	.0	(18)	.0	9,789	.0	.0	.0	.286	09/30/2024	4FE
58943P-AR-3	MEREDITH CORP TL B 1L 01/31/25		08/01/2020	RBC/DAIN		1,440,000	1,500,000	1,440,000	.0	.0	.0	.0	.0	.0	1,440,000	.0	.0	.0	.0	01/31/2025	3FE
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/24		09/30/2020	Redemption 100.0000		2,500	2,500	2,487	2,471	.0	.29	.0	.29	.0	2,500	.0	.0	.0	.91	05/15/2024	4FE
62933R-AL-6	NN INC TL B 1L 10/19/22		09/30/2020	Redemption 100.0000		5,440	5,440	5,379	5,385	.0	.55	.0	.55	.0	5,440	.0	.0	.0	.234	10/19/2022	5FE
63937Y-AE-1	NAVISTAR TL B 1L 11/06/24		07/31/2020	Redemption 100.0000		3,807	3,807	3,801	3,801	.0	.6	.0	.6	.0	3,807	.0	.0	.0	.72	11/06/2024	3FE
64072U-AE-2	CSC HOLDINGS INC TL 1L 07/15/25		07/15/2020	Redemption 100.0000		2,500	2,500	2,488	2,490	.0	.10	.0	.10	.0	2,500	.0	.0	.0	.48	07/15/2025	3FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		07/15/2020	Redemption 100.0000		1,247	1,247	1,247	1,247	.0	.0	.0	.0	.0	1,247	.0	.0	.0	.26	04/15/2027	3FE
68162R-AD-3	WEST CORP TL B1 1L 10/10/24		09/30/2020	Redemption 100.0000		5,000	5,000	4,940	4,949	.0	.51	.0	.51	.0	5,000	.0	.0	.0	.199	10/10/2024	4FE
69338C-AH-4	PG&E CORP TL EXIT 1L 06/23/25		07/01/2020	JPM FUNDS RECAP		200,000	200,000	200,000	.0	.0	.0	.0	.0	.0	200,000	.0	.0	.0	.0	06/23/2025	4FE

STATEMENT AS OF SEPTEMBER 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- 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
69338C-AH-4	PG&E CORP TL EXIT 1L 06/23/25		09/30/2020	Redemption 100.0000		2,500	2,500	2,470	.0	.0	.30	.0	.30	.0	2,500	.0	.0	.0	.36	06/23/2025	4FE
69431E-BK-8	PACIFIC LIFE CORP DIP-TL 1L 12/31/20		07/01/2020	Redemption 100.0000		1,000,000	1,000,000	996,250	747,747	.0	2,253	.0	2,253	.0	1,000,000	.0	.0	.0	17,670	12/31/2020	2FE
70454B-AT-6	PEABODY ENERGY CORP TL B 1L 03/31/25		09/30/2020	Various		3,699	3,699	3,683	3,684	.0	.15	.0	.15	.0	3,699	.0	.0	.0	100	03/31/2025	5FE
70583G-AW-2	PELICAN PRODUCTS INC TL B 1L 05/01/25		09/30/2020	Various		6,288	6,288	6,249	6,251	.0	.37	.0	.37	.0	6,288	.0	.0	.0	198	05/01/2025	4FE
72448F-AR-6	PITNEY BOWES INC TL B 1L 01/07/25		09/30/2020	Redemption 100.0000		12,500	12,500	12,358	.0	.0	142	.0	142	.0	12,500	.0	.0	.0	5,125	01/07/2025	3FE
72584D-AE-4	KFC HOLDING CO TL B 1L 04/03/25		09/30/2020	Redemption 100.0000		3,750	3,750	3,746	3,746	.0	.4	.0	.4	.0	3,750	.0	.0	.0	.75	04/03/2025	3FE
72749D-AC-0	PLANTRONICS INC TL 1L 07/02/25		09/25/2020	Various		2,630,986	2,798,922	2,790,757	1,804,680	.0	1,925	.0	1,925	.0	2,791,605	.0	(160,619)	(160,619)	60,638	07/02/2025	4FE
74839X-AF-6	QUIKRETE HOLDINGS INC TL B 1L 11/15/23		09/30/2020	Redemption 100.0000		2,539	2,539	2,533	.0	.0	.6	.0	.6	.0	2,539	.0	.0	.0	.39	11/15/2023	4FE
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/16/25		09/30/2020	Various		5,000	5,000	5,046	5,039	.0	(39)	.0	(39)	.0	5,000	.0	.0	.0	333	06/16/2025	5FE
78404X-AH-8	SBA SENIOR FINANCE II LLC TL B 1L 04/11/25		09/30/2020	Redemption 100.0000		3,934	3,934	3,926	3,927	.0	.7	.0	.7	.0	3,934	.0	.0	.0	.54	04/11/2025	3FE
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		09/30/2020	Redemption 100.0000		.820	.820	.820	.0	.0	.0	.0	.0	.0	.820	.0	.0	.0	.16	01/23/2025	4FE
78466D-BD-5	SS&C TECHNOLOGIES INC TL B3 1L 04/16/25		07/01/2020	Various		(7,424)	(7,344)	(7,298)	(7,344)	.0	.35	.0	.35	.0	(7,309)	.0	(115)	(115)	4,046	04/16/2025	3FE
78466D-BD-5	SS&C TECHNOLOGIES INC TL B3 1L 04/16/25		07/31/2020	Redemption 100.0000		7,344	7,344	7,298	7,344	.0	.0	.0	.0	.0	7,344	.0	.0	.0	.343	04/16/2025	3FE
78466D-BE-3	SS&C TECHNOLOGIES INC TL B4 1L 04/16/25		07/01/2020	Various		(950)	(894)	(888)	(894)	.0	.4	.0	.4	.0	(890)	.0	(60)	(60)	2,843	04/16/2025	3FE
78466D-BE-3	SS&C TECHNOLOGIES INC TL B4 1L 04/16/25		07/31/2020	Redemption 100.0000		.894	.894	.888	.894	.0	.0	.0	.0	.0	.894	.0	.0	.0	.177	04/16/2025	3FE
78466D-BF-0	SS&C TECHNOLOGIES INC TL B5 1L 04/16/25		07/01/2020	Various		(1,408)	(1,264)	(1,257)	.0	.0	(1,259)	.0	(1,259)	.0	(1,259)	.0	(149)	(149)	7,287	04/16/2025	3FE
78466D-BF-0	SS&C TECHNOLOGIES INC TL B5 1L 04/16/25		07/01/2020	Redemption 100.0000		1,264	1,264	1,257	.0	.0	1,264	.0	1,264	.0	1,264	.0	.0	.0	.19	04/16/2025	3FE
78516E-AB-8	SABERT CORP TL B 1L 12/10/26		07/01/2020	Redemption 100.0000		1,875	1,875	1,856	1,856	.0	.19	.0	.19	.0	1,875	.0	.0	.0	.55	12/10/2026	4FE
80465J-AD-0	SAVAGE ENTERPRISES LLC TL B 1L 08/01/25		07/01/2020	Redemption 100.0000		81,818	81,818	81,818	.0	.0	.0	.0	.0	.0	81,818	.0	.0	.0	550	08/01/2025	4FE
80862Q-AD-3	SCIENCE APPLICATIONS INTL CORP TL B 1L 10/31/25		08/18/2020	WELLS FARGO		481,066	491,250	483,675	484,584	.0	.761	.0	.761	.0	485,344	.0	(4,278)	(4,278)	8,131	10/31/2025	3FE
80862Q-AD-3	SCIENCE APPLICATIONS INTL CORP TL B 1L 10/31/25		07/31/2020	Redemption 100.0000		1,250	1,250	1,231	1,233	.0	.17	.0	.17	.0	1,250	.0	.0	.0	.21	10/31/2025	3FE
80862Q-AG-6	SCIENCE APPLICATIONS INTL CORP TL B 1L 03/05/27		08/18/2020	WELLS FARGO		615,125	622,500	616,275	.0	.0	.306	.0	.306	.0	616,581	.0	(1,456)	(1,456)	7,206	03/05/2027	3FE
80862Q-AG-6	SCIENCE APPLICATIONS INTL CORP TL B 1L 03/05/27		08/28/2020	Redemption 100.0000		169,167	169,167	167,475	.0	.0	1,692	.0	1,692	.0	169,167	.0	.0	.0	1,954	03/05/2027	3FE
82621Y-AD-4	LYONS MAGNUS INC TL 1L 11/11/24		09/30/2020	Various		11,307	11,307	11,253	11,257	.0	.49	.0	.49	.0	11,307	.0	.0	.0	.378	11/11/2024	4FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		09/30/2020	Redemption 100.0000		1,750	1,750	1,741	1,741	.0	.9	.0	.9	.0	1,750	.0	.0	.0	.33	09/30/2026	3FE
83417U-AH-9	SOLARWINDS HOLDINGS INC TL 1L 02/05/24		09/30/2020	Redemption 100.0000		6,825	6,825	6,829	6,828	.0	(3)	.0	(3)	.0	6,825	.0	.0	.0	158	02/05/2024	4FE
855031-AQ-3	STAPLES INC TL B 1L 04/16/26		08/03/2020	Redemption 100.0000		2,500	2,500	2,406	2,411	.0	.89	.0	.89	.0	2,500	.0	.0	.0	106	04/16/2026	4FE
85769E-AZ-4	STATION CASINOS LLC TL B 1L 02/08/27		09/30/2020	Redemption 100.0000		2,490	2,490	2,487	.0	.0	.3	.0	.3	.0	2,490	.0	.0	.0	.46	02/08/2027	4FE
86880N-AW-3	Surgery Center Holdings Inc TL 1L 09/03/24		08/17/2020	CITIBANK		100,380	99,750	97,755	.0	.0	118	.0	118	.0	97,873	.0	2,507	2,507	2,245	09/03/2024	4FE
87265V-AF-5	T-MOBILE USA INC TL B 1L 04/01/27		09/30/2020	Redemption 100.0000		3,750	3,750	3,694	.0	.0	.56	.0	.56	.0	3,750	.0	.0	.0	.46	04/01/2027	2FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
.87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		.09/30/2020	Redemption 100.0000		3,125	3,125	3,122	3,113	.0	.12	.0	.12	.0	3,125	.0	.0	.0	.97	05/29/2026	4FE
.87823Q-AS-3	TIGER MERGER SUB CO TL FILO 1L 06/30/25		.09/30/2020	Redemption 100.0000		5,000	5,000	4,800	.0	.0	.200	.0	.200	.0	5,000	.0	.0	.0	.64	06/30/2025	2FE
.88037H-AG-9	TENNECO INC TL B 1L 10/01/25		.09/30/2020	Redemption 100.0000		5,044	5,044	4,918	.0	.0	.126	.0	.126	.0	5,044	.0	.0	.0	.110	10/01/2025	3FE
.88078F-BH-0	TEREX CORP TL 1L 01/31/24		.09/30/2020	Redemption 100.0000		2,500	2,500	2,483	2,477	.0	.23	.0	.23	.0	2,500	.0	.0	.0	.61	01/31/2024	3FE
.88078F-BJ-6	TEREX CORP TL B1 1L 01/31/24		.09/30/2020	Redemption 100.0000		.623	.623	.620	.620	.0	.3	.0	.3	.0	.623	.0	.0	.0	.32	01/31/2024	3FE
.89364M-BR-4	TRANSDIGM INC TL F 1L 12/09/25		.09/30/2020	Redemption 100.0000		7,265	7,265	7,265	.0	.0	.0	.0	.0	.0	7,265	.0	.0	.0	.116	12/09/2025	4FE
.90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		.09/30/2020	Redemption 100.0000		2,506	2,506	2,493	.0	.0	.13	.0	.13	.0	2,506	.0	.0	.0	.83	06/28/2026	4FE
.90349Y-AF-3	US ECOLOGY INC TL B 1L 11/02/26		.09/30/2020	Redemption 100.0000		5,000	5,000	4,835	.0	.0	.165	.0	.165	.0	5,000	.0	.0	.0	.36	11/02/2026	3FE
.90351H-AB-4	US FOODS TL B 1L 06/27/23		.09/30/2020	Redemption 100.0000		5,115	5,115	5,013	5,021	.0	.94	.0	.94	.0	5,115	.0	.0	.0	.99	06/27/2023	4FE
.90385Y-AB-7	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		.07/28/2020	Redemption 100.0000		27,643	27,643	27,540	8,018	.0	.991	.0	.991	.0	27,643	.0	.0	.0	.879	08/27/2025	4FE
.91359H-AP-3	UNIVERSAL HEALTH SERVICES TL B 1L 10/26/25		.07/01/2020	Various		(.88)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(.88)	(.88)	28,379	10/26/2025	2FE
.91359H-AP-3	UNIVERSAL HEALTH SERVICES TL B 1L 10/26/25		.07/01/2020	Various		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.72	10/26/2025	2FE
.92537E-AB-4	VERTIV GROUP CORP TL B 1L 03/02/27		.09/30/2020	Redemption 100.0000		2,500	2,500	2,488	.0	.0	.13	.0	.13	.0	2,500	.0	.0	.0	.51	03/02/2027	4FE
.929294-AH-9	WIKI HOLDING CO TL B 1L 05/01/24		.09/30/2020	Various		1,250	1,250	1,231	1,234	.0	.16	.0	.16	.0	1,250	.0	.0	.0	.110	05/01/2024	3FE
.92940J-AB-4	WR GRACE & CO-CONN TL B1 1L 04/03/25		.09/30/2020	Redemption 100.0000		.921	.921	.922	.922	.0	(.1)	.0	(.1)	.0	.921	.0	.0	.0	.21	04/03/2025	2FE
.92940J-AD-0	WR GRACE & CO-CONN TL B2 1L 04/03/25		.09/30/2020	Redemption 100.0000		1,579	1,579	1,580	1,580	.0	(.1)	.0	(.1)	.0	1,579	.0	.0	.0	.36	04/03/2025	3FE
.92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/31/25		.09/30/2020	Redemption 100.0000		12,635	12,635	12,603	12,604	.0	.30	.0	.30	.0	12,635	.0	.0	.0	.344	03/31/2025	4FE
.95075E-AC-3	WERNER FINCO LP TL 1L 07/24/24		.09/30/2020	Redemption 100.0000		3,750	3,750	3,703	3,711	.0	.39	.0	.39	.0	3,750	.0	.0	.0	.149	07/24/2024	4FE
.96244U-AD-9	WHATABRANDS LLC TL B 1L 07/31/26		.07/01/2020	CREDIT SUISSE FIRST BOSTON		.967,500	1,000,000	.967,500	.0	.0	.0	.0	.0	.0	.967,500	.0	.0	.0	.0	07/31/2026	4FE
.96244U-AD-9	WHATABRANDS LLC TL B 1L 07/31/26		.09/30/2020	Redemption 100.0000		3,005	3,005	2,913	.0	.0	.92	.0	.92	.0	3,005	.0	.0	.0	.23	07/31/2026	4FE
.96758D-BA-0	WIDEPENWEST TL B 1L 08/18/23		.09/30/2020	Redemption 100.0000		3,722	3,722	3,638	3,646	.0	.76	.0	.76	.0	3,722	.0	.0	.0	.130	08/18/2023	4FE
.98919X-AB-7	ZAYO GROUP LLC TL 1L 03/09/27		.09/30/2020	Redemption 100.0000		10,000	10,000	9,975	.0	.0	.25	.0	.25	.0	10,000	.0	.0	.0	.150	03/09/2027	4FE
.C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L 06/02/25		.09/30/2020	Redemption 100.0000		10,642	10,642	10,693	10,515	.0	.127	.0	.127	.0	10,642	.0	.0	.0	.322	06/02/2025	3FE
.F6456U-AB-9	BANI JAY GROUP US HOLDING TL B 1L 02/04/25		.08/01/2020	DEUTSCHE BANK		.963,750	1,000,000	.963,750	.0	.0	.0	.0	.0	.0	.963,750	.0	.0	.0	.0	02/04/2025	4FE
.G3679Y-AC-6	FRONERI US INC TL B 1L 01/29/27		.09/30/2020	Redemption 100.0000		1,563	1,563	1,559	.0	.0	.4	.0	.4	.0	1,563	.0	.0	.0	.28	01/29/2027	4FE
.LX1855-21-0	Cineworld TL B 1L 02/07/27	A	.07/01/2020	BANK of AMERICA SEC		1,485,000	1,500,000	1,485,000	.0	.0	.0	.0	.0	.0	1,485,000	.0	.0	.0	.0	02/07/2027	4FE
.C6448B-AE-9	ARTERRA WINES CANADA INC TL B1 1L 12/15/23	A	.07/01/2020	Redemption 100.0000		3,766	3,766	3,761	3,762	.0	.4	.0	.4	.0	3,766	.0	.0	.0	.81	12/15/2023	4FE
.C6901L-AH-0	1011778 BC ULC TL B 1L 11/19/26		.09/30/2020	Redemption 100.0000		4,783	4,783	4,783	4,783	.0	.0	.0	.0	.0	4,783	.0	.0	.0	.76	11/19/2026	3FE
.C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 09/28/25		.09/22/2020	Redemption 100.0000		.771,106	771,106	.752,284	.752,504	.0	.18,602	.0	.18,602	.0	.771,106	.0	.0	.0	.38,309	09/28/2025	4Z
.C8000C-AB-9	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		.09/30/2020	Redemption 100.0000		6,250	6,250	6,238	6,238	.0	.12	.0	.12	.0	6,250	.0	.0	.0	.178	04/30/2026	4FE

STATEMENT AS OF SEPTEMBER 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- 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
..C8614Y-AB-9	XPLORNET COMMUNICATIONS TL 1L		09/30/2020	Redemption 100.0000		3,045	3,045	2,893	.0	.0	152	.0	152	.0	3,045	.0	.0	.0	.44	06/10/2027	4FE
..LX1623-34-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L	C	09/30/2020	Redemption 100.0000		1,429	1,429	1,421	1,418	.0	.12	.0	.12	.0	1,429	.0	.0	.0	.54	04/22/2024	4FE
..00135B-AC-7	COBHAM PLC TL B 1L	C	09/30/2020	Redemption 100.0000		.625	.625	.622	.0	.0	.3	.0	.3	.0	.625	.0	.0	.0	.28	01/18/2027	4FE
..46611V-AU-9	JBS USA LUX SA TL B 1L	C	09/30/2020	Redemption 100.0000		6,250	6,250	6,234	6,235	.0	.15	.0	.15	.0	6,250	.0	.0	.0	154	05/01/2026	3FE
..74969A-AC-5	ROYALTY TL B 1L	C	09/02/2020	Redemption 100.0000		997,500	997,500	997,500	.0	.0	.0	.0	.0	.0	997,500	.0	.0	.0	11,615	02/11/2027	2FE
..L2968E-AB-8	ENDO INTERNATIONAL TL B 1L	D	09/30/2020	Various		5,051	5,051	4,812	4,823	.0	228	.0	228	.0	5,051	.0	.0	.0	173	04/29/2024	4FE
..L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L	C	09/30/2020	Various		7,635	3,808	3,501	3,515	.0	565	.0	565	.0	4,080	.0	3,555	3,555	241	02/24/2025	5FE
..L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L	C	07/01/2020	Redemption 100.0000		1,262	1,262	1,258	1,258	.0	.3	.0	.3	.0	1,262	.0	.0	.0	.18	04/25/2025	3FE
..L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L	C	09/30/2020	Redemption 100.0000		1,067	1,067	1,064	1,064	.0	.3	.0	.3	.0	1,067	.0	.0	.0	.21	04/25/2025	4FE
..L8908Y-AB-4	SUNSHINE LUXEMBOURG VII TL B 1L	C	09/30/2020	Redemption 100.0000		2,466	2,466	2,452	2,451	.0	.15	.0	.15	.0	2,466	.0	.0	.0	146	10/01/2026	4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						27,184,792	28,900,825	28,043,058	11,362,755	0	87,569	399,552	(311,983)	0	28,140,872	0	(956,081)	(956,081)	510,541	XXX	XXX
8399997. Total - Bonds - Part 4						638,810,335	639,836,221	639,949,099	565,695,224	0	(3,193,624)	10,316,396	(13,510,020)	0	631,945,694	0	2,975,035	2,975,035	24,530,192	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						638,810,335	639,836,221	639,949,099	565,695,224	0	(3,193,624)	10,316,396	(13,510,020)	0	631,945,694	0	2,975,035	2,975,035	24,530,192	XXX	XXX
..693475-B3-2	PNC FINANCIAL PFD		09/01/2020	Various	203,189,000	5,079,725	0.00	4,955,166	4,955,166	.0	.0	.0	.0	.0	4,955,166	.0	124,559	124,559	171,183		2FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,079,725	XXX	4,955,166	4,955,166	0	0	0	0	0	4,955,166	0	124,559	124,559	171,183	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						5,079,725	XXX	4,955,166	4,955,166	0	0	0	0	0	4,955,166	0	124,559	124,559	171,183	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						5,079,725	XXX	4,955,166	4,955,166	0	0	0	0	0	4,955,166	0	124,559	124,559	171,183	XXX	XXX
..00287Y-10-9	ABBVIE INC		09/24/2020	S. G. COWEN SECURITIES	4,572,000	394,372		408,419	404,805	3,614	.0	.0	3,614	.0	408,419	.0	(14,047)	(14,047)	16,185		
..009158-10-6	APD		08/19/2020	VIRTU FINANCIAL	223,000	64,090		52,026	52,403	(377)	.0	.0	(377)	.0	52,026	.0	12,065	12,065	856		
..03027X-10-0	AMERICAN TOWER CORP REIT		09/18/2020	S. G. COWEN SECURITIES	953,000	234,096		222,860	.0	.0	.0	.0	.0	.0	222,860	.0	11,236	11,236	2,078		
..14448C-10-4	CARRIER GLOBAL CORP		08/19/2020	S. G. COWEN SECURITIES	5,511,000	160,977		110,020	.0	.0	.0	.0	.0	.0	110,020	.0	50,957	50,957	441		
..149123-10-1	CATERPILLAR INC		08/19/2020	S. G. COWEN SECURITIES	2,638,000	366,269		344,485	207,047	(19,528)	.0	.0	(19,528)	.0	344,485	.0	21,784	21,784	6,878		
..16119P-10-8	CHARTER COMMUNICATIONS INC-A		08/21/2020	S. G. COWEN SECURITIES	3,646,000	2,143,978		829,720	1,768,602	(938,881)	.0	.0	(938,881)	.0	829,720	.0	1,314,258	1,314,258	.0		
..166764-10-0	CHEVRON CORPORATION		08/19/2020	VIRTU FINANCIAL	3,380,000	293,591		402,998	407,324	(4,326)	.0	.0	(4,326)	.0	402,998	.0	(109,407)	(109,407)	13,081		
..25746U-10-9	DOMINION RESOURCES		09/18/2020	S. G. COWEN SECURITIES	1,570,000	123,668		127,275	31,306	(474)	.0	.0	(474)	.0	127,275	.0	(3,607)	(3,607)	3,307		
..37045V-10-0	GENERAL MOTORS CO		08/20/2020	VIRTU FINANCIAL	7,456,000	215,436		241,153	169,312	849	.0	.0	849	.0	241,153	.0	(25,718)	(25,718)	1,758		
..40434L-10-5	HP INC		09/24/2020	Various	34,506,000	631,893		693,018	368,133	(4,592)	.0	.0	(4,592)	.0	693,018	.0	(61,125)	(61,125)	9,991		
..437076-10-2	HOME DEPOT		09/18/2020	Various	1,333,000	372,971		300,717	291,101	9,616	.0	.0	9,616	.0	300,717	.0	72,254	72,254	4,925		
..487836-10-8	KELLOGG CO		09/24/2020	S. G. COWEN SECURITIES	2,395,000	147,939		147,448	102,772	(10,807)	.0	.0	(10,807)	.0	147,448	.0	491	491	3,577		
..494368-10-3	KIMBERLY CLARK		07/15/2020	S. G. COWEN SECURITIES	1,563,000	225,817		211,012	214,991	(3,978)	.0	.0	(3,978)	.0	211,012	.0	14,805	14,805	3,345		
..532457-10-8	ELI LILLY		09/24/2020	S. G. COWEN SECURITIES	2,359,000	349,761		261,557	310,043	(48,486)	.0	.0	(48,486)	.0	261,557	.0	88,204	88,204	5,237		
..58933Y-10-5	MERCK & CO INC		09/24/2020	S. G. COWEN SECURITIES	5,948,000	493,199		533,250	540,971	(7,721)	.0	.0	(7,721)	.0	533,250	.0	(40,051)	(40,051)	7,257		

STATEMENT AS OF SEPTEMBER 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 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
..59156R-10-8	METLIFE INC		07/15/2020	S. G. COWEN SECURITIES CORP.	11,092,000	425,387		568,461	565,359	3,101	0	0	3,101	0	568,461	0	(143,074)	(143,074)	9,983		
..594918-10-4	MICROSOFT CORP		07/15/2020	S. G. COWEN SECURITIES CORP.	2,479,000	511,676		384,699	164,008	(2,723)	0	0	(2,723)	0	384,699	0	126,977	126,977	1,795		
..68902V-10-7	OTIS WORLDWIDE CORP		08/19/2020	S. G. COWEN SECURITIES CORP.	2,755,000	173,496		215,473	0	0	0	0	0	0	215,473	0	(41,976)	(41,976)	551		
..713448-10-8	PEPSICO INC		07/15/2020	CORP.	492,000	66,276		66,839	67,242	(403)	0	0	(403)	0	66,839	0	(563)	(563)	973		
..78462F-10-3	SPDR TRUST SERIES 1		09/25/2020	Various	15,971,000	5,360,936		4,980,123	1,698,133	(4,669)	0	0	(4,669)	0	4,980,123	0	380,813	380,813	14,624		
..872438-10-6	THL CREDIT INC		08/03/2020	Various	356,741,000	2,321,804		2,321,804	1,642,449	293,024	0	0	293,024	0	2,321,804	0	0	0	107,440		
..907818-10-8	UNION PACIFIC CORP		09/24/2020	S. G. COWEN SECURITIES CORP.	7,572,000	1,473,777		991,996	0	0	0	0	0	0	991,996	0	481,780	481,780	13,780		
..911312-10-6	UNITED PARCEL SERVICE		09/24/2020	Various	3,928,000	631,234		462,832	459,812	3,021	0	0	3,021	0	462,832	0	168,401	168,401	8,527		
..931142-10-3	WAL-MART		07/15/2020	S. G. COWEN SECURITIES CORP.	430,000	57,038		51,739	51,101	638	0	0	638	0	51,739	0	5,299	5,299	464		
..66987V-10-9	NOVARTIS AG-ADR	D	08/03/2020	CORP.	1,261,000	107,386		80,002	119,404	(39,402)	0	0	(39,402)	0	80,002	0	27,384	27,384	3,893		
..904784-70-9	UNILEVER N V -NY SHARES	D	07/28/2020	Various	35,114,000	1,958,185		1,442,339	2,017,650	(575,311)	0	0	(575,311)	0	1,442,339	0	515,846	515,846	25,819		
..G5494J-10-3	LINDE	D	08/19/2020	Various	5,220,000	1,268,644		1,035,020	1,074,293	(68,815)	0	0	(68,815)	0	1,035,020	0	233,624	233,624	9,886		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						20,573,896	XXX	17,487,285	12,728,261	(1,416,630)	0	0	(1,416,630)	0	17,487,285	0	3,086,610	3,086,610	276,651	XXX	XXX
9799997. Total - Common Stocks - Part 4						20,573,896	XXX	17,487,285	12,728,261	(1,416,630)	0	0	(1,416,630)	0	17,487,285	0	3,086,610	3,086,610	276,651	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						20,573,896	XXX	17,487,285	12,728,261	(1,416,630)	0	0	(1,416,630)	0	17,487,285	0	3,086,610	3,086,610	276,651	XXX	XXX
9899999. Total - Preferred and Common Stocks						25,653,621	XXX	22,442,451	17,683,427	(1,416,630)	0	0	(1,416,630)	0	22,442,451	0	3,211,169	3,211,169	447,834	XXX	XXX
9999999 - Totals						664,463,956	XXX	662,391,550	583,378,651	(1,416,630)	(3,193,624)	10,316,396	(14,926,650)	0	654,388,145	0	6,186,204	6,186,204	24,978,026	XXX	XXX

STATEMENT AS OF SEPTEMBER 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)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G72168186	Premier Oil	N/A		US - Chicago Board	213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	59,580	42.75	24,928			34,420		34,420							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UOMTB7PD2UT305	01/31/2018	07/31/2042	554	0.00							(83)						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	(83)	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										24,928	0	0	34,420	XXX	34,420	(83)	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	(83)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										24,928	0	0	34,420	XXX	34,420	(83)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1739999999. Subtotal - Other										24,928	0	0	34,420	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	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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

[illegible]

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

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
.....	Short term investment from reverse repo program			9,357,934	9,357,934	10/01/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				9,357,934	9,357,934	XXX
9999999 - Totals				9,357,934	9,357,934	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$(892,240) Book/Adjusted Carrying Value \$(892,240)
2. Average balance for the year Fair Value \$ 8,934,308 Book/Adjusted Carrying Value \$ 8,934,308
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$ 0 NAIC 2 \$ 9,357,934 NAIC 3 \$ 0 NAIC 4 \$ 0 NAIC 5 \$ 0 NAIC 6 \$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-2B-2	OPIC		1	3,125,000	3,125,000	05/15/2024
690353-2K-2	OPIC		1	4,124,450	4,124,450	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES		1	1,704,546	1,704,546	05/15/2024
690353-3H-8	OPIC AGENCY DEBENTURES		1	1,360,044	1,360,044	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-M8-7	OPIC		1	8,416,667	8,416,667	02/15/2028
690353-SC-2	OPIC US Agency Floating Rate		1	2,631,559	2,631,559	06/15/2024
690353-U8-8	OPIC		1	3,262,960	3,262,960	02/15/2028
690353-X0-5	OPIC VRDN		1	3,333,333	3,333,333	07/15/2025
690353-Z8-3	OPIC AGENCY DEBENTURES		1	777,168	777,168	07/07/2040
90376P-AB-7	OVERSEAS PRIVATE INV COR AGENCY DEBENTUR		1	2,500,000	2,500,000	04/20/2035
90376P-AC-5	OVERSEAS PRIVATE INV COR AGENCY DEBENTUR		1	10,000,000	10,000,000	01/20/2035
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				49,155,727	49,155,727	XXX
0599999. Total - U.S. Government Bonds				49,155,727	49,155,727	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	700,000	700,000	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	1,220,000	1,220,000	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				11,910,000	11,910,000	XXX
3199999. Total - U.S. Special Revenues Bonds				11,910,000	11,910,000	XXX
136069-VX-6	CANADIAN IMPERIAL BANK		1FE	2,000,000	2,000,421	10/05/2020
14913R-2E-6	CATERPILLAR FINL SERVICE		1FE	6,856,966	6,850,000	01/06/2022
22550U-AA-9	CREDIT SUISSE NEW YORK		1FE	11,660,155	11,650,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	3,003,203	3,000,000	11/26/2021
316770-BK-4	FIFTH THIRD BANK		1FE	2,200,000	2,200,000	10/30/2020
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1FE	11,201,310	11,200,000	01/07/2022
581557-BM-6	MCKESSON CORP		2FE	2,764,235	2,764,480	11/30/2020
59217G-CY-3	MET LIFE GLOB		1FE	7,357,502	7,345,000	05/28/2021
816851-BD-0	SEMPRA ENERGY		2FE	2,600,064	2,598,967	01/15/2021
89114Q-BX-5	TORONTO DOMINION BANK		1FE	2,452,253	2,453,073	01/25/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	15,013,448	15,000,000	03/17/2021
89236T-HE-8	TOYOTA		1FE	25,409,926	25,400,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				92,519,062	92,461,941	XXX
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1		1FE	7,600,210	7,600,000	09/22/2021
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1		1FE	11,450,188	11,450,000	10/15/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				19,050,398	19,050,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				111,569,460	111,511,941	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				141,674,789	141,617,668	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				30,960,398	30,960,000	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				172,635,187	172,577,668	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	BAYLOR SCOTT & WHITE HLD CP			2,998,633	2,998,787	12/14/2020
000000-00-0	CATHOLIC HEALTH INITIATV CP			8,692,730	8,671,000	11/05/2020
000000-00-0	CATHOLIC HEALTH INITIATV CP			6,551,959	6,564,772	01/14/2021
000000-00-0	HSBC USA INC CP			2,740,036	2,744,500	02/09/2021
000000-00-0	HYUHCA CP			4,644,662	4,646,032	01/04/2021
000000-00-0	INTERCONTINENTAL EXCHANGE CP			11,070,314	11,087,223	12/09/2020
000000-00-0	METLIFE SHORT TERM FUND CP			1,847,825	1,848,408	02/24/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				38,546,159	38,560,722	XXX
	Key Bank Money Market Account			10,331,686	10,331,686	
	BB&T Bank Money Market Account			144,200	144,200	
9099999. Total - Cash (Schedule E Part 1 type)				10,475,886	10,475,886	XXX
	AVANGRID INC CP			3,991,698	3,998,467	12/07/2020
	BEHNS CP			18,995,287	18,996,876	11/05/2020
	CORNELL UNIVERSITY CP			1,298,481	1,299,573	12/03/2020
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			47,643	47,643	
	Entergy Corp CP			999,293	999,578	10/26/2020
	HYUHCA CP			7,999,509	7,999,020	10/02/2020
	HYUHCA CP			10,120,131	10,142,221	12/01/2020
	MERCY HEALTHCARE SYSTEM CP			10,388,502	10,396,100	12/01/2020
	PPL ELECTRIC UTILITIES CP			4,299,976	4,299,971	10/01/2020
	VECTREN UTILITY CP			17,149,933	17,149,933	10/01/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				75,290,452	75,329,382	XXX
9999999 - Totals				296,943,684	296,943,658	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	(13,832,227)	Book/Adjusted Carrying Value \$	(13,565,868)
2. Average balance for the year	Fair Value \$	300,409,950	Book/Adjusted Carrying Value \$	301,046,350

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON NEW YORK, NY					(88,656,662)	1,667,470	1,162,502	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,515,504	1,444,654	1,199,152	XXX
FIFTH THIRD BANK CINCINNATI, OH					(717,712)	1,655,934	(2,365,814)	XXX
HUNTINGTON BANK COLUMBUS, OH					660,171	660,222	660,270	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					10,326,437	10,329,499	10,331,686	XXX
PNC BANK CINCINNATI, OH					(492,570)	(1,613,429)	(609,388)	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			173,382	173,389	173,392	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(77,191,450)	14,317,739	10,551,800	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(77,191,450)	14,317,739	10,551,800	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(77,191,450)	14,317,739	10,551,800	XXX

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
.....	AVANGRID INC CP		09/29/2020	0.200	12/07/2020	3,998,467	44	0
.....	BEMIS CP		09/29/2020	0.160	11/05/2020	18,996,876	169	0
.....	CORNELL UNIVERSITY CP		09/03/2020	0.130	12/03/2020	1,299,573	131	0
.....	Entergy Corp CP		08/21/2020	0.230	10/26/2020	999,578	262	0
.....	HYUCCA CP		09/11/2020	0.210	10/02/2020	7,999,020	933	0
.....	HYUCCA CP		09/03/2020	0.310	12/01/2020	10,142,221	2,447	0
.....	MERCY HEALTHCARE SYSTEM CP		09/02/2020	0.150	12/01/2020	10,396,100	1,257	0
.....	PPL ELECTRIC UTILITIES CP		09/29/2020	0.120	10/01/2020	4,299,971	29	0
.....	VECTREN UTILITY CP		09/30/2020	0.140	10/01/2020	17,149,933	67	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						75,281,739	5,339	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						75,281,739	5,339	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						75,281,739	5,339	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						75,281,739	5,339	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	07/01/2020	0.000		25,000	0	157
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	157
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		09/30/2020	0.000		16,164,471	0	8,897
8699999. Subtotal - All Other Money Market Mutual Funds						16,164,471	0	8,897
.....								
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8899999 - Total Cash Equivalents						91,471,210	5,339	9,054