



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

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code	0836 (Current)	0836 (Prior)	NAIC Company Code	92622	Employer's ID Number	31-1000236
Organized under the Laws of	Ohio			State of Domicile or Port of Entry	OH	
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident and Health [X] Fraternal Benefit Societies []					
Incorporated/Organized	12/01/1980			Commenced Business	03/05/1981	
Statutory Home Office	400 Broadway (Street and Number)			Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)		
Main Administrative Office	400 Broadway (Street and Number)			Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)		
	Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)			513-629-1800 (Area Code) (Telephone Number)		
Mail Address	400 Broadway (Street and Number or P.O. Box)			Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	400 Broadway (Street and Number)			Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)		
	Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)			513-629-1800 (Area Code) (Telephone Number)		
Internet Website Address	WWW.WesternSouthernLife.com					
Statutory Statement Contact	Wade Matthew Fugate (Name)			513-629-1402 (Area Code) (Telephone Number)		
	CompAcctGrp@WesternSouthernLife.com (E-mail Address)			513-629-1871 (FAX Number)		

OFFICERS

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

OTHER

James Howard Acton Jr., VP	Gregory Scott Allhands, VP	Edward Joseph Babbitt, VP, Sr Counsel
Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP	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, Contoller	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, Treasurer	Phillip Earl King, Sr VP, Auditor	Linda Marie Lake, Sr 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
Edward Blake Moore Jr. #, Sr VP	David Edward Nevers #, VP	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel
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, Co-Chief Inv Officer	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 of	Ohio	SS:
County of	Hamilton	

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller
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Subscribed and sworn to before me this
12th day of February, 2021

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 []

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	115,128,380	0.694	115,128,380	0	115,128,380	0.700
1.02 All other governments	152,094,488	0.917	152,094,488	0	152,094,488	0.924
1.03 U.S. states, territories and possessions, etc. guaranteed	10,311,997	0.062	10,311,997	0	10,311,997	0.063
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	40,221,912	0.242	40,221,912	0	40,221,912	0.244
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	773,136,611	4.661	773,136,611	0	773,136,611	4.698
1.06 Industrial and miscellaneous	11,532,629,897	69.527	11,532,629,897	0	11,532,629,897	70.080
1.07 Hybrid securities	122,375,722	0.738	122,375,722	0	122,375,722	0.744
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	71,079,505	0.429	71,079,505	0	71,079,505	0.432
1.10 Unaffiliated Bank loans	190,404,805	1.148	190,404,805	0	190,404,805	1.157
1.11 Total long-term bonds	13,007,383,317	78.418	13,007,383,317	0	13,007,383,317	79.042
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	51,099,216	0.308	51,099,216	0	51,099,216	0.311
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	51,099,216	0.308	51,099,216	0	51,099,216	0.311
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	562,211,321	3.389	562,211,321	0	562,211,321	3.416
3.02 Industrial and miscellaneous Other (Unaffiliated)	64,448,200	0.389	64,448,200	0	64,448,200	0.392
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	133,185,765	0.803	2,411,072	0	2,411,072	0.015
3.05 Mutual funds	20,184,698	0.122	20,184,698	0	20,184,698	0.123
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Total common stocks	780,029,984	4.703	649,255,291	0	649,255,291	3.945
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0		0	0.000
4.02 Residential mortgages	0	0.000	0		0	0.000
4.03 Commercial mortgages	1,964,024,424	11.841	1,964,024,425		1,964,024,425	11.935
4.04 Mezzanine real estate loans	0	0.000	0		0	0.000
4.05 Total valuation allowance		0.000	0		0	0.000
4.06 Total mortgage loans	1,964,024,424	11.841	1,964,024,425	0	1,964,024,425	11.935
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	25,269,632	0.152	25,269,633	0	25,269,633	0.154
6.02 Cash equivalents (Schedule E, Part 2)	204,632,444	1.234	204,632,444	0	204,632,444	1.243
6.03 Short-term investments (Schedule DA)	46,111,985	0.278	46,111,984	79,288,579	125,400,563	0.762
6.04 Total cash, cash equivalents and short-term investments	276,014,061	1.664	276,014,061	79,288,579	355,302,640	2.159
7. Contract loans	27,214,660	0.164	27,214,660	0	27,214,660	0.165
8. Derivatives (Schedule DB)	34,420	0.000	34,420	0	34,420	0.000
9. Other invested assets (Schedule BA)	398,228,763	2.401	398,228,763	0	398,228,763	2.420
10. Receivables for securities	3,847,722	0.023	3,847,722	0	3,847,722	0.023
11. Securities Lending (Schedule DL, Part 1)	79,288,579	0.478	79,288,579	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	16,587,165,146	100.000	16,456,390,454	79,288,579	16,456,390,454	100.000

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
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 BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,393,920,776
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	652,984,649
	2.2 Additional investment made after acquisition (Part 2, Column 8)	6,865,305
		659,849,954
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	0
	3.2 Totals, Part 3, Column 11	0
		0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	0
	5.2 Totals, Part 3, Column 8	0
		0
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	89,746,202
8.	Deduct amortization of premium and mortgage interest points and commitment fees	98
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	0
	9.2 Totals, Part 3, Column 13	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	0
	10.2 Totals, Part 3, Column 10	0
		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)	1,964,024,430
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	1,964,024,430
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	1,964,024,430

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	357,418,133
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	63,184,199
	2.2 Additional investment made after acquisition (Part 2, Column 9)	10,610,637
		73,794,836
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	0
	3.2 Totals, Part 3, Column 12	0
		0
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	8,056,069
	5.2 Totals, Part 3, Column 9	0
		8,056,069
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	35,771,965
8.	Deduct amortization of premium and depreciation	86,272
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	0
	9.2 Totals, Part 3, Column 14	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	5,182,038
	10.2 Totals, Part 3, Column 11	0
		5,182,038
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	398,228,764
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	398,228,764

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	12,441,466,315
2.	Cost of bonds and stocks acquired, Part 3, Column 7	4,108,657,872
3.	Accrual of discount	17,777,407
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	6,023,333
	4.2. Part 2, Section 1, Column 15	0
	4.3. Part 2, Section 2, Column 13	84,696,476
	4.4. Part 4, Column 11	(17,307,761)
		73,412,048
5.	Total gain (loss) on disposals, Part 4, Column 19	20,671,100
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	2,756,247,147
7.	Deduct amortization of premium	52,204,461
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	9,494,311
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	132,984
	9.4. Part 4, Column 13	14,187,386
		23,814,681
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	8,794,038
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	13,838,512,491
12.	Deduct total nonadmitted amounts	130,774,693
13.	Statement value at end of current period (Line 11 minus Line 12)	13,707,737,798

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	115,128,380	114,666,628	123,940,145	83,806,652
	2. Canada	3,370,040	4,015,952	3,822,600	3,000,000
	3. Other Countries	148,724,448	168,109,586	150,389,773	146,397,000
	4. Totals	267,222,868	286,792,166	278,152,518	233,203,652
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	10,311,997	11,096,551	10,653,992	10,165,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	40,221,912	47,189,598	40,241,501	40,205,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	773,136,611	819,147,690	784,509,714	716,833,519
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	9,303,901,146	10,111,656,620	9,334,516,099	9,179,309,693
	9. Canada	317,820,171	358,135,357	317,459,519	316,463,802
	10. Other Countries	2,294,768,581	2,434,764,128	2,299,848,473	2,289,597,699
	11. Totals	11,916,489,898	12,904,556,105	11,951,824,091	11,785,371,194
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	13,007,383,286	14,068,782,110	13,065,381,816	12,785,778,365
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	51,099,216	55,862,050	51,099,216	
	15. Canada				
	16. Other Countries				
	17. Totals	51,099,216	55,862,050	51,099,216	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	51,099,216	55,862,050	51,099,216	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	624,155,496	624,155,496	459,716,457	
	21. Canada				
	22. Other Countries	22,688,719	22,688,719	22,068,594	
	23. Totals	646,844,215	646,844,215	481,785,051	
Parent, Subsidiaries and Affiliates	24. Totals	133,185,765	133,185,765	117,993,143	
	25. Total Common Stocks	780,029,980	780,029,980	599,778,194	
	26. Total Stocks	831,129,196	835,892,030	650,877,410	
	27. Total Bonds and Stocks	13,838,512,482	14,904,674,140	13,716,259,226	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company
SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	22,014,984	40,413,895	33,099,254	17,362,265	2,237,981	XXX	115,128,379	0.9	159,550,899	1.3	115,128,379	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	22,014,984	40,413,895	33,099,254	17,362,265	2,237,981	XXX	115,128,379	0.9	159,550,899	1.3	115,128,379	0
2. All Other Governments												
2.1 NAIC 1	0	39,492,589	15,214,872	0	0	XXX	54,707,461	0.4	45,252,282	0.4	15,963,639	38,743,822
2.2 NAIC 2	0	30,044,132	28,054,581	3,476,255	32,204,816	XXX	93,779,784	0.7	82,028,503	0.7	78,779,784	15,000,000
2.3 NAIC 3	0	1,000,000	0	600,000	0	XXX	1,600,000	0.0	1,000,000	0.0	0	1,600,000
2.4 NAIC 4	0	637,642	0	801,822	567,779	XXX	2,007,243	0.0	801,924	0.0	0	2,007,243
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	477,114	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	71,174,363	43,269,453	4,878,077	32,772,595	XXX	152,094,488	1.2	129,559,823	1.1	94,743,423	57,351,065
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	2,000,000	2,985,000	0	0	XXX	4,985,000	0.0	9,985,000	0.1	4,985,000	0
3.2 NAIC 2	0	5,326,997	0	0	0	XXX	5,326,997	0.0	5,379,377	0.0	5,326,997	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	7,326,997	2,985,000	0	0	XXX	10,311,997	0.1	15,364,377	0.1	10,311,997	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	11,081,912	19,140,000	10,000,000	XXX	40,221,912	0.3	40,224,281	0.3	40,221,912	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	11,081,912	19,140,000	10,000,000	XXX	40,221,912	0.3	40,224,281	0.3	40,221,912	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	111,314,974	255,688,129	165,655,532	78,508,805	89,843,416	XXX	701,010,856	5.3	869,240,302	7.2	652,675,856	48,335,000
5.2 NAIC 2	0	0	0	59,065,000	13,060,750	XXX	72,125,750	0.5	70,785,808	0.6	15,860,750	56,265,000
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	111,314,974	255,688,129	165,655,532	137,573,805	102,904,166	XXX	773,136,606	5.9	940,026,110	7.8	668,536,606	104,600,000

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,029,147,498	2,856,364,196	1,796,915,344	495,967,511	321,658,762	XXX	6,500,053,311	49.2	6,031,784,155	49.7	2,670,329,687	3,829,723,624
6.2 NAIC 2	196,860,253	1,334,932,729	1,474,401,817	481,777,696	408,546,085	XXX	3,896,518,580	29.5	3,572,300,119	29.5	2,464,867,416	1,431,651,164
6.3 NAIC 3	36,665,881	308,506,387	363,074,747	93,034,354	16,607,443	XXX	817,888,812	6.2	535,816,709	4.4	393,437,026	424,451,786
6.4 NAIC 4	7,427,379	259,132,634	177,129,160	1,288	0	XXX	443,690,461	3.4	341,539,494	2.8	38,503,966	405,186,495
6.5 NAIC 5	0	48,187,833	6,594,219	12,613,555	0	XXX	67,395,607	0.5	34,451,829	0.3	11,496,179	55,899,428
6.6 NAIC 6	855	827,925	3,774,000	0	1,599,107	XXX	6,201,887	0.0	5,154,241	0.0	2,427,886	3,774,001
6.7 Totals	1,270,101,866	4,807,951,704	3,821,889,287	1,083,394,404	748,411,397	XXX	11,731,748,658	88.8	10,521,046,547	86.8	5,581,062,160	6,150,686,498
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	2,912,161	XXX	2,912,161	0.0	6,924,727	0.1	2,912,161	0
7.2 NAIC 2	0	10,220,512	20,629,704	5,085,000	71,394,497	XXX	107,329,713	0.8	95,014,036	0.8	96,900,360	10,429,353
7.3 NAIC 3	0	0	4,550,000	4,000,000	599,708	XXX	9,149,708	0.1	10,293,496	0.1	9,149,708	0
7.4 NAIC 4	0	0	0	0	2,984,139	XXX	2,984,139	0.0	2,984,112	0.0	2,984,139	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	10,220,512	25,179,704	9,085,000	77,890,505	XXX	122,375,721	0.9	115,216,371	1.0	111,946,368	10,429,353
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	71,079,506	71,079,506	0.5	34,592,450	0.3	71,079,506	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	71,079,506	71,079,506	0.5	34,592,450	0.3	71,079,506	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	51,206	11,006,275	5,547,081	0	0	XXX	16,604,562	0.1	8,898,013	0.1	16,604,562	0
10.3 NAIC 3	651,635	31,825,315	27,833,258	0	0	XXX	60,310,208	0.5	69,803,299	0.6	60,310,208	0
10.4 NAIC 4	1,142,791	56,632,576	46,153,796	0	0	XXX	103,929,163	0.8	87,366,163	0.7	103,929,163	0
10.5 NAIC 5	40,478	6,188,069	1,998,716	0	0	XXX	8,227,263	0.1	2,754,893	0.0	8,227,263	0
10.6 NAIC 6	13,713	1,319,898	0	0	0	XXX	1,333,611	0.0	0	0.0	1,333,611	0
10.7 Totals	1,899,823	106,972,133	81,532,851	0	0	XXX	190,404,807	1.4	168,822,368	1.4	190,404,807	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,162,477,456	3,193,958,809	2,024,951,914	610,978,581	426,652,320	0	7,419,019,080	56.2	XXX	XXX	3,502,216,634	3,916,802,446
11.2 NAIC 2	(d) 196,911,459	1,391,530,645	1,528,633,183	549,403,951	525,206,148	71,079,506	4,262,764,892	32.3	XXX	XXX	2,749,419,375	1,513,345,517
11.3 NAIC 3	(d) 37,317,516	341,331,702	395,458,005	97,634,354	17,207,151	0	888,948,728	6.7	XXX	XXX	462,896,942	426,051,786
11.4 NAIC 4	(d) 8,570,170	316,402,852	223,282,956	803,110	3,551,918	0	552,611,006	4.2	XXX	XXX	145,417,268	407,193,738
11.5 NAIC 5	(d) 40,478	54,375,902	8,592,935	12,613,555	0	0	75,622,870	0.6	XXX	XXX	19,723,442	55,899,428
11.6 NAIC 6	(d) 14,568	2,147,823	3,774,000	0	1,599,107	0	7,535,498	0.1	XXX	XXX	3,761,497	3,774,001
11.7 Totals	1,405,331,647	5,299,747,733	4,184,692,993	1,271,433,551	974,216,644	71,079,506	(b) 13,206,502,074	100.0	XXX	XXX	6,883,435,158	6,323,066,916
11.8 Line 11.7 as a % of Col. 7	10.6	40.1	31.7	9.6	7.4	0.5	100.0	XXX	XXX	XXX	52.1	47.9
12. Total Bonds Prior Year												
12.1 NAIC 1	1,060,574,045	2,960,715,433	1,916,849,806	748,962,169	475,860,193	0	XXX	XXX	7,162,961,646	59.1	4,074,836,162	3,088,125,484
12.2 NAIC 2	482,186,311	1,222,897,705	1,159,353,291	526,978,140	442,990,409	34,592,450	XXX	XXX	3,868,998,306	31.9	2,268,699,616	1,600,298,690
12.3 NAIC 3	14,591,027	274,614,437	277,781,594	38,996,326	10,930,120	0	XXX	XXX	616,913,504	5.1	312,393,679	304,519,825
12.4 NAIC 4	3,234,762	196,405,936	228,492,423	1,574,460	2,984,112	0	XXX	XXX	432,691,693	3.6	150,680,452	282,011,241
12.5 NAIC 5	1,349,391	19,995,978	5,440,362	10,898,105	0	0	XXX	XXX	(c) 37,683,836	0.3	7,024,681	30,659,155
12.6 NAIC 6	238,349	0	4,876,560	0	39,332	0	XXX	XXX	(c) 5,154,241	0.0	4,876,560	277,681
12.7 Totals	1,562,173,885	4,674,629,489	3,592,794,036	1,327,409,200	932,804,166	34,592,450	XXX	XXX	(b) 12,124,403,226	100.0	6,818,511,150	5,305,892,076
12.8 Line 12.7 as a % of Col. 9	12.9	38.6	29.6	10.9	7.7	0.3	XXX	XXX	100.0	XXX	56.2	43.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1	426,524,244	1,418,633,187	900,296,320	424,421,532	332,341,351	0	3,502,216,634	26.5	4,074,836,162	33.6	3,502,216,634	XXX
13.2 NAIC 2	91,285,103	864,768,943	902,901,711	372,895,796	446,488,315	71,079,506	2,749,419,374	20.8	2,268,699,616	18.7	2,749,419,374	XXX
13.3 NAIC 3	25,068,763	180,729,674	187,427,693	55,050,814	14,619,997	0	462,896,941	3.5	312,393,679	2.6	462,896,941	XXX
13.4 NAIC 4	1,145,616	84,931,312	56,354,913	1,288	2,984,139	0	145,417,268	1.1	150,680,452	1.2	145,417,268	XXX
13.5 NAIC 5	40,478	17,684,248	1,998,716	0	0	0	19,723,442	0.1	7,024,681	0.1	19,723,442	XXX
13.6 NAIC 6	14,568	2,147,823	0	0	1,599,106	0	3,761,497	0.0	4,876,560	0.0	3,761,497	XXX
13.7 Totals	544,078,772	2,568,895,187	2,048,979,353	852,369,430	798,032,908	71,079,506	6,883,435,156	52.1	6,818,511,150	56.2	6,883,435,156	XXX
13.8 Line 13.7 as a % of Col. 7	7.9	37.3	29.8	12.4	11.6	1.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.1	19.5	15.5	6.5	6.0	0.5	52.1	XXX	XXX	XXX	52.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	735,953,212	1,775,325,622	1,124,655,594	186,557,049	94,310,969	0	3,916,802,446	29.7	3,088,125,484	25.5	XXX	3,916,802,446
14.2 NAIC 2	105,626,356	526,761,702	625,731,472	176,508,155	78,717,833	0	1,513,345,518	11.5	1,600,298,690	13.2	XXX	1,513,345,518
14.3 NAIC 3	12,248,753	160,602,028	208,030,312	42,583,540	2,587,154	0	426,051,787	3.2	304,519,825	2.5	XXX	426,051,787
14.4 NAIC 4	7,424,554	231,471,540	166,928,043	801,822	567,779	0	407,193,738	3.1	282,011,241	2.3	XXX	407,193,738
14.5 NAIC 5	0	36,691,654	6,594,219	12,613,555	0	0	55,899,428	0.4	30,659,155	0.3	XXX	55,899,428
14.6 NAIC 6	0	0	3,774,000	0	1	0	3,774,001	0.0	277,681	0.0	XXX	3,774,001
14.7 Totals	861,252,875	2,730,852,546	2,135,713,640	419,064,121	176,183,736	0	6,323,066,918	47.9	5,305,892,076	43.8	XXX	6,323,066,918
14.8 Line 14.7 as a % of Col. 7	13.6	43.2	33.8	6.6	2.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	6.5	20.7	16.2	3.2	1.3	0.0	47.9	XXX	XXX	XXX	XXX	47.9

(a) Includes \$ 5,769,987,530 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 28,738,494 current year of bonds with Z designations and \$ 52,805,301 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 15,759,922 current year, \$ 18,178,088 prior year of bonds with 5GI designations and \$ 5,373,107 current year, \$ 3,813,331 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 199,118,792 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	12,987,607	18,975,585	21,336,071	9,506,872	0	XXX	62,806,135	0.5	88,662,418	0.7	62,806,135	0
1.02 Residential Mortgage-Backed Securities	5,911,578	10,803,165	4,837,987	953,910	110,515	XXX	22,617,155	0.2	23,243,201	0.2	22,617,155	0
1.03 Commercial Mortgage-Backed Securities	3,115,799	10,635,144	6,925,196	6,901,483	2,127,466	XXX	29,705,088	0.2	47,645,279	0.4	29,705,088	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	22,014,984	40,413,894	33,099,254	17,362,265	2,237,981	XXX	115,128,378	0.9	159,550,898	1.3	115,128,378	0
2. All Other Governments												
2.01 Issuer Obligations	0	71,174,363	43,269,454	4,878,078	32,772,595	XXX	152,094,490	1.2	129,559,823	1.1	94,743,426	57,351,064
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	71,174,363	43,269,454	4,878,078	32,772,595	XXX	152,094,490	1.2	129,559,823	1.1	94,743,426	57,351,064
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	7,326,997	2,985,000	0	0	XXX	10,311,997	0.1	15,364,377	0.1	10,311,997	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	7,326,997	2,985,000	0	0	XXX	10,311,997	0.1	15,364,377	0.1	10,311,997	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	11,081,912	19,140,000	10,000,000	XXX	40,221,912	0.3	40,224,281	0.3	40,221,912	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	11,081,912	19,140,000	10,000,000	XXX	40,221,912	0.3	40,224,281	0.3	40,221,912	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	11,550,000	62,331,073	695,923	XXX	74,576,996	0.6	67,804,495	0.6	6,761,996	67,815,000
5.02 Residential Mortgage-Backed Securities	86,018,051	189,157,121	60,513,220	17,119,199	2,076,445	XXX	354,884,036	2.7	540,667,777	4.5	354,884,036	0
5.03 Commercial Mortgage-Backed Securities	1,243,419	25,941,026	17,235,044	0	0	XXX	44,419,489	0.3	1,914,235	0.0	44,419,489	0
5.04 Other Loan-Backed and Structured Securities	24,053,504	40,589,982	76,357,267	58,123,532	100,131,798	XXX	299,256,083	2.3	329,639,603	2.7	262,471,083	36,785,000
5.05 Totals	111,314,974	255,688,129	165,655,531	137,573,804	102,904,166	XXX	773,136,604	5.9	940,026,110	7.8	668,536,604	104,600,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	596,539,125	2,663,882,166	2,530,299,237	931,311,430	716,356,891	XXX	7,438,388,849	56.3	7,272,986,187	60.0	4,667,808,883	2,770,579,966
6.02 Residential Mortgage-Backed Securities	154,532,704	398,562,222	225,700,828	80,655,601	3,288,901	XXX	862,740,256	6.5	754,893,097	6.2	185,475,287	677,264,969
6.03 Commercial Mortgage-Backed Securities	286,971,853	856,405,885	375,642,445	20,508,222	0	XXX	1,539,528,405	11.7	1,053,861,527	8.7	644,140,802	895,387,603
6.04 Other Loan-Backed and Structured Securities	232,058,184	889,101,431	690,246,777	50,919,150	28,765,605	XXX	1,891,091,147	14.3	1,439,305,740	11.9	83,637,187	1,807,453,960
6.05 Totals	1,270,101,866	4,807,951,704	3,821,889,287	1,083,394,403	748,411,397	XXX	11,731,748,657	88.8	10,521,046,551	86.8	5,581,062,159	6,150,686,498
7. Hybrid Securities												
7.01 Issuer Obligations	0	10,220,512	7,781,061	4,000,000	70,871,213	XXX	92,872,786	0.7	85,834,436	0.7	92,872,786	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	17,398,643	5,085,000	7,019,291	XXX	29,502,934	0.2	29,381,937	0.2	19,073,581	10,429,353
7.05 Totals	0	10,220,512	25,179,704	9,085,000	77,890,504	XXX	122,375,720	0.9	115,216,373	1.0	111,946,367	10,429,353
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company
SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	71,079,506	71,079,506	0.5	34,592,450	0.3	71,079,506	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	71,079,506	71,079,506	0.5	34,592,450	0.3	71,079,506	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	1,899,822	106,972,133	81,532,851	0	0	XXX	190,404,806	1.4	168,822,368	1.4	190,404,806	0
10.03 Totals	1,899,822	106,972,133	81,532,851	0	0	XXX	190,404,806	1.4	168,822,368	1.4	190,404,806	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	609,526,732	2,771,579,623	2,628,302,735	1,031,167,453	830,696,622	XXX	7,871,273,165	59.6	XXX	XXX	4,975,527,135	2,895,746,030
11.02 Residential Mortgage-Backed Securities	246,462,333	598,522,508	291,052,035	98,728,710	5,475,861	XXX	1,240,241,447	9.4	XXX	XXX	562,976,478	677,264,969
11.03 Commercial Mortgage-Backed Securities	291,331,071	892,982,055	399,802,685	27,409,705	2,127,466	XXX	1,613,652,982	12.2	XXX	XXX	718,265,379	895,387,603
11.04 Other Loan-Backed and Structured Securities	256,111,688	929,691,413	784,002,687	114,127,682	135,916,694	XXX	2,219,850,164	16.8	XXX	XXX	365,181,851	1,854,668,313
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	71,079,506	71,079,506	0.5	XXX	XXX	71,079,506	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	1,899,822	106,972,133	81,532,851	0	0	XXX	190,404,806	1.4	XXX	XXX	190,404,806	0
11.08 Totals	1,405,331,646	5,299,747,732	4,184,692,993	1,271,433,550	974,216,643	71,079,506	13,206,502,070	100.0	XXX	XXX	6,883,435,155	6,323,066,915
11.09 Line 11.08 as a % of Col. 7	10.6	40.1	31.7	9.6	7.4	0.5	100.0	XXX	XXX	XXX	52.1	47.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	819,156,861	2,739,514,687	2,395,980,714	962,659,578	783,124,177	XXX	XXX	XXX	7,700,436,017	63.5	4,903,777,729	2,796,658,288
12.02 Residential Mortgage-Backed Securities	215,414,548	498,370,579	350,783,373	237,843,120	16,392,455	XXX	XXX	XXX	1,318,804,075	10.9	786,748,103	532,055,972
12.03 Commercial Mortgage-Backed Securities	259,371,625	568,916,151	239,272,165	32,181,987	3,679,113	XXX	XXX	XXX	1,103,421,041	9.1	522,916,200	580,504,841
12.04 Other Loan-Backed and Structured Securities	267,483,105	811,903,044	494,608,192	94,724,516	129,608,423	XXX	XXX	XXX	1,798,327,280	14.8	401,654,302	1,396,672,978
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	34,592,450	XXX	XXX	34,592,450	0.3	34,592,450	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	747,747	55,925,029	112,149,592	0	0	XXX	XXX	XXX	168,822,368	1.4	168,822,368	0
12.08 Totals	1,562,173,886	4,674,629,490	3,592,794,036	1,327,409,201	932,804,168	34,592,450	XXX	XXX	12,124,403,231	100.0	6,818,511,152	5,305,892,079
12.09 Line 12.08 as a % of Col. 9	12.9	38.6	29.6	10.9	7.7	0.3	XXX	XXX	100.0	XXX	56.2	43.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	268,131,830	1,766,861,672	1,558,234,748	698,921,687	683,377,197	XXX	4,975,527,134	37.7	4,903,777,729	40.4	4,975,527,134	XXX
13.02 Residential Mortgage-Backed Securities	137,807,755	277,800,269	86,846,637	55,187,969	5,333,848	XXX	562,976,478	4.3	786,748,103	6.5	562,976,478	XXX
13.03 Commercial Mortgage-Backed Securities	108,399,968	360,117,481	240,718,982	6,901,483	2,127,466	XXX	718,265,380	5.4	522,916,200	4.3	718,265,380	XXX
13.04 Other Loan-Backed and Structured Securities	27,839,395	57,143,632	81,646,137	91,358,290	107,194,397	XXX	365,181,851	2.8	401,654,302	3.3	365,181,851	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	71,079,506	71,079,506	0.5	34,592,450	0.3	71,079,506	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	1,899,822	106,972,133	81,532,851	0	0	XXX	190,404,806	1.4	168,822,368	1.4	190,404,806	XXX
13.08 Totals	544,078,770	2,568,895,187	2,048,979,355	852,369,429	798,032,908	71,079,506	6,883,435,155	52.1	6,818,511,152	56.2	6,883,435,155	XXX
13.09 Line 13.08 as a % of Col. 7	7.9	37.3	29.8	12.4	11.6	1.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.1	19.5	15.5	6.5	6.0	0.5	52.1	XXX	XXX	XXX	52.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	341,394,902	1,004,717,951	1,070,067,987	332,245,766	147,319,425	XXX	2,895,746,031	21.9	2,796,658,288	23.1	XXX	2,895,746,031
14.02 Residential Mortgage-Backed Securities	108,654,578	320,722,239	204,205,398	43,540,741	142,013	XXX	677,264,969	5.1	532,055,972	4.4	XXX	677,264,969
14.03 Commercial Mortgage-Backed Securities	182,931,103	532,864,574	159,083,703	20,508,222	0	XXX	895,387,602	6.8	580,504,841	4.8	XXX	895,387,602
14.04 Other Loan-Backed and Structured Securities	228,272,293	872,547,781	702,356,550	22,769,392	28,722,297	XXX	1,854,668,313	14.0	1,396,672,978	11.5	XXX	1,854,668,313
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	861,252,876	2,730,852,545	2,135,713,638	419,064,121	176,183,735	0	6,323,066,915	47.9	5,305,892,079	43.8	XXX	6,323,066,915
14.09 Line 14.08 as a % of Col. 7	13.6	43.2	33.8	6.6	2.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	6.5	20.7	16.2	3.2	1.3	0.0	47.9	XXX	XXX	XXX	XXX	47.9

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	111,819,871	111,819,871	0	0	0
2. Cost of short-term investments acquired	157,234,711	157,234,711	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	15,448	15,448	0	0	0
6. Deduct consideration received on disposals	222,958,046	222,958,046	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	46,111,984	46,111,984	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	46,111,984	46,111,984	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

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:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	(83)
3.2	Section 2, Column 19	(83)
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	
6.	Considerations received/(paid) on terminations, Section 2, Column 15	
7.	Amortization:	
7.1	Section 1, Column 19	0
7.2	Section 2, Column 21	0
8.	Adjustment to the book/adjusted carrying value of hedged item:	
8.1	Section 1, Column 20	0
8.2	Section 2, Column 23	0
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Section 1, Column 18	0
9.2	Section 2, Column 20	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	
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 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 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 plus	
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 (Section 2, Column 15)	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	
4.22	Amount recognized (Section 2, Column 16)	
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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	279,104,976	159,599,859	119,505,117	0
2. Cost of cash equivalents acquired	8,650,929,185	6,036,349,463	2,614,579,722	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	9,379	9,379	0	0
6. Deduct consideration received on disposals	8,725,411,096	6,042,951,895	2,682,459,201	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	204,632,444	153,006,806	51,625,638	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	204,632,444	153,006,806	51,625,638	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0001094		Fremont	CA		08/17/2001	5.350	730,470	0	0	0	0	0	14,000,000	06/07/2001
0001151		Lorton	VA		09/28/2009	7.350	12,816,526	0	0	0	0	0	38,415,000	09/01/2013
0001166		Puyallup	WA		02/24/2012	5.250	13,717,287	0	0	0	0	0	33,134,000	01/11/2012
0001173		American Canyon	CA		11/14/2012	4.650	31,629,104	0	0	0	0	0	56,000,000	09/05/2012
0001177		South Attleboro	MA		07/22/2013	4.200	43,074,436	0	0	0	0	0	69,500,000	05/14/2013
0001178		Lorton	VA		09/18/2013	4.625	6,218,799	0	0	0	0	0	10,835,000	09/01/2013
0001179		Houston	TX		10/10/2013	5.220	18,328,662	0	0	0	0	0	28,000,000	06/01/2013
0001182		Raleigh	NC		11/14/2014	5.375	23,902,667	0	0	0	0	0	37,575,000	03/26/2014
0001183		Roseville	CA		11/20/2014	4.900	2,383,452	0	0	0	0	0	4,550,000	06/18/2014
0001184		Greenville	SC		12/11/2014	3.870	12,902,443	0	0	0	0	0	19,800,000	09/12/2014
0001186		Rocky River	OH		02/10/2015	4.520	24,000,000	0	0	0	0	0	39,800,000	12/18/2014
0001187		Newport	KY		03/17/2015	4.750	44,050,931	0	0	0	0	0	64,500,000	11/13/2014
0001188		Cincinnati	OH		10/02/2015	4.110	20,194,671	0	0	0	0	0	26,300,000	07/10/2015
0001189		Cincinnati	OH		10/02/2015	4.410	9,438,042	0	0	0	0	0	14,000,000	07/10/2015
0001190		Cincinnati	OH		10/02/2015	4.510	39,193,302	0	0	0	0	0	58,200,000	07/10/2015
0001191		Greenville	SC		12/07/2015	4.950	24,558,140	0	0	0	0	0	41,600,000	03/16/2015
0001192		Round Rock	TX		12/18/2015	6.000	14,707,015	0	0	0	0	0	25,300,000	01/26/2015
0001193		Santa Monica	CA		06/30/2016	4.060	22,295,698	0	0	0	0	0	48,000,000	05/23/2016
0001195		Indianapolis	IN		06/15/2017	4.300	32,276,530	0	0	0	0	0	48,000,000	04/14/2017
0001196		Apex	NC		09/21/2017	4.200	13,210,698	0	0	0	0	0	20,125,000	09/01/2017
0001197		Bel Air	MD		12/12/2017	4.270	48,196,119	0	0	0	0	0	68,500,000	09/30/2017
0001198		Newport	KY		12/19/2017	4.190	9,638,895	0	0	0	0	0	21,700,000	10/20/2017
0001199		Kennesaw	GA		03/12/2018	4.050	11,779,276	0	0	0	0	0	18,000,000	02/13/2018
0001200		Kennesaw	GA		03/12/2018	4.050	8,086,567	0	0	0	0	0	11,900,000	02/13/2018
0001201		Kennesaw	GA		03/12/2018	4.050	11,919,506	0	0	0	0	0	17,925,000	02/13/2018
0001202		Longmont	CO		04/19/2018	4.000	51,470,268	0	0	0	0	0	81,700,000	02/20/2018
0001203		Cincinnati	OH		06/01/2018	2.140	81,456,571	0	0	0	0	0	320,000,000	10/19/2017
0001204		Cincinnati	OH		06/01/2018	2.140	59,266,036	0	0	0	0	0	320,000,000	10/19/2017
0001205		Indianapolis	IN		06/12/2018	4.750	36,966,008	0	0	0	0	0	50,300,000	05/03/2018
0001206		Longwood	FL		07/12/2018	4.430	36,036,000	0	0	0	0	0	60,000,000	06/12/2018
0001207		Carmel	IN		09/10/2018	4.500	33,367,159	0	0	0	0	0	45,700,000	08/23/2018
0001208		Carmel	IN		09/10/2018	8.000	2,660,000	0	0	0	0	0	45,700,000	08/23/2018
0001209		Northlake	TX		09/18/2018	4.310	41,500,000	0	0	0	0	0	71,500,000	07/19/2018
0001210		Columbus	OH		09/26/2018	4.780	57,346,007	0	0	0	0	0	80,000,000	07/19/2018
0001211		Chandler	AZ		10/19/2018	4.200	54,600,000	0	0	0	0	0	85,000,000	09/25/2018
0001212		Katy	TX		12/21/2018	5.210	54,665,574	0	0	0	0	0	75,450,000	11/14/2018
0001213		Lee's Summit	MO		02/05/2019	4.450	22,400,000	0	0	0	0	0	34,600,000	12/31/2018
0001214		Cedar Park	TX		04/01/2019	3.840	39,130,000	0	0	0	0	0	62,000,000	02/15/2019
0001215		Scottsdale	AZ		05/14/2019	3.950	52,325,000	0	0	0	0	0	87,300,000	04/30/2019
0001216		Oklahoma City	OK		07/30/2019	3.910	26,900,000	0	0	0	0	0	40,000,000	06/17/2019
0001217		Washington	DC		08/08/2019	4.080	27,000,000	0	0	0	0	0	41,900,000	05/15/2019
0001218		Land O'Lakes	FL		08/12/2019	3.710	43,900,000	0	0	0	0	0	62,000,000	07/01/2019
0001219		Cincinnati	OH		09/20/2019	3.750	26,918,541	0	0	0	0	0	39,300,000	08/02/2019
0001220		Washington	DC		09/26/2019	4.750	2,525,752	0	0	0	0	0	86,400,000	08/08/2019
0001221		Kansas City	MO		12/06/2019	3.770	28,500,000	0	0	0	0	0	41,000,000	09/04/2019
0001222		California	MD		12/20/2019	4.200	20,877,496	0	0	0	0	0	34,000,000	09/30/2019
0001223		Washington	DC		02/14/2020	3.650	59,000,000	0	0	0	0	0	98,500,000	12/20/2019
0001224		Murfreesboro	TN		03/06/2020	3.750	25,000,000	0	0	0	0	0	36,200,000	01/06/2020
0001225		E. Wichita	KS		04/16/2020	3.300	31,200,000	0	0	0	0	0	43,750,000	03/16/2020
0001226		Moore	OK		05/01/2020	3.500	19,777,733	0	0	0	0	0	31,000,000	03/25/2020
0001227		Indianapolis	IN		06/10/2020	3.630	60,500,000	0	0	0	0	0	97,900,000	03/26/2020
0001228		Fishers	IN		06/15/2020	3.625	44,160,000	0	0	0	0	0	71,100,000	04/02/2020
0001229		Orlando	FL		08/27/2020	3.720	44,300,000	0	0	0	0	0	66,500,000	03/19/2020
0001230		Huntsville	AL		09/01/2020	3.500	47,950,000	0	0	0	0	0	64,840,000	08/12/2020
0001231		Apache Junction	AZ		09/22/2020	3.500	50,600,000	0	0	0	0	0	88,900,000	09/04/2020
0001232		Lisle	IL		10/29/2020	3.120	45,500,000	0	0	0	0	0	68,400,000	10/07/2020
0001233		Madison	WI		11/03/2020	3.500	40,175,000	0	0	0	0	0	63,000,000	09/09/2020
0001234		Bainbridge Island	WA		11/04/2020	3.350	35,750,000	0	0	0	0	0	57,640,000	09/30/2020
0001235		Austin	TX		11/10/2020	3.850	23,750,000	0	0	0	0	0	55,740,000	08/20/2020
0001236		Austin	TX		11/10/2020	3.850	2,000,000	0	0	0	0	0	5,890,000	08/20/2020
0001237		Austin	TX		11/10/2020	3.850	15,750,000	0	0	0	0	0	31,500,000	08/20/2020

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0001238		Franklin	WI.....		12/17/2020	3.250	25,000,000	0	0	0	0	0	37,300,000	12/03/2020
0001239		South Portland	ME.....		12/30/2020	4.200	29,800,000	0	0	0	0	0	45,900,000	12/21/2020
0001240		Bradenton	FL.....		12/30/2020	4.200	28,600,000	0	0	0	0	0	41,900,000	10/27/2020
0001241		Charleston	SC.....		12/30/2020	4.200	27,000,000	0	0	0	0	0	42,100,000	08/30/2020
0599999. Mortgages in good standing - Commercial mortgages-all other							1,954,872,381	0	0	0	0	0	3,647,569,000	XXX
0899999. Total Mortgages in good standing							1,954,872,381	0	0	0	0	0	3,647,569,000	XXX
0001163		Cranberry Township	PA.....		10/01/2011	5.000	9,152,043	0	0	0	0	0	21,000,000	04/10/2011
1399999. Restructured mortgages - Commercial mortgages-all other							9,152,043	0	0	0	0	0	21,000,000	XXX
1699999. Total - Restructured Mortgages							9,152,043	0	0	0	0	0	21,000,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							1,964,024,424	0	0	0	0	0	3,668,569,000	XXX

General Interrogatory:

1. Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.
2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

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	452,889	69,500,000
0001192	Round Rock	TX		12/18/2015	6.000	0	435,424	25,300,000
0001220	Washington	DC		09/26/2019	4.750	0	2,480,855	86,400,000
0001222	California	MD		12/20/2019	4.200	0	219,469	34,000,000
0001223	Washington	DC		02/14/2020	3.650	55,949,649	3,050,351	98,500,000
0001224	Murfreesboro	TN		03/06/2020	3.750	25,000,000	0	36,200,000
0001225	E. Wichita	KS		04/16/2020	3.300	31,200,000	0	43,750,000
0001226	Moore	OK		05/01/2020	3.500	20,000,000	0	31,000,000
0001227	Indianapolis	IN		06/10/2020	3.630	60,500,000	0	97,900,000
0001228	Fishers	IN		06/15/2020	3.625	44,160,000	0	71,100,000
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
0001232	Lisle	IL		10/29/2020	3.120	45,500,000	0	68,400,000
0001233	Madison	WI		11/03/2020	3.500	40,175,000	0	63,000,000
0001234	Bainbridge Island	WA		11/04/2020	3.350	35,750,000	0	57,640,000
0001235	Austin	TX		11/10/2020	3.850	23,750,000	0	55,740,000
0001236	Austin	TX		11/10/2020	3.850	2,000,000	0	5,890,000
0001237	Austin	TX		11/10/2020	3.850	15,750,000	0	31,500,000
0001238	Franklin	WI		12/17/2020	3.250	25,000,000	0	37,300,000
0001239	South Portland	ME		12/30/2020	4.200	29,800,000	0	45,900,000
0001240	Bradenton	FL		12/30/2020	4.200	28,600,000	0	41,900,000
0001241	Charleston	SC		12/30/2020	4.200	27,000,000	0	42,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						652,984,649	6,638,988	1,263,260,000
0899999. Total Mortgages in good standing						652,984,649	6,638,988	1,263,260,000
0001163	Cranberry Township	PA		10/01/2011	5.000	0	226,317	21,000,000
1399999. Restructured mortgages - Commercial mortgages-all other						0	226,317	21,000,000
1699999. Total - Restructured Mortgages						0	226,317	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						652,984,649	6,865,305	1,284,260,000

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001112	Indianapolis	IN		12/19/2002	02/01/2020	37,636	0	(98)	0	0	(98)	0	18,865	18,830	0	0	0
0001126	Austin	TX		09/24/2004	11/10/2020	8,065,880	0	0	0	0	0	0	7,849,119	7,849,119	0	0	0
0001131	Austin	TX		10/25/2005	11/10/2020	1,433,548	0	0	0	0	0	0	1,311,006	1,311,006	0	0	0
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	0
0001144	Owasso	OK		09/23/2008	10/09/2020	6,774,298	0	0	0	0	0	0	6,592,962	6,592,962	0	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	0
0001156	Ft. Mitchell	KY		07/23/2010	05/11/2020	6,995,548	0	0	0	0	0	0	6,924,171	6,924,171	0	0	0
0001158	Orlando	FL		01/31/2011	12/16/2020	6,052,368	0	0	0	0	0	0	5,665,362	5,665,362	0	0	0
0001170	Austin	TX		03/29/2012	11/10/2020	12,384,526	0	0	0	0	0	0	12,190,953	12,190,953	0	0	0
0199999. Mortgages closed by repayment						69,741,667	0	(98)	0	0	(98)	0	68,179,345	68,179,310	0	0	0
0001094	Fremont	CA		08/17/2001		1,660,032	0	0	0	0	0	0	929,562	0	0	0	0
0001112	Indianapolis	IN		12/19/2002		37,636	0	0	0	0	0	0	18,709	0	0	0	0
0001126	Austin	TX		09/24/2004		8,065,880	0	0	0	0	0	0	216,761	0	0	0	0
0001131	Austin	TX		10/25/2005		1,433,548	0	0	0	0	0	0	122,543	0	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,674,171	0	0	0	0	0	0	111,482	0	0	0	0
0001144	Owasso	OK		09/23/2008		6,774,298	0	0	0	0	0	0	181,337	0	0	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		22,323,692	0	0	0	0	0	0	259,474	0	0	0	0
0001151	Lorton	VA		09/28/2009		14,672,835	0	0	0	0	0	0	1,856,309	0	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		6,995,548	0	0	0	0	0	0	71,376	0	0	0	0
0001158	Orlando	FL		01/31/2011		6,052,368	0	0	0	0	0	0	387,006	0	0	0	0
0001163	Cranberry Township	PA		10/01/2011		9,010,791	0	0	0	0	0	0	85,064	0	0	0	0
0001166	Puyallup	WA		02/24/2012		14,589,359	0	0	0	0	0	0	872,072	0	0	0	0
0001170	Austin	TX		03/29/2012		12,384,526	0	0	0	0	0	0	193,573	0	0	0	0
0001173	American Canyon	CA		11/14/2012		32,831,792	0	0	0	0	0	0	1,202,687	0	0	0	0
0001177	South Attleboro	MA		07/22/2013		43,432,595	0	0	0	0	0	0	811,047	0	0	0	0
0001178	Lorton	VA		09/18/2013		6,432,445	0	0	0	0	0	0	213,647	0	0	0	0
0001179	Houston	TX		10/10/2013		19,095,540	0	0	0	0	0	0	766,877	0	0	0	0
0001182	Raleigh	NC		11/14/2014		24,319,184	0	0	0	0	0	0	416,518	0	0	0	0
0001183	Roseville	CA		11/20/2014		2,499,168	0	0	0	0	0	0	115,716	0	0	0	0
0001184	Greenville	SC		12/11/2014		13,222,543	0	0	0	0	0	0	320,100	0	0	0	0
0001187	Newport	KY		03/17/2015		44,836,428	0	0	0	0	0	0	785,497	0	0	0	0
0001188	Cincinnati	OH		10/02/2015		20,575,266	0	0	0	0	0	0	380,595	0	0	0	0
0001189	Cincinnati	OH		10/02/2015		9,657,132	0	0	0	0	0	0	219,090	0	0	0	0
0001190	Cincinnati	OH		10/02/2015		40,090,081	0	0	0	0	0	0	896,779	0	0	0	0
0001191	Greenville	SC		12/07/2015		24,971,054	0	0	0	0	0	0	412,913	0	0	0	0
0001192	Round Rock	TX		12/18/2015		14,379,039	0	0	0	0	0	0	107,448	0	0	0	0
0001193	Santa Monica	CA		06/30/2016		22,975,295	0	0	0	0	0	0	679,597	0	0	0	0
0001195	Indianapolis	IN		06/15/2017		32,500,000	0	0	0	0	0	0	223,470	0	0	0	0
0001196	Apex	NC		09/21/2017		13,471,207	0	0	0	0	0	0	260,508	0	0	0	0
0001197	Bel Air	MD		12/12/2017		48,600,000	0	0	0	0	0	0	403,881	0	0	0	0
0001198	Newport	KY		12/19/2017		10,017,375	0	0	0	0	0	0	378,479	0	0	0	0
0001199	Kennesaw	GA		03/12/2018		12,097,462	0	0	0	0	0	0	318,186	0	0	0	0
0001200	Kennesaw	GA		03/12/2018		8,305,003	0	0	0	0	0	0	218,437	0	0	0	0
0001201	Kennesaw	GA		03/12/2018		12,241,479	0	0	0	0	0	0	321,973	0	0	0	0
0001202	Longmont	CO		04/19/2018		52,000,000	0	0	0	0	0	0	529,732	0	0	0	0
0001203	Cincinnati	OH		06/01/2018		83,742,000	0	0	0	0	0	0	2,285,429	0	0	0	0
0001204	Cincinnati	OH		06/01/2018		60,917,107	0	0	0	0	0	0	1,651,071	0	0	0	0
0001205	Indianapolis	IN		06/12/2018		37,250,000	0	0	0	0	0	0	283,992	0	0	0	0
0001207	Carmel	IN		09/10/2018		33,500,000	0	0	0	0	0	0	132,841	0	0	0	0
0001210	Columbus	OH		09/26/2018		57,499,764	0	0	0	0	0	0	153,757	0	0	0	0
0001212	Katy	TX		12/21/2018		55,859,113	0	0	0	0	0	0	1,193,540	0	0	0	0
0001219	Cincinnati	OH		09/20/2019		27,000,000	0	0	0	0	0	0	81,460	0	0	0	0
0001222	California	MD		12/20/2019		20,932,118	0	0	0	0	0	0	274,090	0	0	0	0
0001226	Moore	OK		05/01/2020		0	0	0	0	0	0	0	222,267	0	0	0	0
0299999. Mortgages with partial repayments						994,924,874	0	0	0	0	0	0	21,566,892	0	0	0	0
0599999 - Totals						1,064,666,541	0	(98)	0	0	(98)	0	68,179,345	89,746,202	0	0	0

SCHEDULE BA - PART 1

1	2	3	Location		6	7 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Invest- ment Income	19 Commit- ment for Additional Invest- ment	20 Percent- age of Owner- ship
			4	5								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	15 Current Year's Other- Than- Temporary Impairment Recogn- ized	16 Capital- ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
CUSIP Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner														
000000-00-0	'BOSTON CAPITAL AFFORD.HOUSING MORG FUND, LLC		BOSTON	MA	BCAHMF LLC		06/29/2006		4,888,713	4,912,346	5,007,239	9,715				348,549	14,360		
000000-00-0	14.36% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY																		
000000-00-0	'BOSTON CAP. INTERMEDIATE TERM INCOME FUND		BOSTON	MA	BOSTON CAPITAL SECURITIES INC.		06/30/2011		1,870,954	1,944,636	1,989,478	(3,674)				125,842	246,237		
000000-00-0	31.87% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY																31,870		
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated										6,759,667	6,856,982	6,996,717	6,041	0	0	0	474,391	246,237	XXX
	THL Credit DIRECT LENDING FUND IV LLC		BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	1. FE	12/03/2018		527,511	617,906	617,906	123,304					422,221	6,500	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated										527,511	617,906	617,906	123,304	0	0	0	0	422,221	XXX
34918*-10-0	Emerging Market LLC		CINCINNATI	OH	Emerging Market LLC	4.B	01/15/2013	2	40,357,464	64,970,564	64,970,564	4,548,581					22,980		
34920*-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4.B	04/30/2000		48,164,435	147,443,998	147,443,998	5,594,163					99,500		
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated										88,521,899	212,414,562	212,414,562	10,142,744	0	0	0	0	0	XXX
	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		2,257,467	2,272,517	2,272,517	246,041		91,447		144,789	1,473,970	0.720	
	AUDAX SENIOR LOAN FUND I		WILMINGTON	DE	AUDAX SENIOR LOAN FUND I		02/01/2018		19,116,909	19,989,753	19,989,753	1,007,045				916,080	3,090	0.000	
	ExlWorks Capital Fund Fund II		CHICAGO	IL	ExlWorks Capital Fund Fund II		09/30/2017		4,909,409	4,909,409	4,909,409	(82,754)		5,090,591		211,726	0.000		
	Golub Capital Partners Golub Capital Partners 11		CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11		04/01/2018		16,881,362	17,597,606	17,597,606	716,244				299,582	2,500,000	1.760	
	Golub Capital Partners Golub Capital Partners 12		CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12		04/01/2018		1,907,014	2,500,000	2,500,000	592,986				250,000	0.000		
	PineBridge Investments L.P.		NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		2,132,630	2,200,306	2,200,306	200,136				592,975	12,500		
	PineBridge Investments L.P. II		NEW YORK	NY	PineBridge Investments L.P. II		11/25/2020		1,542,087	1,542,087	1,542,087	0							
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated										48,746,878	51,011,678	51,011,678	2,679,698	0	5,182,038	0	1,572,177	4,816,945	XXX
	Benefit Street Partners BSPSOFII Structured Note		Wilmington	DE	Benefit Street Partners BSPSOFII Structured Note		04/08/2020		1,257,908	1,961,326	1,961,326	703,418					0.000		
	LEXINGTON CAPITAL II LP		NEW YORK	NY	LEXINGTON CAPITAL II LP		04/08/1998		297	297	297					23,100	0.180		
	MPC NC 2017 Energy LP		ATLANTA	GA	MPC NC 2017 Energy LP		07/31/2017		136,799	136,800	136,800	0				2,290	2.290		
1999999. Joint Venture Interests - Common Stock - Unaffiliated										1,395,004	2,098,423	2,098,423	703,418	0	0	0	0	23,100	XXX
000000-00-0	'TXFL NNN OFFICE INV.HOLDINGS, LLC	</																	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Tempo- rary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percent- tage of Owner- ship
000000-00-0	'BOSTON CAPITAL CORP. TAX CREDIT FUND XXXIV LP		BOSTON	MA	BCCTCF XXXIV, LP		03/31/2011		3,515,187	4,833,649	3,515,187	(1,711,750)							10.000
	10.00 PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
000000-00-0	'CENTERLINE CORPORATE PARTNERS XXI LP		VARIOUS	NY	RCC ASSET MANAGERS XXI, LLC		09/25/2002		0	0	0	(2,052,294)							17.320
	17.32% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
000000-00-0	'CENTERLINE CORPORATE PARTNERS XXV LP		VARIOUS	NY	RCC ASSET MANAGERS XXV, LLC		01/02/2004		0	0	0	0							11.380
	11.38 PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
000000-00-0	R4 HOUSING PARTNERS II, LP		VARIOUS	NY	RHP GP, LLC		09/25/2013		5,382,402	7,247,266	5,509,821	(1,307,642)					42,473	0	17.310
	17.31 PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									9,045,139	12,266,386	9,172,558	(5,174,322)	0	0	0	0	42,473	0	XXX
4899999. Total - Unaffiliated									104,934,012	123,533,010	107,918,603	(1,661,861)	(86,272)	5,182,038	0	0	2,392,351	5,508,502	XXX
4999999. Total - Affiliated									165,890,649	290,310,159	290,310,159	9,717,930	0	0	0	0	3,307,253	0	XXX
5099999 - Totals									270,824,661	413,843,169	398,228,762	8,056,069	(86,272)	5,182,038	0	0	5,699,604	5,508,502	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$ 0 1B ..\$ 0 1C ..\$ 0 1D ..\$ 0 1E ..\$ 0 1F ..\$ 0 1G ..\$ 0
2A ..\$ 0 2B ..\$ 0 2C ..\$ 0
3A ..\$ 0 3B ..\$ 0 3C ..\$ 0
4A ..\$ 0 4B ..\$ 212,414,562 4C ..\$ 0
5A ..\$ 0 5B ..\$ 0 5C ..\$ 0
6 ...\$ 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018			371,568		6.500
1599999. Joint	Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated						0		0	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016			563,214		0.720
	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018			7,750,000		
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018			1,126,928		12.500
	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020			1,542,087		
1799999. Joint	Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated						1,542,087	9,440,142	0	XXX
	Benefit Street Partners BSPSOFII Structured Note	Wilmington	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020		11,642,112	798,927		
1999999. Joint	Venture Interests - Common Stock - Unaffiliated						11,642,112	798,927	0	XXX
000000-00-0	KCJAX NNN INDUSTRIAL INV.LLC	CINCINNATI	OH	JDM PARTNERS	07/27/2020		50,000,000	0	0	43.200
	43.20 MEMBERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
2299999. Joint	Venture Interests - Real Estate - Affiliated						50,000,000	0	0	XXX
4899999. Total - Unaffiliated							13,184,199	10,610,637	0	XXX
4999999. Total - Affiliated							50,000,000	0	0	XXX
5099999 - Totals							63,184,199	10,610,637	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impairment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND 14.36% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/29/2006	10/30/2020	5,341,479					0		343,955	343,955			0	
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							5,341,479	0	0	0	0	0	0	343,955	343,955	0	0	0	0
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	02/04/2020						0		205,920	205,920			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	0	0	0	0	0	0	205,920	205,920	0	0	0	0
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/09/2020	170,159					0		170,159	170,159			0	144,789
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	03/03/2020	1,376,451					0		1,376,451	1,376,451			0	916,080
	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	01/28/2020	618,638					0		618,638	618,638			0	299,582
	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	11/01/2020	20,842,986					0		20,842,986	20,842,986			0	
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	03/06/2020	933,850					0		933,850	933,850			0	
	ExlWorks Capital Fund Fund II	CHICAGO	IL	ExlWorks Capital Fund Fund II	09/30/2017	12/31/2020						0						0	211,726
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							23,942,084	0	0	0	0	0	0	23,942,084	23,942,084	0	0	0	1,572,177
	Benefit Street Partners BSPSOFII Structured Note	Wilmington	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	06/30/2020	11,183,131					0		11,183,131	11,183,131			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							11,183,131	0	0	0	0	0	0	11,183,131	11,183,131	0	0	0	0
000000-00-0	TXFL INN OFFICE INV. HOLDINGS, LLC	CINCINNATI	OH	PARTIAL CAPITAL REPAYMENT	07/01/2019	07/08/2020	28,417,286					0		34,375	34,375			0	
	40.74 MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY											0						0	
000000-00-0	KCJAX INN INDUSTRIAL INV. LLC	CINCINNATI	OH	PARTIAL CAPITAL REPAYMENT	07/27/2020	08/07/2020	0					0		62,500	62,500			0	
	43.20 MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY											0						0	
2299999. Joint Venture Interests - Real Estate - Affiliated							28,417,286	0	0	0	0	0	0	96,875	96,875	0	0	0	0
4899999. Total - Unaffiliated							40,466,694	0	0	0	0	0	0	35,675,090	35,675,090	0	0	0	1,572,177
4999999. Total - Affiliated							28,417,286	0	0	0	0	0	0	96,875	96,875	0	0	0	0
5099999 - Totals							68,883,980	0	0	0	0	0	0	35,771,965	35,771,965	0	0	0	1,572,177

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-2B-2	OPIC				1.A	2,916,667	100.0000	2,916,667	2,916,667	2,916,667	.0	.0	.0	.0	.0 100	2.335	FMAN	338	28,190	11/14/2018	05/15/2024
690353-2K-2	OPIC				1.A	4,124,450	100.0000	4,124,450	4,124,450	4,124,450	.0	.0	.0	.0	.0 100	1.388	FMAN	478	41,837	01/22/2018	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES				1.A	1,590,909	100.0000	1,590,909	1,590,909	1,590,909	.0	.0	.0	.0	.0 100	1.825	FMAN	185	15,376	06/12/2018	05/15/2024
690353-3H-8	OPIC AGENCY DEBENTURES				1.A	1,360,044	100.0000	1,360,044	1,360,044	1,360,044	.0	.0	.0	.0	.0 100	1.833	JAJO	307	15,791	07/10/2018	07/07/2040
690353-3P-0	OPIC AGENCY DEBENTURES				1.A	1,200,000	100.0000	1,200,000	1,200,000	1,200,000	.0	.0	.0	.0	.0 100	2.026	JAJO	244	13,388	08/02/2019	10/15/2040
690353-4F-1	OPIC AGENCY DEBENTURES				1.A	964,286	100.0000	964,286	964,286	964,286	.0	.0	.0	.0	.0 080	1.538	MJSD	25	7,517	02/24/2020	09/20/2027
690353-4W-4	OPIC AGENCY DEBENTURES				1.A	4,290,000	100.0000	4,290,000	4,290,000	4,290,000	.0	.0	.0	.0	.0 080	2.335	MJSD	113	31,219	12/11/2018	06/20/2027
690353-7X-9	OPIC AGENCY DEBENTURES				1.A	1,100,000	100.0000	1,100,000	1,100,000	1,100,000	.0	.0	.0	.0	1.970	1.974	JAJO	5,225	7,909	02/25/2020	07/05/2038
690353-M8-7	OPIC				1.A	8,136,111	100.0000	8,136,111	8,136,111	8,136,111	.0	.0	.0	.0	.0 090	0.607	FMAN	943	72,437	03/02/2020	02/15/2028
690353-SC-2	OPIC US Agency Floating Rate				1.A	2,456,118	100.0000	2,456,118	2,456,118	2,456,118	.0	.0	.0	.0	.0 090	1.488	MJSD	95	19,775	12/13/2019	06/15/2024
690353-U8-8	OPIC				1.A	3,262,960	100.0000	3,262,960	3,262,960	3,262,960	.0	.0	.0	.0	.0 110	0.757	FMAN	451	31,537	06/06/2017	02/15/2028
690353-X0-5	OPIC VRDN				1.A	3,166,667	100.0000	3,166,667	3,166,667	3,166,667	.0	.0	.0	.0	.0 080	0.640	JAJO	645	37,186	07/12/2018	07/15/2025
690353-Z8-3	OPIC AGENCY DEBENTURES				1.A	777,168	100.0000	777,168	777,168	777,168	.0	.0	.0	.0	.0 100	1.833	JAJO	175	9,023	07/13/2018	07/07/2040
90376P-AB-7	INT DEV FIN CORP				1.A	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0 080	0.101	JAJO	470	1,069	08/14/2020	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES				1.A	10,114,320	100.0000	10,114,320	10,114,320	10,114,320	.0	.0	.0	.0	1.900	1.903	JAJO	38,434	61,728	12/18/2020	01/20/2035
912828-3W-8	U S TREASURY	.SD			1.A	1,556,545	114.6250	1,776,688	1,550,000	1,555,309	.0	(671)	.0	.0	2.750	2.697	FA	16,100	42,625	02/28/2019	02/15/2028
912828-YP-9	U S TREASURY				1.A	10,311,792	101.1410	10,417,484	10,300,000	10,320,417	.0	7,934	.0	.0	1.500	1.257	AO	26,740	117,000	12/08/2020	10/31/2021
91282C-AE-1	US TREASURY N/B				1.A FE	1,974,930	97.4690	1,949,375	2,000,000	1,975,313	.0	383	.0	.0	.0 625	0.758	FA	4,654	.0	11/04/2020	08/15/2030
91282C-AJ-0	US TREASURY N/B	.SD			1.A FE	555,339	99.6560	555,085	557,000	555,421	.0	83	.0	.0	.0 250	0.311	FA	465	.0	10/07/2020	08/31/2025
91282C-AM-3	US TREASURY N/B	.SD			1.A FE	439,876	99.6020	440,239	442,000	439,975	.0	99	.0	.0	.0 250	0.347	MS	282	.0	10/07/2020	09/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						62,798,182	XXX	63,098,571	62,808,700	62,808,135	0	7,828	0	0	XXX	XXX	XXX	96,369	553,607	XXX	XXX
36176F-2C-1	G2 G2 765171	.CF	4		1.A	15,062	113.7340	15,797	13,890	14,712	.0	537	.0	.0	4.700	3.006	MON	54	670	03/01/2020	12/20/2061
36176F-3G-1	G2 G2 765199	.CF	4		1.A	453,378	103.2700	424,807	411,355	417,443	.0	2,931	.0	.0	3.890	2.435	MON	1,333	15,793	12/01/2020	07/20/2062
36179N-RP-5	G2 G2 MA1394		4		1.A	38,484	104.3440	39,408	37,767	38,441	.0	(24)	.0	.0	3.125	2.645	MON	98	1,212	11/13/2014	10/20/2043
36179Q-W3-1	Government NatlIA2392 gage A G2 MA2466		4		1.A	26,807	104.4060	27,553	26,390	26,775	.0	(11)	.0	.0	3.125	2.820	MON	69	844	11/12/2014	12/20/2044
36180W-SW-6	GN GN AE4133	.CF	4		1.A	9,718,395	100.0000	10,175,497	10,175,497	9,820,530	.0	18,482	.0	.0	2.750	3.955	MON	23,319	432,459	06/01/2020	09/15/2030
36203N-2U-1	GNMA GN 354587		4		1.A	1,566	104.4820	1,785	1,708	1,663	.0	10	.0	.0	7.500	10.101	MON	11	128	12/13/1994	05/15/2023
36204L-WF-4	GNMA GN 373346		4		1.A	507	100.2230	554	553	543	.0	4	.0	.0	7.500	10.112	MON	3	41	12/13/1994	06/15/2022
36204M-D9-7	GNMA 30 YR GN 373728		4		1.A	8,495	102.3180	8,480	8,288	8,381	.0	(8)	.0	.0	7.500	6.847	MON	52	622	03/30/1998	05/15/2026
36204R-HZ-4	GNMA 30 YR GN 377448		4		1.A	7,813	106.6560	8,294	7,777	7,786	.0	(5)	.0	.0	7.500	7.406	MON	49	583	12/26/1996	12/15/2026
36204T-7D-0	GNMA 30 YR GN 379892		4		1.A	7,158	100.6240	7,276	7,230	7,189	.0	2	.0	.0	8.000	8.337	MON	48	579	07/12/1994	06/15/2024
36204U-ZL-8	GNMA 30 YR GN 380647		4		1.A	9,875	102.3290	10,589	10,348	10,127	.0	19	.0	.0	8.000	9.441	MON	69	828	11/14/1994	11/15/2024
36205C-ML-1	GNMA 30 YR GN 386563		4		1.A	6,167	104.3850	6,502	6,229	6,193	.0	4	.0	.0	8.000	8.337	MON	42	498	07/12/1994	06/15/2024
36205G-OH-7	GNMA 30 YR GN 390256		4		1.A	16,304	102.0650	16,809	16,469	16,374	.0	11	.0	.0	8.000	8.337	MON	110	1,317	07/12/1994	06/15/2024
36205R-4A-2	GNMA 30 YR GN 398717		4		1.A	2,693	101.0990	2,720	2,691	2,688	.0	(1)	.0	.0	7.500	7.519	MON	17	202	12/31/1996	06/15/2026
36206J-J6-2	GNMA 30 YR GN 412585		4		1.A	4,629	105.9510	5,047	4,763	4,688	.0	10	.0	.0	7.500	8.349	MON	30	357	06/13/1996	04/15/2026
36206M-SH-6	GNMA 30 YR GN 415848		4		1.A	5,061	103.2500	5,207	5,043	5,047	.0	(2)	.0	.0	7.500	7.436	MON	32	378	06/10/1997	05/15/2027
36206M-AS-6	GNMA 30 YR GN 415017		4		1.A	2,547	101.3990	2,576	2,540	2,540	.0	(1)	.0	.0	7.500	7.457	MON	16	191	10/31/1996	01/15/2026
36206M-BG-1	GNMA 30 YR GN 415039		4		1.A	35,232	108.0280	38,143	35,309	35,218	.0	(2)	.0	.0	7.500	7.598	MON	221	2,648	03/19/1996	02/15/2026
36206U-3S-6	GNMA 30 YR GN 422109		4		1.A	1,097	100.0360	1,114	1,103	1,103	.0	1	.0	.0	7.500	7.981	MON	7	83	03/28/1997	04/15/2027
36207D-3R-5	GNMA GN 429308		4		1.A	13,916	104.6690	14,473	13,827	13,858	.0	(10)	.0	.0	7.500	7.358	MON	86	1,037	02/21/1997	03/15/2027
36207D-Y3-4	GNMA GN 429230		4		1.A	3,637	102.4300	3,715	3,627	3,627	.0	(2)	.0	.0	7.500	7.457	MON	23	272	10/31/1996	06/15/2026
36207J-DZ-3	GNMA 30 YR GN 433120		4		1.A	23,665	107.5380	25,366	23,588	23,596	.0	(12)	.0	.0	7.500	7.445	MON	147	1,769	10/29/1996	09/15/2026
36207K-B4-1	GNMA GN 433959		4		1.A	13,055	106.3380	13,690	12,874	12,967	.0	(21)	.0	.0	6.500	6.191	MON	70	837	10/15/1998	09/15/2028
36207R-HK-4	GNMA 30 YR GN 439534		4		1.A	424	107.3170	465	433	428	.0	1	.0	.0	7.500	8.100	MON	3	33	04/25/1997	04/15/2027
36207S-K4-4	GNMA GN 440515		4		1.A	21,414	103.7370	21,991	21,199	21,287	.0	(22)	.0	.0	7.500	7.255	MON	132	1,590	11/14/1996	12/15/2026
36207U-D8-8	GNMA 30 YR GN 442127		4		1.A	6,360	107.3020	6,802	6,339	6,342	.0	(3)	.0	.0	7.500	7.445	MON	40	476	10/29/1996	11/15/2026
36207X-PS-5	GNMA 30 YR GN 445133		4		1.A	9,496	103.2280	9,814	9,507	9,489	.0	(1)	.0	.0	7.500	7.569	MON	59	714	02/28/1997	02/15/2027
36208D-VP-7	GNMA 30 YR GN 448022		4		1.A	4,107	107.8230	4,439	4,116	4,106	.0	.0	.0	.0	7.500	7.598	MON	26	309	03/11/1997	04/15/2027
36208E-HD-8	GNMA 30 YR GN 448528		4		1.A	12,223	103.6680	12,926	12,469	12,314	.0	6	.0	.0	7.500	8.099	MON	78	934	04/25/1997	04/15/2027
36208H-SN-2	GNMA 30 YR GN 451853		4		1.A	39,935	109.9080	43,654	39,718	39,795	.0	(9)	.0	.0	7.500	7.384	MON	248	2,979	07/02/1997	08/15/2027
36208H-SK-3	GNMA 30 YR GN 451522		4		1.A	13,096	112.2650	14,346	12,778	12,948	.0	(10)	.0	.0	7.500	6.858	MON	80	959	10/03/1997	10/15/2027
36208Y-LM-9	GNMA 30 YR GN 464832		4		1.A	34,170	105.8850	35,657	33,676	33,931	.0	(30)	.0	.0	6.500	6.176	MON	182	2,189	09/10/1998	09/15/2028

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36209B-DX-3	GNMA 30 YR GN 466418			4	.1.A	42,401	109.1270	45,629	41,813	42,122	.0	(.67)	.0	.0	6.500	6.191	MON	.226	2,718	10/15/1998	12/15/2028
36209C-6Z-4	GNMA 30 YR GN 468088			4	.1.A	21,588	104.1520	22,166	21,282	21,429	.0	(.27)	.0	.0	7.000	6.713	MON	.149	1,490	06/26/1998	07/15/2028
36209Q-6M-2	GNMA GN 478876			4	.1.A	6,450	105.7770	6,861	6,486	6,456	.0	.0	.0	.0	7.500	7.694	MON	.41	.486	10/15/1999	11/15/2029
36209T-Y9-4	GNMA 30 YR GN 481436			4	.1.A	17,230	107.3200	18,235	16,991	17,116	.0	(.4)	.0	.0	6.500	6.191	MON	.92	1,104	10/15/1998	12/15/2028
36209V-CE-2	GNMA GN 482569			4	.1.A	13,001	102.2540	13,296	13,003	12,989	.0	(.0)	.0	.0	6.500	6.531	MON	.70	845	04/14/1999	05/15/2029
36210A-D9-5	GNMA 30 YR GN 486228			4	.1.A	10,364	106.4430	11,094	10,423	10,373	.0	.0	.0	.0	7.500	7.695	MON	.65	782	10/15/1999	11/15/2029
36210D-GY-1	GNMA GN 489015			4	.1.A	25,709	105.9490	27,235	25,705	25,680	.0	(.5)	.0	.0	7.000	7.036	MON	.150	1,799	05/28/1999	05/15/2029
36210F-TB-2	GNMA 30 YR GN 491146			4	.1.A	38,058	108.8400	40,848	37,530	37,807	.0	(.30)	.0	.0	6.500	6.191	MON	.203	2,439	10/15/1998	12/15/2028
36210J-V9-6	GNMA 30 YR GN 493940			4	.1.A	26,479	110.9880	29,393	26,483	26,455	.0	(.3)	.0	.0	6.500	6.531	MON	.143	1,721	04/14/1999	05/15/2029
36210T-3Y-0	GNMA 30 YR GN 502215			4	.1.A	15,944	107.0050	17,063	15,946	15,929	.0	(.2)	.0	.0	6.500	6.531	MON	.86	1,037	04/14/1999	05/15/2029
36210V-SE-2	GNMA 30 YR GN 503717			4	.1.A	53,174	107.5900	57,219	53,182	53,126	.0	(.13)	.0	.0	6.500	6.531	MON	.288	3,457	04/14/1999	05/15/2029
36210V-SV-4	GNMA 30 YR GN 503732			4	.1.A	25,561	104.6650	26,758	25,566	25,538	.0	(.6)	.0	.0	6.500	6.532	MON	.138	1,662	04/14/1999	05/15/2029
36211U-7J-5	GNMA 30 YR GN 523897			4	.1.A	49,843	109.2790	54,777	50,125	49,886	.0	.8	.0	.0	7.500	7.695	MON	.313	3,759	10/15/1999	11/15/2029
36225A-TB-6	GNMA 30 YR GN 780546			4	.1.A	9,995	109.6010	10,916	9,960	9,967	.0	14	.0	.0	7.500	7.436	MON	.62	747	06/10/1997	04/15/2027
36225A-WB-2	GNMA 30 YR GN 780642			4	.1.A	12,632	110.1740	13,708	12,442	12,526	.0	39	.0	.0	7.000	6.690	MON	.73	871	06/30/1998	09/15/2027
36225B-F6-0	GNMA 30 YR GN 781089			4	.1.A	30,451	115.8880	35,273	30,437	30,418	.0	25	.0	.0	7.500	7.523	MON	.190	2,283	11/24/1999	09/15/2029
36230R-NU-6	G2 G2 756703	.CF		4	.1.A	389,013	111.5510	405,319	363,347	374,270	.0	(189)	.0	.0	4.140	3.038	MON	1,254	14,930	10/01/2020	11/20/2061
36230U-VL-7	G2 G2 759715			4	.1.A	136,171	107.2120	138,002	128,718	131,690	.0	(1,060)	.0	.0	4.700	3.039	MON	.504	5,898	12/01/2020	10/20/2061
36297E-ZY-4	G2 G2 710059	.CF		4	.1.A	1,175,564	106.3620	1,224,758	1,151,503	1,152,028	.0	7,444	.0	.0	4.500	4.103	MON	4,318	51,523	10/01/2020	11/20/2060
38375J-7X-7	GNR 2007-28 PB			4	.1.A	2,506,796	118.6310	2,533,960	2,136,000	2,294,930	.0	(39,872)	.0	.0	5.500	3.529	MON	9,790	117,480	07/29/2014	05/16/2037
38377T-VE-8	GNR 2011-21 PV	.CF		4	.1.A	2,343,630	101.0190	2,269,981	2,247,076	2,247,110	.0	(19,186)	.0	.0	4.500	3.808	MON	8,427	101,140	01/24/2011	08/20/2026
38382A-LN-3	GNR 2019-123 HI			4	.1.A	958,969	114.0970	942,480	.0	955,632	.0	(3,337)	.0	.0	4.000	7.506	MON	22,285	245,766	01/03/2020	10/20/2049
38382H-S6-8	GNR 2020-123 IO			4	.1.A	4,626,451	11.6740	4,548,300	.0	4,441,551	.0	(184,900)	.0	.0	2.500	6.839	MON	81,166	324,663	08/24/2020	08/20/2050
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						23,092,242	XXX	23,498,767	17,393,130	22,617,157	0	(219,327)	0	0	XXX	XXX	XXX	156,762	1,362,131	XXX	XXX
38376G-FV-7	GNR 2010-28 1A			4	.1.A	19,748	4.8070	15,435	.0	8,820	.0	(1,161)	.0	.0	1.500	44.516	MON	.401	4,817	05/28/2013	01/16/2052
38376G-P3-8	GNR 2011-53 B	.CF		4	.1.A	187,327	102.5340	172,234	167,977	172,474	.0	(1,914)	.0	.0	3.906	1.473	MON	.547	6,571	02/06/2013	05/16/2051
38376G-YD-8	GNR 2010-122 IO			4	.1.A	18,843	0.2050	1,574	.0	.0	.0	(3,408)	.0	.0	0.241	0.000	MON	.154	4,243	03/22/2013	02/16/2044
38378B-DB-2	GNR 2012-23 IO			4	.1.A	1,112,058	0.6640	177,463	.0	186,010	.0	(121,900)	.0	.0	0.272	3.441	MON	6,052	227,977	05/11/2016	06/16/2053
38378B-DY-2	GNR 2012-22 IO			4	.1.A	366,953	0.8440	66,701	.0	86,939	.0	(34,801)	.0	.0	0.399	9.734	MON	2,629	118,671	02/16/2012	10/16/2053
38378B-RJ-0	GNR 2012-35 B			4	.1.A	140,615	104.8770	129,566	123,541	136,317	.0	(4,153)	.0	.0	3.406	(0.041)	MON	.351	7,607	09/10/2012	11/16/2043
38378B-TK-5	GNR 2012-53 IO			4	.1.A	1,962,577	1.9720	490,038	.0	330,334	.0	(120,539)	.0	.0	0.862	41.077	MON	17,850	527,822	05/01/2012	03/16/2047
38378K-DQ-9	GNR 2013-46 IO			4	.1.A	397,202	2.3500	106,688	.0	72,513	.0	(28,025)	.0	.0	1.070	43.429	MON	4,047	48,603	03/22/2013	08/16/2042
38378K-YB-9	GNR 2013-105 IO			4	.1.A	546,943	0.9440	293,824	.0	347,761	.0	(149,356)	.0	.0	0.377	(15.010)	MON	9,788	243,224	07/19/2018	06/16/2054
38378N-5K-5	GNR 2014-73 IO			4	.1.A	995,803	2.2520	993,998	.0	995,246	.0	(13,959)	557,140	.0	0.533	11.522	MON	19,606	695,091	02/08/2018	04/16/2056
38378N-F9-9	GNR 2014-50 IO			4	.1.A	1,852,560	3.5230	1,175,078	.0	1,660,084	.0	82,085	.0	.0	0.662	1.751	MON	18,409	563,252	12/11/2017	09/16/2055
38378N-XX-6	GNR 2014-24 KC	.CF		4	.1.A	1,995,625	103.7610	2,075,221	.0	1,996,525	.0	.200	.0	.0	3.750	3.788	MON	6,250	75,000	04/15/2014	09/16/2042
38378N-YB-3	GNR 2014-24 KZ	.CF		4	.1.A	1,226,429	123.2630	1,618,813	1,313,304	1,236,756	.0	3,081	.0	.0	3.977	4.543	MON	4,353	51,234	12/01/2020	01/16/2054
38378X-5P-2	GNR 2015-9 IO			4	.1.A	2,216,519	3.4880	2,213,213	.0	2,215,065	.0	139,205	1,390,079	.0	0.861	9.648	MON	45,523	1,617,899	05/16/2018	02/16/2049
38378X-FU-0	GNR 2014-112 IO			4	.1.A	921,796	3.2310	919,375	.0	920,998	.0	(83,811)	452,720	.0	0.875	9.095	MON	20,741	509,783	07/17/2018	01/16/2048
38378X-SH-5	GNR 2014-143 IO			4	.1.A	1,985,153	3.0010	1,981,040	.0	1,982,879	.0	(374,594)	290,708	.0	0.749	3.115	MON	41,200	819,719	11/16/2017	02/16/2048
38378X-W5-6	GNR 2014-186 IB			4	.1.A	468,686	1.9440	275,037	.0	322,956	.0	(78,248)	.0	.0	0.350	(0.493)	MON	4,127	49,521	02/27/2018	04/16/2050
38378X-W6-4	GNR 2014-186 IC	.CF		4	.1.A	631,395	3.3570	418,666	.0	501,501	.0	(65,756)	.0	.0	0.450	1.803	MON	4,677	56,124	02/27/2018	08/16/2054
38378X-ZB-0	GNR 2014-164 IB			4	.1.A	253,088	1.1210	106,791	.0	117,584	.0	(47,915)	.0	.0	0.450	(2.631)	MON	3,573	42,876	02/27/2018	08/16/2048
38379K-4K-1	GNR 2015-160 IO			4	.1.A	421,347	4.0300	261,204	.0	326,481	.0	(14,515)	.0	.0	0.817	(4.882)	MON	4,414	164,870	02/22/2018	01/16/2056
38379K-X6-0	GNR 2015-145 IO			4	.1.A	1,628,519	4.4540	1,101,459	.0	1,474,885	.0	10,805	.0	.0	0.876	0.464	MON	18,046	496,480	11/22/2017	07/16/2057
38379U-NF-9	GNR 2016-45 IO			4	.1.A	1,602,358	5.3250	1,216,119	.0	1,431,718	.0	(132,733)	.0	.0	0.937	3.429	MON	17,838	1,241,067	06/26/2019	02/16/2058
38379U-R6-5	GNR 2016-133 IO			4	.1.A	2,560,947	5.1740	2,558,163	.0	2,559,498	.0	365,781	1,328,026	.0	0.920	6.949	MON	37,910	1,433,408	06/19/2019	12/16/2057
38379U-RP-3	GNR 2016-70 IO			4	.1.A	9,913,568	5.3240	6,771,376	.0	8,504,072	.0	(460,471)	.0	.0	0.858	4.148	MON	90,885	3,842,846	05/16/2018	04/16/2058
38379U-TJ-5	GNR 2016-72 IO			4	.1.A	2,048,351	4.6210	1,244,666	.0	874,709	.0	(180,366)	.0	.0	0.830	19.833	MON	18,621	634,530	07/20/2016	12/16/2055
38379U-WM-4	GNR 2016-86 IO			4	.1.A	2,575,371	5.8810	1,685,548	.0	1,242,963	.0	(211,127)	.0	.0	0.993	15.412	MON	23,728	1,061,622	06/23/2016	03/16/2058

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						38,049,721	XXX	28,069,290	3,604,822	29,705,088	0	(1,527,595)	4,018,673	0	XXX	XXX	XXX	421,720	14,544,857	XXX	XXX
0599999. Total - U.S. Government Bonds						123,940,145	XXX	114,666,628	83,806,652	115,128,380	0	(1,739,094)	4,018,673	0	XXX	XXX	XXX	674,851	16,460,595	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC	A			1.D FE	2,472,600	125.3290	2,506,585	2,000,000	2,147,774	0	(36,965)	0	0	8.050	5.701	JJ	77,817	161,000	04/30/2009	07/07/2024
748148-OR-7	PROV OF QUEBEC	A			1.D FE	1,350,000	150.9370	1,509,367	1,000,000	1,222,266	0	(20,560)	0	0	7.500	4.398	MS	22,083	75,000	12/04/2013	09/15/2029
038461-AM-1	ARAB REPUBLIC OF EGYPT SOVEREIGN	D			4.B FE	567,000	113.3360	793,355	700,000	567,779	0	779	0	0	8.500	10.655	JJ	24,957	29,750	03/25/2020	01/31/2047
085209-AD-6	GOVT OF BERMUDA SOVEREIGN	D	1,2		1.F FE	3,994,315	111.8560	4,709,153	4,210,000	4,057,605	0	21,448	0	0	3.717	4.403	JJ	67,810	156,486	05/22/2018	01/25/2027
195325-BQ-7	COLOMBIA, REPUBLIC OF SOVEREIGN	D	2		2.C FE	10,100,000	108.1620	10,816,221	10,000,000	10,052,781	0	(16,863)	0	0	4.000	3.806	FA	138,889	400,000	02/09/2018	02/26/2024
195325-CU-7	COLOMBIA, REPUBLIC OF SOVEREIGN	D	1,2		2.C FE	3,630,000	122.2540	3,667,633	3,000,000	3,616,998	0	(13,002)	0	0	5.000	3.698	JD	6,667	150,000	02/28/2020	06/15/2045
195325-DQ-5	COLOMBIA, REPUBLIC OF SOVEREIGN	D	1,2		2.C FE	8,471,750	126.5130	8,855,887	7,000,000	8,446,051	0	(25,699)	0	0	5.200	3.968	MN	46,511	364,000	01/21/2020	05/15/2049
25714P-EF-1	DOMINICAN REPUBLIC SOVEREIGN	D	1		3.C FE	600,000	110.8350	665,008	600,000	600,000	0	0	0	0	4.875	4.875	MS	7,963	0	09/17/2020	09/23/2032
283875-AR-3	REPUBLIC OF EL SALVADOR SOVEREIGN	D			4.C FE	628,250	94.7600	663,322	700,000	637,642	0	9,392	0	0	5.875	8.502	JJ	17,250	20,563	03/26/2020	01/30/2025
455780-CQ-7	REPUBLIC OF INDONESIA SOVEREIGN	D			2.B FE	9,973,700	108.0260	10,802,550	10,000,000	9,975,893	0	2,193	0	0	2.850	2.880	FA	108,458	166,250	01/07/2020	02/14/2030
501499-AB-3	KUWAIT INTL BOND SOVEREIGN	D			1.D FE	9,902,600	113.8340	11,383,370	10,000,000	9,935,001	0	9,109	0	0	3.500	3.617	MS	98,194	350,000	03/13/2017	03/20/2027
698299-BD-5	REPUBLIC OF PANAMA	D	2		2.B FE	4,980,000	110.8340	5,541,685	5,000,000	4,991,352	0	2,049	0	0	4.000	4.049	MS	55,000	200,000	09/16/2014	09/22/2024
71567P-AL-4	PERUSAHAAN PENERBIT SBSN SOVEREIGN	D			2.B FE	15,000,000	110.2750	16,541,315	15,000,000	15,000,000	0	0	0	0	3.900	3.900	FA	212,875	585,000	02/12/2019	08/20/2024
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN	D			2.C FE	3,603,639	140.0910	5,603,639	4,000,000	3,832,023	0	2,456	0	0	5.100	5.390	JD	7,367	204,000	07/29/2015	06/18/2050
760942-BD-3	REPUBLICA ORIENT URUGUAY SOVEREIGN	D			2.C FE	4,939,390	138.9060	6,945,281	5,000,000	4,940,658	0	633	0	0	4.975	5.048	AO	49,059	248,750	04/13/2018	04/20/2055
831594-AB-2	REPUBLIC OF SLOVENIA	D			1.F FE	16,514,300	109.4380	16,196,752	14,800,000	15,380,388	0	(305,146)	0	0	5.500	3.260	AO	146,972	814,000	02/13/2017	10/26/2022
831594-AG-1	REPUBLIC OF SLOVENIA	D			1.F FE	9,880,000	114.5770	10,311,902	9,000,000	9,370,827	0	(110,151)	0	0	5.250	3.835	FA	174,563	472,500	06/21/2016	02/18/2024
857524-AC-6	REPUBLIC OF POLAND	D			1.G FE	12,664,063	110.7620	13,845,258	12,500,000	12,593,599	0	(28,448)	0	0	4.000	3.798	JJ	220,833	500,000	10/10/2018	01/22/2024
903724-BM-3	UKRAINE SOVEREIGN	D			4.B FE	802,000	110.0290	880,236	800,000	801,822	0	(102)	0	0	7.375	7.344	MS	15,733	59,000	08/12/2019	09/25/2032
91086Q-BB-3	UNITED MEXICAN STATES	D	1		2.B FE	10,308,750	119.0940	13,100,313	11,000,000	10,371,576	0	13,764	0	0	4.750	5.175	MS	164,007	522,500	12/17/2015	03/08/2044
91087B-AB-6	UNITED MEXICAN STATES	D	1		2.B FE	997,350	114.2130	1,142,128	1,000,000	997,510	0	50	0	0	4.350	4.366	JJ	20,058	43,500	08/08/2016	01/15/2047
91087B-AE-0	UNITED MEXICAN STATES SOVEREIGN	D	1		2.B FE	7,965,680	112.5890	9,007,086	8,000,000	7,974,494	0	3,102	0	0	3.750	3.802	JJ	141,667	300,000	01/03/2018	01/11/2028
91087B-AF-7	UNITED MEXICAN STATES SOVEREIGN	D	1		2.B FE	10,177,751	117.3550	11,250,787	9,587,000	10,104,194	0	(52,239)	0	0	4.500	3.798	AO	82,688	431,415	07/24/2019	04/22/2029
917288-BK-7	REPUBLICA ORIENT URUGUAY SOVEREIGN	D	1		2.C FE	3,472,875	122.8010	4,298,021	3,500,000	3,476,255	0	1,827	0	0	4.375	4.459	JJ	67,205	153,125	01/15/2019	01/23/2031
91822Q-2B-2	REPUBLIC OF UZBEKISTAN SOVEREIGN	D			3.C FE	1,000,000	108.8680	1,088,683	1,000,000	1,000,000	0	0	0	0	4.750	4.750	FA	17,285	47,500	02/13/2019	02/20/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						154,212,374	XXX	172,125,537	149,397,000	152,094,488	0	(542,373)	0	0	XXX	XXX	XXX	1,991,911	6,454,339	XXX	XXX
1099999. Total - All Other Government Bonds						154,212,374	XXX	172,125,537	149,397,000	152,094,488	0	(542,373)	0	0	XXX	XXX	XXX	1,991,911	6,454,339	XXX	XXX
13063C-XP-0	CALIFORNIA ST	CF	2		1.C FE	2,985,000	112.5100	3,358,424	2,985,000	2,985,000	0	0	0	0	3.875	3.875	JD	9,639	115,669	10/09/2015	12/01/2030
283590-FM-4	EL PASO CNTY TX HOSP DIST GENERAL OBLIGATION		2		2.A FE	5,668,992	109.5040	5,672,307	5,180,000	5,326,997	0	(52,380)	0	0	5.000	3.850	FA	97,844	259,000	08/23/2013	08/15/2024
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON		2		1.C FE	1,000,000	103.2100	1,032,100	1,000,000	1,000,000	0	0	0	0	2.617	2.617	JJ	13,085	26,170	08/02/2012	07/01/2023
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON		2		1.C FE	1,000,000	103.3720	1,033,720	1,000,000	1,000,000	0	0	0	0	2.767	2.767	JJ	13,835	27,670	08/02/2012	07/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						10,653,992	XXX	11,096,551	10,165,000	10,311,997	0	(52,380)	0	0	XXX	XXX	XXX	134,403	428,509	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						10,653,992	XXX	11,096,551	10,165,000	10,311,997	0	(52,380)	0	0	XXX	XXX	XXX	134,403	428,509	XXX	XXX
442331-3E-2	HOUSTON TX GENERAL OBLIGATION		2		1.D FE	4,500,000	114.3170	5,144,265	4,500,000	4,500,000	0	0	0	0	3.625	3.625	MS	54,375	163,125	12/20/2017	03/01/2029
442331-3F-9	HOUSTON TX GENERAL OBLIGATION		2		1.D FE	2,000,000	114.1550	2,283,100	2,000,000	2,000,000	0	0	0	0	3.725	3.725	MS	24,833	74,500	12/20/2017	03/01/2030
442331-3G-7	HOUSTON TX GENERAL OBLIGATION		2		1.D FE	2,000,000	114.3320	2,286,640	2,000,000	2,000,000	0	0	0	0	3.845	3.845	MS	25,633	76,900	12/20/2017	03/01/2031
442331-3H-5	HOUSTON TX GENERAL OBLIGATION		2		1.D FE	3,000,000	114.2230	3,426,690	3,000,000	3,000,000	0	0	0	0	3.925	3.925	MS	39,250	117,750	12/20/2017	03/01/2032
442331-3J-1	HOUSTON TX GENERAL OBLIGATION		2		1.D FE	10,000,000	113.8240	11,382,400	10,000,000	10,000,000	0	0	0	0	4.061	4.061	MS	135,367	406,100	12/20/2017	03/01/2035
442331-3K-8	HOUSTON TX GENERAL OBLIGATION		1		1.D FE	10,000,000	123.7080	12,370,800	10,000,000	10,000,000	0	0	0	0	3.961	3.961	MS	132,033	396,100	12/20/2017	03/01/2047
668180-CW-0	NORTHWESTERN OHIO LOC SCH DIST SCHOOL DISTRICT				1.C FE	3,486,501	126.4860	4,363,767	3,450,000	3,466,912	0	(2,368)	0	0	5.820	5.720	JD	16,730	200,790	05/13/2010	12/01/2026
952347-Y9-7	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT	CF	2		1.D FE	1,115,000	112.8490	1,258,266	1,115,000	1,115,000	0	0	0	0	4.014	4.014	FA	18,648	44,756	04/27/2018	08/01/2030
952347-Z2-1	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT	CF	2		1.D FE	1,700,000	112.9610	1,920,337	1,700,000	1,700,000	0	0	0	0	4.114	4.114	FA	29,141	69,938	04/27/2018	08/01/2031
952347-Z3-9	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT	CF	2		1.D FE	1,440,000	112.8870	1,625,573	1,440,000	1,440,000	0	0	0	0	4.164	4.164	FA	24,984	59,962	04/27/2018	08/01/2032
952347-Z4-7	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT	CF	2		1.D FE	1,000,000	112.7760	1,127,760	1,000,000	1,000,000	0	0	0	0	4.194	4.194	FA	17,475	41,940	04/27/2018	08/01/2033
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						40,241,501	XXX	47,189,598	40,205,000	40,221,912	0	(2,368)	0	0	XXX	XXX	XXX	518,472	1,651,861	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						40,241,501	XXX	47,189,598	40,205,000	40,221,912	0	(2,368)	0	0	XXX	XXX	XXX	518,472	1,651,861	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL				1.F FE	11,550,000	100.0000	11,550,000	11,550,000	11,550,000	0	0	0	0	0.430	0.430	MON	1,366	0	12/22/2020	09/01/2030
63607V-AB-2	NFAGEN GENERAL			1,2	1.G FE	4,875,000	103.6890	5,054,839	4,875,000	4,875,000	0	0	0	0	3.278	3.292	FMAN	13,317	0	11/19/2020	10/01/2037
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A				2.B	42,190,000	100.0000	42,190,000	42,190,000	42,190,000	0	0	0	0	6.010	6.010	JD	211,302	2,535,619	08/14/2009	12/01/2039
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B				2.B	14,075,000	100.0000	14,075,000	14,075,000	14,075,000	0	0	0	0	6.260	6.260	JD	73,425	881,095	11/18/2009	12/01/2039
915137-SR-0	UNIVERSITY OF TEXAS			1	1.A FE	1,856,440	137.6100	2,752,200	2,000,000	1,886,997	0	3,796	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
2599999 Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						74,546,440	XXX	75,622,039	74,690,000	74,576,997	0	3,796	0	0	XXX	XXX	XXX	335,631	3,512,594	XXX	XXX
30711X-CB-8	CAS 2016-C02 1M2			4	1.D	2,119,989	104.2550	2,027,476	1,944,735	2,022,997	0	(88,654)	0	0	6.148	0.291	MON	2,325	131,887	09/26/2019	09/25/2028
31283G-LL-9	FHLMC FG G00331			4	1.A	2,575	107.2900	2,745	2,558	2,560	0	(2)	0	0	7.000	6.874	MON	15	179	01/09/1996	12/01/2024
31288J-AH-9	FGLMC FG C79008	.CF		4	1.A	65,982	116.1570	77,860	67,030	66,182	0	4	0	0	5.500	5.921	MON	307	3,687	08/13/2003	05/01/2033
3128F7-N6-7	FHLMC FG D67613			4	1.A	5,071	109.9810	5,542	5,039	5,046	0	(3)	0	0	7.000	6.875	MON	29	353	01/09/1996	01/01/2026
3128F7-N9-1	FHLMC FG D67616			4	1.A	4,309	105.9470	4,526	4,272	4,282	0	9	0	0	7.000	6.817	MON	25	298	02/15/1996	01/01/2026
3128F8-AY-8	FHLMC FG D68123			4	1.A	15,101	104.6900	15,861	15,150	15,105	0	(2)	0	0	7.000	7.117	MON	88	1,060	02/23/1996	02/01/2026
3128F8-BH-4	FHLMC FG D68140			4	1.A	18,442	103.3270	19,118	18,503	18,447	0	(2)	0	0	7.000	7.117	MON	108	1,295	02/23/1996	02/01/2026
3128F8-CA-8	FHLMC FG D68165			4	1.A	8,674	101.6790	8,875	8,729	8,691	0	2	0	0	7.000	7.192	MON	51	611	03/06/1996	02/01/2026
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300	.CF		4	1.A	4,111,645	107.5780	4,256,280	3,956,477	4,061,290	0	(30,672)	0	0	3.000	2.354	MON	9,891	118,694	07/24/2012	08/15/2042
3128MC-F2-6	FGLMC FG G13585	.CF		4	1.A	372,190	104.0700	380,791	365,901	368,127	0	(446)	0	0	4.500	3.952	MON	1,372	16,466	05/28/2009	05/01/2024
3128MC-FB-6	FGLMC FG G13562	.CF		4	1.A	136,394	103.9530	138,179	132,925	134,215	0	(237)	0	0	4.500	3.683	MON	498	5,982	05/08/2009	05/01/2024
3128P7-AB-6	FG FG C91718	.CF		4	1.A	10,923,065	106.5450	11,647,122	10,931,605	10,922,389	0	3	0	0	3.000	3.008	MON	27,329	327,948	10/04/2013	08/01/2033
3128P7-QA-4	FG FG C91349	.CF		4	1.A	2,426,072	109.5000	2,552,838	2,331,360	2,400,147	0	(4,453)	0	0	4.500	3.457	MON	8,743	104,911	01/07/2011	12/01/2030
3128PP-MF-7	FGLMC J10358	.CF		4	1.A	210,337	104.0680	214,733	206,339	207,850	0	(324)	0	0	4.500	3.885	MON	774	9,290	08/06/2009	07/01/2024
3128PP-MJ-9	FGLMC J10361			4	1.A	63,261	104.1520	64,442	61,873	62,406	0	(111)	0	0	4.500	3.792	MON	232	2,784	07/29/2009	07/01/2024
3128PQ-QX-2	FGLMC J11370	.CF		4	1.A	298,812	106.2510	310,481	292,214	294,865	0	(643)	0	0	4.000	3.351	MON	974	11,689	12/10/2009	12/01/2024
3128PR-LS-6	FG FG J12137	.CF		4	1.A	282,912	104.9450	285,999	272,522	277,449	0	(101)	0	0	4.500	3.324	MON	1,022	12,282	04/29/2010	05/01/2025
3128PR-V8-9	FG FG J12439			4	1.A	261,802	105.2630	259,218	246,257	254,078	0	(271)	0	0	4.500	2.537	MON	923	11,082	10/31/2011	06/01/2025
3128PR-YD-5	FG FG J12508	.CF		4	1.A	377,114	105.3020	373,530	354,722	366,125	0	(364)	0	0	4.500	2.540	MON	1,330	15,962	10/31/2011	07/01/2025
3128PT-6X-8	FG FG J14486	.CF		4	1.A	1,805,567	105.2370	1,963,318	1,865,616	1,831,153	0	(7,231)	0	0	3.000	3.970	MON	4,664	55,968	03/03/2011	02/01/2026
3128QP-LV-2	FHLMC FH 187189			4	1.A	21,236	106.1070	21,511	20,273	20,848	0	(340)	0	0	3.860	3.432	MON	65	926	11/08/2010	03/01/2036
3128SA-DY-0	FHARM FH 100119			4	1.A	24,684	103.9390	24,319	23,397	24,565	0	325	0	0	2.668	.529	MON	52	927	10/06/2010	09/01/2036
312914-6X-7	FHLMC-GNMA FHG 7 B			4	1.A	3,726	100.7420	3,678	3,651	3,651	0	.0	0	0	1.045	1.048	MON	.1	56	10/17/2005	04/25/2023
31293T-HV-2	FHLMC FG C29244			4	1.A	4,124	109.3460	4,269	3,904	4,040	0	(4)	0	0	7.000	5.666	MON	23	273	04/04/2003	07/01/2029
31300L-CF-0	FHARM FH 848170			4	1.A	14,344	103.3690	14,223	13,759	14,318	0	70	0	0	2.235	(0.467)	MON	26	547	06/16/2011	12/01/2039
3132G7-DZ-5	FG FG U80120	.CF		4	1.A	6,246,263	109.3330	6,479,920	5,926,772	6,191,815	0	(10,924)	0	0	3.500	1.931	MON	17,286	207,437	05/30/2013	12/01/2032
3132G7-H3-2	FG FG U80250	.CF		4	1.A	6,063,079	109.8920	6,322,057	5,752,959	6,011,657	0	8,157	0	0	3.500	1.936	MON	16,779	201,354	05/30/2013	03/01/2033
3132G7-LE-3	FG FG U80325	.CF		4	1.A	4,054,730	109.8920	4,227,924	3,847,335	4,020,958	0	11,010	0	0	3.500	1.939	MON	11,221	134,657	05/30/2013	05/01/2033
3132H3-K5-1	FG FG U90316	.CF		4	1.A	788,816	110.3870	809,410	733,250	785,362	0	(196)	0	0	4.000	2.311	MON	2,444	29,330	04/25/2016	10/01/2042
3132H7-BY-9	FG FG U99054	.CF		4	1.A	8,753,227	110.3870	8,975,519	8,130,977	8,716,381	0	(322)	0	0	4.000	2.305	MON	27,103	325,239	04/26/2016	06/01/2043
3132H7-C4-4	FG FG U99090	.CF		4	1.A	7,224,468	110.3870	7,586,067	6,872,264	7,197,940	0	(451)	0	0	4.000	2.840	MON	22,900	274,891	07/18/2014	10/01/2042
3132J2-2X-0	FG FG K90790	.CF		4	1.A	8,352,511	108.9260	9,265,986	8,506,695	8,374,833	0	(4,368)	0	0	3.000	3.504	MON	21,267	255,201	08/15/2013	07/01/2033
3132WD-E6-5	FGLMC FG Q40134	.CF		4	1.A	4,639,324	106.1790	4,705,675	4,431,846	4,651,183	0	488	0	0	3.500	1.718	MON	12,926	155,115	06/15/2016	04/01/2046
3132XS-B0-2	FGLMC FG Q50046	.CF		4	1.A	10,698,864	105.9800	10,948,594	10,330,828	10,688,852	0	(406)	0	0	3.500	2.235	MON	30,132	361,579	08/14/2017	08/01/2047
31335G-LP-8	FHLMC FG C80334			4	1.A	4,308	110.0590	4,726	4,294	4,294	0	5	0	0	7.500	7.451	MON	27	322	10/09/1995	08/01/2025
31335G-LQ-6	FHLMC FG C80335			4	1.A	5,134															

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AH-SJ-0	FNR 2013-137 AL	CF		4	1.A	7,397,217		103,1410	7,460,560	7,233,337					3,500	2,966	MON	21,097	253,166	11/22/2013	03/25/2042
3136AX-K4-6	FNR 2017-67 ZA	CF		4	1.A	2,169,253		117,1990	2,508,040	2,139,989					4,000	3,820	MON	7,133	83,773	12/01/2020	09/25/2047
3136BA-VK-1	FNR 2019-27 MZ		4	4	1.A	3,655,390		120,8640	4,177,821	3,456,643					4,000	3,613	MON	11,522	135,316	12/01/2020	06/25/2059
31371M-JC-2	FNMA FN 255959	CF		4	1.A	16,763		114,8130	18,920	16,479					6,000	5,368	MON	82	989	09/13/2005	10/01/2035
31371N-VM-4	FNCL FN 257220	CF		4	1.A	198,109		103,3940	196,364	189,919					5,000	3,453	MON	791	9,496	08/31/2009	05/01/2023
31373L-LB-1	FNMA FN 296522		4	4	1.A	2,152		101,3570	2,154	2,125					8,500	8,154	MON	15	181	04/12/1995	11/01/2024
31373X-6S-5	FNMA FN 306981		4	5	1.A	9,196		104,7690	9,549	9,114					8,000	7,727	MON	61	729	06/06/1995	06/01/2025
31374F-K7-3	FNMA FN 312718		4	4	1.A	21,452		103,5020	22,007	21,262					7,500	7,244	MON	133	1,595	06/06/1995	06/01/2025
31374T-5N-5	FNMA FN 324053		4	5	1.A	1,444		100,9100	1,463	1,450					7,500	7,600	MON	9	108	09/07/1995	09/01/2025
31379Q-YC-8	FNMA FN 426507		4	4	1.A	1,798		100,4590	1,749	1,741					6,000	5,117	MON	9	104	04/30/2003	01/01/2023
3137A7-AA-2	FHLMC FHR 3805 DB	CF		4	1.A	1,094,048		101,0970	1,037,328	1,026,070					4,500	3,609	MON	3,848	46,173	07/20/2011	10/15/2037
3137AD-U9-6	FHR FHR 3891 DK	CF		4	1.A	1,370,184		107,0820	1,384,171	1,292,626					4,500	1,438	MON	4,847	58,168	08/28/2012	12/15/2040
3137AF-PB-2	FHR FHR 3919 BV	CF		4	1.A	14,630,956		105,2400	13,607,339	12,929,870					4,000	2,483	MON	43,100	517,195	07/13/2012	08/15/2030
3137B1-ZD-7	FHR 4204 OA	CF		4	1.A	1,062,346		101,3470	1,155,847	1,140,487					1,500	2,965	MON	1,426	17,107	10/17/2013	07/15/2042
3137B2-DN-7	FHR FHR 4203 NJ	CF		4	1.A	5,266,668		102,5750	5,465,488	5,328,277					3,000	3,232	MON	13,321	159,848	06/25/2013	10/15/2040
3137BC-6T-0	FHR FHR 4361 WV	CF		4	1.A	3,220,981		105,2090	3,415,047	3,245,960					3,500	3,613	MON	9,467	113,609	06/24/2014	05/15/2044
3137BD-4R-4	FHMS FHR 4380 ZG	CF		4	1.A	2,272,925		106,4080	2,701,505	2,538,822					3,000	4,383	MON	6,347	81,086	12/01/2020	04/15/2053
3137F3-KA-1	FHR FHR 4768 ZO		4	4	1.A	3,983,811		111,1960	4,358,071	3,919,279					4,000	3,664	MON	13,064	153,427	12/01/2020	10/15/2047
3137F3-PA-6	FHR FHR 4772 ZD		4	4	1.A	4,471,842		117,5730	5,131,653	4,364,654					4,000	3,633	MON	14,549	170,862	12/01/2020	11/15/2047
3137FU-PE-8	FHR 4988 IH		4	4	1.A	3,563,365		10,3440	3,651,736	3,444,132					2,500	3,217	MON	73,547	144,643	10/08/2020	07/25/2035
31380T-3B-5	FNMA FN 449994		4	4	1.A	2,769		101,3360	2,654	2,619					7,000	5,670	MON	15	183	04/03/2003	09/01/2027
31380Y-P6-1	FNMA FN 454145		4	4	1.A	27,802		108,2350	29,896	27,621					6,500	6,329	MON	150	1,796	11/30/1998	11/01/2028
31382T-5C-9	FNMA FN 492343		4	4	1.A	10,390		108,9180	11,459	10,422					6,500	6,786	MON	57	684	05/12/1999	05/01/2029
31384D-PA-4	FNMA FN 520717		4	4	1.A	94,134		109,5440	103,166	94,178					7,500	7,496	MON	589	7,063	10/04/1999	11/01/2029
31384V-JY-9	FNMA FN 534979		4	4	1.A	97,342		102,2130	98,248	92,514					3,652	5,030	MON	299	3,915	04/13/2000	04/01/2030
31384V-UL-4	FNMA FN 535287		4	4	1.A	16,186		119,5700	19,266	16,113					8,000	7,851	MON	107	1,289	07/06/2000	05/01/2030
31385B-Y9-0	FNMA FN 539936		4	4	1.A	21,982		111,6840	24,803	22,017					7,500	7,759	MON	139	1,666	04/05/2000	05/01/2030
31385J-JC-3	FNMA FN 545759	CF		4	1.A	230,569		118,5580	273,175	230,414					6,500	6,469	MON	1,248	14,979	10/07/2002	07/01/2032
31385J-K4-9	FNMA FN 545815	CF		4	1.A	155,348		119,7550	185,990	155,308					7,000	6,988	MON	906	10,874	06/28/2002	07/01/2032
31385W-2S-7	FNMA FN 555285	CF		4	1.A	55,680		116,1790	64,557	55,597					6,000	5,932	MON	44	3,334	04/30/2003	03/01/2033
31385X-AL-1	FNMA FN 555411		4	4	1.A	17,442		101,1840	16,308	16,118					6,875	5,829	MON	92	1,108	04/03/2003	06/01/2023
31386U-BV-3	FNMA FN 573452	CF		4	1.A	682,040		124,4260	844,805	678,964					7,000	6,887	MON	3,961	47,527	04/18/2001	05/01/2031
31387N-3G-0	FNMA FN 589499		4	4	1.A	27,041		114,4060	31,125	27,205					6,500	6,630	MON	147	1,768	10/07/2002	08/01/2031
31387R-AQ-1	FNMA FN 591415	CF		4	1.A	37,221		108,5300	40,642	37,447					6,500	6,630	MON	203	2,434	10/07/2002	09/01/2031
31387W-TW-7	FNMA FN 596465	CF		4	1.A	135,237		118,1090	154,000	130,389					7,000	6,150	MON	761	9,127	10/03/2001	08/01/2031
3138EO-YE-3	FN FN AJ7908	CF		4	1.A	448,392		105,2120	487,521	463,372					3,000	3,956	MON	1,158	13,901	11/15/2011	01/01/2027
3138EG-OR-8	FN FN AL0463	CF		4	1.A	1,194,447		105,2120	1,255,764	1,193,561					3,000	2,937	MON	2,984	35,807	07/21/2011	07/01/2026
3138EJ-C7-1	FN FN AL1893	CF		4	1.A	4,171,977		108,0780	4,451,266	4,118,565					3,500	3,101	MON	12,012	144,150	09/04/2013	05/01/2032
3138EJ-VV-4	FN FN AL2523	CF		4	1.A	4,240,642		109,2910	4,512,668	4,129,029					3,500	2,707	MON	12,043	144,516	02/06/2014	09/01/2032
3138EM-LE-9	FNMA FN AL4824	CF		4	1.A	10,025,347		111,3530	10,631,957	9,547,949					4,000	2,628	MON	31,827	381,941	04/11/2014	09/01/2043
3138EQ-GE-6	FN FN AL7396		4	4	1.A	61,088		103,1550	60,086	58,248					1,886	0,496	MON	92	1,724	01/05/2016	02/01/2037
3138L4-GJ-6	FNMA FN AM3800	CF		4	1.A	5,712,279		103,8690	6,178,723	5,948,597					2,790	3,570	MON	14,138	166,918	07/25/2013	08/01/2023
3138MC-YS-7	FN FN AP8820	CF		4	1.A	2,583,126		109,2910	2,639,982	2,415,547					3,500	1,622	MON	7,045	84,544	05/21/2013	11/01/2032
3138ML-MF-8	FN FN AQ4857	CF		4	1.A	4,244,821		106,3470	4,518,475	4,248,804					3,000	2,989	MON	10,622	127,464	10/10/2013	11/01/2032
3138NR-Y8-8	FN FN AQ9734	CF		4	1.A	1,534,628		109,2910	1,568,406	1,435,070					3,500	1,629	MON	4,186	50,228	05/21/2013	01/01/2033
3138W5-Z2-0	FN FN AR7991	CF		4	1.A	3,355,339		109,8740	3,447,468	3,137,663					3,500	1,636	MON	9,152	109,818	05/21/2013	03/01/2033
3138W9-JV-3	FN FN AS0275	CF		4	1.A	3,430,778		106,5000	3,657,767	3,434,535					3,000	2,993	MON	8,586	103,036	10/04/2013	08/01/2033
3138WE-NQ-8	FNMA FN AS4898	CF		4	1.A	20,655,081		107,2930	21,463,888	20,004,921					3,500	2,486	MON	58,348	700,172	06/21/2017	05/01/2045
3138WH-TV-4	FN AS7763	CF		4	1.A	2,924,249		108,6620	3,019,278	2,778,590					4,000	2,345	MON	9,262	111,144	11/07/2017	08/01/2046
31390Q-Q3-2	FNMA FN 653074		4	4	1.A	12,524		113,7680	14,245	12,521					7,000	6,987	MON	73	876	06/28/2002	07/01/2032
31391X-EP-0	FNMA FN 679742		4	4	1.A	23,996		102,4380	23,960	23,389					3,962	3,775	MON	77	1,097	06/03/2009	01/01/2040
313920-YH-7	FNW 2001-W2 AS5		4	4	1.A	13		96,2860	12	13					6,473	5,702	MON	0	1	07/27/2004	10/25/2031
31392V-NQ-1	FGLMC FHR 2496 ZH		4	4	1.A	182,359		114,1920	229,861	201,293					5,500	7,169	MON	923	11,071	05/11/2004	09/15/2032

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31393A-S4-0	FNR 2003-W5 A		4		1.A FE	16,061		15,404	16,061	16,061	0	0	0	0	0.368	0.365	MON	1	141	11/16/2006	04/25/2033
31393C-EY-5	FNW 2003-34 A1	CF	4		1.B FE	1,314,201		1,369,075	1,160,443	1,251,675	0	(41,243)	0	0	6.000	3.670	MON	5,802	69,627	02/02/2012	04/25/2043
31393E-LQ-0	FNW 2003-W12 2A6	CF	4		1.A	431,339		489,558	435,641	435,341	0	(239)	0	0	5.000	4.973	MON	1,815	21,790	11/19/2015	06/25/2043
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z		4		1.A	638,951		788,115	687,841	665,760	0	1,474	0	0	5.500	6.669	MON	3,153	37,831	07/14/2004	12/15/2032
31393J-A6-0	FNW 2003-W19 1A7	CF	4		1.A	1,741,259		1,856,583	1,618,717	1,677,033	0	3,405	0	0	5.620	4.649	MON	7,581	90,972	12/10/2009	11/25/2033
31393W-YF-0	FHR FHR 2638 JH	CF	4		1.A	3,765,717		4,635,951	4,111,325	4,003,787	0	13,108	0	0	5.000	5.905	MON	17,131	205,566	10/17/2008	07/15/2033
31394B-R7-1	FNMA 2004-97 B	CF	4		1.A	3,135,331		3,269,548	2,817,088	3,154,994	0	(39,927)	0	0	5.500	2.038	MON	12,912	154,939	08/14/2012	01/25/2035
31394M-CM-0	FHR FHR 2702 CE	CF	4		1.A	8,311,990		8,912,745	8,203,141	8,235,053	0	(7,125)	0	0	4.500	4.348	MON	30,762	369,141	05/17/2010	11/15/2033
31394R-JY-6	FHLMC FHR 2754 PE	CF	4		1.A	1,980,724		2,175,763	1,933,593	1,948,366	0	(1,889)	0	0	5.000	4.726	MON	8,057	96,680	11/10/2009	02/15/2034
31394R-VII-6	FHLMC FHR 2758 ZG		4		1.A	1,045,606		1,241,883	1,077,222	1,063,015	0	526	0	0	5.500	5.944	MON	4,937	59,247	03/19/2004	03/15/2034
31396Q-6F-1	FNR 2009-69 PB	CF	4		1.A	2,494,518		2,681,294	2,295,128	2,628,373	0	(8,743)	0	0	5.000	1.475	MON	9,563	114,758	08/23/2012	09/25/2039
31396Q-KJ-7	FNR 2009-52 AJ		4		1.A	5,809		5,699	5,565	5,639	0	(12)	0	0	4.000	2.298	MON	19	223	12/11/2009	07/25/2024
31396R-DY-0	FHR FHR 3149 CZ		4		1.A	629,281		659,554	554,666	642,033	0	(2,886)	0	0	6.000	1.920	MON	2,773	33,280	06/29/2012	05/15/2036
31397N-LM-5	FNR 2009-11 NB	CF	4		1.A	808,428		777,466	730,370	751,474	0	(3,292)	0	0	5.000	3.001	MON	3,043	36,518	07/20/2011	03/25/2029
31397Q-T2-4	FNR 2010-157 NA		4		1.A	132,079		130,352	130,167	129,908	0	(313)	0	0	3.500	3.198	MON	380	4,556	01/10/2011	03/25/2037
31398E-J6-2	FHMS FHR 3539 YB	CF	4		1.A	1,195,522		1,316,731	1,265,103	1,253,457	0	4,315	0	0	4.000	4.636	MON	4,217	50,604	03/24/2010	06/15/2024
31398F-XA-4	FNR 2009-95 BY		4		1.A	173,372		188,106	181,244	179,243	0	431	0	0	4.000	4.724	MON	604	7,250	01/28/2010	11/25/2024
31398J-RE-5	FHR FHR 3579 MB	CF	4		1.A	338,325		353,755	336,851	336,637	0	(87)	0	0	4.500	4.454	MON	1,263	15,159	01/22/2010	09/15/2024
31398K-E6-3	FHR FHR 3581 D		4		1.A	296,918		309,932	297,569	297,024	0	8	0	0	4.500	4.550	MON	1,116	13,391	04/09/2010	10/15/2029
31398K-XT-2	FHR FHR 3595 KY	CF	4		1.A	839,767		864,190	833,257	832,672	0	(268)	0	0	4.500	4.431	MON	3,125	37,497	11/09/2009	11/15/2024
31398L-KQ-0	FHR FHR 3612 JB	CF	4		1.A	1,945,902		2,047,880	1,946,206	1,943,299	0	(108)	0	0	4.500	4.523	MON	7,298	87,579	01/15/2010	12/15/2024
31398L-W9-5	FHR FHR 3627 QH	CF	4		1.A	1,395,601		1,388,742	1,326,380	1,339,997	0	(3,408)	0	0	4.000	3.233	MON	4,421	53,108	08/26/2010	01/15/2025
31398L-WY-0	FHR FHR 3619 EJ		4		1.A	1,313,623		1,386,991	1,315,884	1,313,586	0	(1)	0	0	4.500	4.542	MON	4,935	59,215	01/19/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B	CF	4		1.A	568,623		616,102	594,250	588,199	0	1,348	0	0	4.000	4.670	MON	1,981	23,770	01/28/2010	02/25/2025
31398M-KW-5	FNMA 2010-18 EL	CF	4		1.A	378,350		411,339	396,924	393,007	0	907	0	0	4.000	4.650	MON	1,323	15,877	03/22/2010	03/25/2025
31398N-HK-3	FNR 2010-100 DB	CF	4		1.A	1,665,752		1,589,009	1,532,607	1,545,031	0	(5,748)	0	0	4.500	3.402	MON	5,747	69,036	08/19/2010	09/25/2025
31398P-B9-9	FNMA 2010-41 EB		4		1.A	271,634		286,245	275,595	274,292	0	165	0	0	4.000	4.199	MON	919	11,024	05/17/2010	05/25/2025
31398R-CD-5	FNR 2010-43 BM	CF	4		1.A	513,263		592,285	569,304	557,537	0	2,557	0	0	3.500	4.785	MON	1,660	19,926	04/21/2010	05/25/2025
31398V-H6-6	FHR FHR 3640 GM	CF	4		1.A	2,736,444		2,900,910	2,771,082	2,760,071	0	1,449	0	0	4.000	4.200	MON	9,237	110,894	05/17/2010	03/15/2025
31398W-EN-0	FHR FHR 3634 EU	CF	4		1.A	664,779		726,928	698,389	691,257	0	1,549	0	0	4.000	4.715	MON	2,328	27,935	02/11/2010	02/15/2025
31398W-MG-6	FHR FHR 3637 AY	CF	4		1.A	737,633		809,577	777,478	768,264	0	1,974	0	0	4.000	4.838	MON	2,592	31,112	03/26/2010	02/15/2025
31398W-Y7-3	FHR FHR 3652 DC		4		1.A	494,772		506,773	491,699	491,324	0	(168)	0	0	4.500	4.435	MON	1,844	22,127	04/21/2010	04/15/2025
31402G-SJ-3	FNMA FN 728721	CF	4		1.A	542,392		640,848	550,827	543,850	0	88	0	0	5.500	5.854	MON	2,525	30,296	07/31/2003	07/01/2033
31402H-3X-7	FNMA FN 729914	CF	4		1.A	108,457		124,518	109,587	108,622	0	(168)	0	0	5.500	5.728	MON	502	6,028	07/29/2003	08/01/2033
31402T-TM-7	FNMA FN 737756	CF	4		1.A	90,326		99,561	89,626	90,090	0	237	0	0	5.500	5.284	MON	411	4,929	08/11/2003	09/01/2033
31405M-JH-1	FNMA FN 793264		4		1.A	85,553		97,543	84,087	85,187	0	(7)	0	0	5.500	5.055	MON	385	4,625	08/09/2004	09/01/2034
31405M-VT-1	FNMA FN 793626		4		1.A	89,211		101,114	87,682	88,829	0	411	0	0	5.500	5.055	MON	402	4,822	08/09/2004	09/01/2034
31405Q-LD-8	FNMA FN 796024	CF	4		1.A	616,137		703,948	605,579	613,502	0	(54)	0	0	5.500	5.055	MON	2,776	33,307	08/09/2004	09/01/2034
31405Q-MU-9	FNMA FN 796071	CF	4		1.A	107,266		122,656	105,428	106,807	0	494	0	0	5.500	5.054	MON	483	5,799	08/09/2004	09/01/2034
31406N-YU-2	FNMA FN 815323		4		1.A	44,442		44,029	42,605	44,197	0	134	0	0	2.114	1.147	MON	75	1,240	02/19/2016	01/01/2035
3140F8-VR-5	FN FN 801523	CF	4		1.A	8,703,290		8,766,537	8,257,513	8,687,396	0	86	0	0	3.500	1.576	MON	24,084	289,013	06/15/2016	06/01/2046
3140HK-2H-0	FN FN BK6175	CF	4		1.A	544,157		570,393	534,798	545,213	0	5,249	0	0	4.000	3.027	MON	21,392	1,783	01/25/2019	10/01/2048
3140J7-XL-4	FN FN BM3382		4		1.A	89,521		89,712	86,337	89,111	0	(260)	0	0	5.000	3.270	MON	360	4,317	06/26/2019	03/01/2027
3140JG-AM-7	FN FN BN0011	CF	4		1.A	1,004,822		1,052,783	987,085	1,004,333	0	(139)	0	0	4.000	3.213	MON	3,290	39,483	01/25/2019	08/01/2048
3140JG-WT-8	FN FN BN0657	CF	4		1.A	6,250,530		6,651,996	6,236,887	6,249,776	0	(243)	0	0	4.000	3.898	MON	20,790	249,475	11/16/2018	09/01/2048
3140JJ-EX-3	FN FN BN1949	CF	4		1.A	13,024,899		13,830,212	12,967,155	13,023,163	0	(458)	0	0	4.000	3.745	MON	43,224	518,686	11/16/2018	10/01/2048
31412E-CK-0	FNMA FN 922674		4		1.A	20,673		20,559	19,712	20,580	0	28	0	0	3.534	1.691	MON	58	802	09/09/2010	04/01/2036
31412S-PL-3	FN FN 933427		4		1.A	34,092		38,747	33,909	34,055	0	52	0	0	5.000	4.832	MON	141	1,695	06/09/2009	03/01/2038
31414M-4W-3	FNMA FN 970737		4		1.A	89,718		89,258	85,957	87,279	0	(264)	0	0	5.000	3.451	MON	358	4,298	08/31/2009	11/01/2023
31414S-PA-5	FN FN 974817	CF	4		1.A	348,293		345,490	333,694	337,887	0	(1,219)	0	0	5.000	3.430	MON	1,390	16,684	08/31/2009	04/01/2023
31414V-BF-2	FNMA FN 977138	CF	4		1.A	408,293		466,319	400,629	407,108	0	(229)	0	0	5.500	5.015	MON	1,836	22,037	07/10/2008	08/01/2038
31415A-4W-8	FNMA FN 981537		4		1.A	37,348		37,075	35,783	36,248	0	(128)	0	0	5.000	3.433	MON	149	1,789	08/31/2009	05/01/2023
31416J-H4-6	FNMA FN AA1150		4		1.A	4,078		4,088	3,851	3,920	0	(18)	0	0	4.000	2.005	MON	13	154	11/17/2011	04/01/2023

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31416N-HY-1	FNMA FN AA4746	.CF		4	.1.A	706,113	106.2260	738,309	695,036	700,035	.0	(618)	.0	.0	3.500	3.009	MON	2,027	24,326	12/02/2010	11/01/2025
31416T-2P-3	FNMA FN AA9781	.CF		4	.1.A	410,609	104.0950	420,266	403,733	406,156	.0	(130)	.0	.0	4.500	3.889	MON	1,514	18,168	08/07/2009	07/01/2024
31417C-QF-5	FN FN AB5853	.CF		4	.1.A	4,851,011	106.3470	5,192,983	4,883,056	4,854,835	.0	(961)	.0	.0	3.000	3.148	MON	12,208	146,492	08/06/2013	08/01/2032
31417C-R8-0	FN FN AB5910	.CF		4	.1.A	9,916,772	106.3470	10,552,416	9,922,629	9,914,328	.0	623	.0	.0	3.000	2.979	MON	24,807	297,679	06/27/2013	08/01/2032
31417C-UJ-2	FN FN AB5984	.CF		4	.1.A	8,264,337	106.3470	8,805,382	8,279,862	8,264,141	.0	44	.0	.0	3.000	3.015	MON	20,700	248,417	07/19/2013	08/01/2032
31417F-KT-4	FN FN AB8405	.CF		4	.1.A	3,063,823	109.2910	3,131,260	2,865,060	3,027,917	.0	4,537	.0	.0	3.500	1.632	MON	8,356	100,277	05/21/2013	02/01/2033
31417H-C5-1	FN FN AB9991	.CF		4	.1.A	1,821,367	106.5000	1,941,569	1,823,076	1,821,061	.0	1	.0	.0	3.000	2.989	MON	4,558	54,692	10/04/2013	07/01/2033
31417T-R2-6	FNMA AC6804	.CF		4	.1.A	801,546	106.2340	833,538	784,627	791,571	.0	(632)	.0	.0	4.000	3.293	MON	2,615	31,385	12/10/2009	01/01/2025
31417V-RS-4	FNMA FN AC8596	.CF		4	.1.A	1,046,003	106.2340	1,101,910	1,037,251	1,040,015	.0	(732)	.0	.0	4.000	3.689	MON	3,458	41,532	01/04/2010	01/01/2025
31417Y-C4-7	FNMA FN MA0090	.CF		4	.1.A	311,129	104.0710	319,797	307,287	308,466	.0	(131)	.0	.0	4.500	4.037	MON	1,152	13,828	06/05/2009	06/01/2024
31417Y-E3-7	FNMA FN MA0153	.CF		4	.1.A	316,291	104.2180	320,422	307,452	310,959	.0	266	.0	.0	4.500	3.519	MON	1,153	13,835	08/31/2009	08/01/2024
31418A-ND-6	FN FN MA1543	.CF		4	.1.A	3,262,356	107.9260	3,424,613	3,173,112	3,247,102	.0	300	.0	.0	3.500	2.706	MON	9,255	111,059	11/21/2013	08/01/2033
31418A-YD-4	FN FN MA1607	.CF		4	.1.A	13,427,540	106.5000	14,331,633	13,456,977	13,427,889	.0	(25)	.0	.0	3.000	3.024	MON	33,642	403,709	10/11/2013	10/01/2033
31418B-SK-8	FN FN MA2649	.CF		4	.1.A	7,589,446	104.4330	7,814,740	7,483,047	7,586,405	.0	(1,434)	.0	.0	3.000	2.815	MON	18,708	224,491	05/20/2016	06/01/2046
31418C-YJ-7	FN FN MA3412	.CF		4	.1.A	7,018,593	105.7890	7,143,629	6,752,705	7,013,492	.0	(3,047)	.0	.0	3.500	2.135	MON	19,695	236,345	08/28/2019	07/01/2038
31418M-JL-7	FNMA FN AD0266	.CF		4	.1.A	41,943	100.3350	39,854	39,721	40,274	.0	(87)	.0	.0	5.500	3.236	MON	182	2,185	08/21/2009	09/01/2022
31419K-UA-5	FNMA FN AE8702	.CF		4	.1.A	365,044	106.2470	381,294	358,876	361,677	.0	(219)	.0	.0	3.500	2.978	MON	1,047	12,561	12/02/2010	11/01/2025
2699999 Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						357,558,091	XXX	376,006,335	344,951,026	354,884,040	0	(684,733)	0	0	XXX	XXX	XXX	1,122,218	12,825,031	XXX	XXX
30316K-AE-1	FRESB 2020-SB78 X1			4	.1.A	1,043,529	9.3140	1,068,356	.0	1,014,094	.0	(29,435)	.0	.0	1.175	4.909	MON	11,235	34,770	09/11/2020	06/25/2040
3136B9-EF-0	FNA 2020-M10 X6			4	.1.A	5,261,523	8.9920	4,945,681	.0	5,121,359	.0	(140,165)	.0	.0	1.378	2.295	MON	63,150	131,766	10/09/2020	08/25/2028
3137AP-PA-2	FHLMC FHMS K018 X1			4	.1.A	2,277,851	0.8930	197,839	.0	171,699	.0	(246,934)	.0	.0	1.275	4.026	MON	23,554	303,370	05/08/2012	01/25/2022
3137AS-NK-6	FHMS FHMS K019 X1			4	.1.A	3,962,445	1.4870	481,122	.0	402,100	.0	(489,132)	.0	.0	1.585	3.688	MON	42,742	541,329	04/19/2016	03/25/2022
3137AV-XP-7	FHR FHMS K022 X1			4	.1.A FE	830,928	1.5050	128,399	.0	115,455	.0	(97,923)	.0	.0	1.180	2.955	MON	8,393	111,452	11/28/2012	07/25/2022
3137BD-CX-2	FHMS K039 X1			4	.1.A FE	1,505,213	2.0070	1,261,640	.0	1,368,279	.0	(136,934)	.0	.0	0.718	0.533	MON	37,627	124,215	09/08/2020	07/25/2024
3137BE-VJ-0	FHMS K040 X1			4	.1.A FE	701,368	2.1160	591,887	.0	641,495	.0	(59,873)	.0	.0	0.712	0.757	MON	16,596	55,224	09/08/2020	09/25/2024
3137BF-EA-5	FHMS K041 X1			4	.1.A FE	2,180,283	1.6800	1,831,425	.0	2,001,034	.0	(179,250)	.0	.0	0.537	0.657	MON	48,760	166,123	09/08/2020	10/25/2024
3137BK-RK-8	FHMS K047 X1			4	.1.A	1,425,319	0.5470	1,154,471	.0	1,248,020	.0	(177,300)	.0	.0	0.132	1.536	MON	23,114	207,675	06/12/2020	05/25/2025
3137BM-TY-2	FHMS K052 X1			4	.1.A	2,862,797	2.5450	2,388,212	.0	2,607,572	.0	(255,225)	.0	.0	0.654	1.071	MON	51,127	287,663	07/23/2020	11/25/2025
3137BN-6H-2	FHMS K053 X1			4	.1.A FE	2,988,792	3.5770	2,515,814	.0	2,732,772	.0	(256,020)	.0	.0	0.886	1.206	MON	51,894	283,785	07/28/2020	12/25/2025
3137BS-P9-8	FHMS K058 X1			4	.1.A FE	12,938,295	4.3380	11,439,119	.0	12,493,450	.0	(444,845)	.0	.0	0.924	13.154	MON	203,168	984,287	10/07/2020	08/25/2026
3137BS-RG-0	FHMS K059 X1			4	.1.A FE	8,128,578	1.4410	7,170,749	.0	7,786,157	.0	(342,421)	.0	.0	0.311	1.677	MON	129,193	320,735	10/22/2020	09/25/2026
3137F1-G6-9	FHMS K065 X1			4	.1.A FE	5,065,993	3.5480	4,550,700	.0	4,659,694	.0	(406,299)	.0	.0	0.671	3.555	MON	71,763	478,465	06/11/2020	04/25/2027
3137FC-JM-7	FHMS K070 X1			4	.1.A	2,228,909	1.9910	1,972,254	.0	2,056,312	.0	(172,597)	.0	.0	0.326	3.030	MON	26,908	198,774	06/10/2020	11/25/2027
2799999 Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						53,401,823	XXX	41,697,668	0	44,419,492	0	(3,434,353)	0	0	XXX	XXX	XXX	809,224	4,229,633	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT			2	.1.B FE	262,010	102.5730	268,751	262,010	262,010	.0	.0	.0	.0	3.100	3.100	MON	677	8,122	06/12/2013	07/01/2043
10620N-BB-3	BRAZOS				.1.A FE	5,762,000	100.2030	6,713,627	6,700,000	5,977,421	.0	66,222	.0	.0	1.653	2.292	MON	7,064	135,343	10/13/2011	06/25/2042
10620N-BT-4	BRAZOS				.1.A FE	4,203,125	100.1560	5,007,785	5,000,000	4,561,242	.0	75,507	.0	.0	1.645	2.812	FEB	457	106,918	02/23/2012	06/25/2029
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES			1	.1.C FE	2,423,784	141.9000	2,845,095	2,005,000	2,356,505	.0	(9,602)	.0	.0	6.899	5.445	JD	11,527	138,325	06/27/2012	12/01/2040
196479-6Z-7	COLORADO HSG FIN AUTH SFH	.CF		2	.1.A FE	4,499,637	103.1930	4,643,310	4,499,637	4,499,637	.0	.0	.0	.0	3.180	3.180	MON	11,924	143,090	07/12/2019	08/01/2049
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG	.CF		2	.1.A FE	3,527,608	107.6730	3,596,278	3,340,000	3,506,944	.0	(18,507)	.0	.0	4.000	3.271	MM	22,267	126,549	10/18/2019	05/01/2050
199097-HQ-2	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT			2	.1.E FE	4,250,000	100.7640	4,282,470	4,250,000	4,250,000	.0	.0	.0	.0	4.000	4.000	MM	17,472	.0	11/12/2020	11/15/2045
34074M-KC-4	FLORIDA ST HSG FIN CORP REV	.CF		2	.1.A FE	838,597	104.0660	872,694	838,597	838,597	.0	.0	.0	.0	3.000	3.000	MON	2,096	21,471	04/24/2014	01/01/2036
341271-AD-6	FLORIDA ST BRD OF ADMIN FIN CO GENERAL			1	.1.C FE	5,000,000	102.2730	5,113,650	5,000,000	5,000,000	.0	.0	.0	.0	1.258	.0	MM	18,346	.0	09/03/2020	07/01/2025
341271-AE-4	FLORIDA ST BRD OF ADMIN FIN CO GENERAL			1	.1.C FE	7,000,000	103.6530	7,255,710	7,000,000	7,000,000	.0	.0	.0	.0	1.705	1.705	JJ	34,810	.0	09/03/2020	07/01/2027
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO GENERAL			1	.1.C FE	9,325,000	105.0260	9,793,675	9,325,000	9,325,000	.0	.0	.0	.0	2.154	2.154	JJ	58,584	.0	09/03/2020	07/01/2030
373539-L3-7	GEORGIA ST HSG & FIN AUTH REV	.CF		2	.1.A FE	515,000	100.5940	518,059	515,000	515,000	.0	.0	.0	.0	4.550	4.550	JD	1,953	23,433	02/20/2014	12/01/2038
373539-M6-9	GEORGIA ST HSG & FIN AUTH REV	.CF			.1.A FE	1,670,000	103.9830	1,736,516	1,670,000	1,670,000	.0	.0	.0	.0	3.500	3.500	JD	4,871	58,450	02/20/2014	06/01/2022
373539-N8-4	GEORGIA ST HSG & FIN AUTH REV	.CF			.1.A FE	1,700,000	105.5200	1,793,840	1,700,000	1,700,000	.0	.0	.0	.0	3.600	3.600	JD	5,100	61,200	02/20/2014	12/01/2022
38611T-DJ-3	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION		1,2		.1.C FE	2,000,000	105.3060	2,106,120	2,000,000	2,000,000	.0	.0	.0	.0	3.006	3.006	AO	15,030	35,738	02/12/2020	10/01/2039
38611T-DL-8	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION		1,2		.1.C FE	12,500,000	103.9760	12,997,000	12,500,000	12,500,000	.0	.0	.0	.0	3.236	3.236	AO	101,125	240,453	02/12/2020	10/01/2052

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40727T-DJ-0	HAMILTON CO OH HLTH MEDICAL			1	.1 F FE	7,500,000	109.3920	8,204,400	7,500,000	7,500,000	0	0	0	0	3.374	3.374	JD	21,088	232,665	12/19/2019	06/01/2034
454624-8G-5	IN ST BD BK REV SER C				.1 B FE	1,715,000	100.0850	1,716,458	1,715,000	1,715,000	0	0	0	0	3.339	3.339	JJ	26,405	57,264	12/05/2013	01/15/2021
454624-8H-3	IN ST BD BK REV SER C				.1 B FE	2,500,000	102.5590	2,563,975	2,500,000	2,500,000	0	0	0	0	3.589	3.589	JJ	41,373	89,725	12/05/2013	01/15/2022
45505R-BN-4	INDIANA ST FIN AUTH ECON				2 A FE	2,800,000	98.9820	2,771,484	2,800,000	2,800,000	0	0	0	0	0.250	0.250	SEP	2,549	0	12/01/2020	05/01/2034
485429-24-9	KANSAS ST DEV FIN AUTH REVENUE GENERAL			1	.1 E FE	10,005,305	121.7420	11,565,490	9,500,000	9,875,143	0	(38,017)	0	0	4.291	3.732	AO	86,058	407,645	05/24/2017	04/15/2029
49130T-PR-1	KY ST HSG CORP HSG REV			2	.1 A FE	233,352	101.1270	227,536	225,000	225,541	0	(1,051)	0	0	4.250	3.760	JJ	4,781	9,563	06/06/2012	07/01/2033
49130T-SQ-0	KY ST HSG CORP HSG REV	.CF		2	.1 A FE	1,915,000	106.3610	2,036,813	1,915,000	1,915,000	0	0	0	0	3.948	3.948	JJ	37,802	75,604	05/30/2014	07/01/2029
49130T-SR-8	KY ST HSG CORP HSG REV	.CF		2	.1 A FE	740,000	102.8400	761,016	740,000	740,000	0	0	0	0	4.296	4.296	JJ	15,895	31,790	05/30/2014	01/01/2034
56052F-FK-6	MAINE ST HSG AUTH MTGE MULTIFAMILY HSG	.CF		2	.1 B FE	2,000,000	104.9860	2,099,720	2,000,000	2,000,000	0	0	0	0	3.289	3.289	MN	8,405	65,780	09/08/2016	11/15/2031
592643-AA-8	MET WASHINGTON DC ARPTS			1	2 A FE	13,373,660	177.3240	17,732,401	10,000,000	13,060,750	0	(55,058)	0	0	7.462	5.275	AO	186,550	746,200	07/31/2014	10/01/2046
59447T-JW-4	MICHIGAN ST FIN AUTH REVENUE GENERAL			1	.1 D FE	2,594,723	105.0120	2,809,071	2,675,000	2,634,802	0	13,392	0	0	2.394	2.950	MN	10,673	64,040	11/28/2017	11/01/2023
59447T-JX-2	MICHIGAN ST FIN AUTH REVENUE GENERAL			1	.1 D FE	2,888,101	106.5050	3,184,499	2,990,000	2,930,874	0	14,310	0	0	2.510	3.060	MN	12,508	75,049	11/28/2017	11/01/2024
59447T-JY-0	MICHIGAN ST FIN AUTH REVENUE GENERAL			1	.1 D FE	3,202,494	107.5080	3,580,017	3,330,000	3,248,409	0	15,377	0	0	2.610	3.160	MN	14,486	86,913	11/28/2017	11/01/2025
59447T-XX-6	MICHIGAN ST FIN AUTH REVENUE MEDICAL			1	.1 D FE	14,000,000	112.2290	15,712,059	14,000,000	14,000,000	0	0	0	0	3.384	3.384	JD	39,480	451,388	12/05/2019	12/01/2040
594653-7M-3	MICHIGAN ST HSG	.CF		2	.1 C FE	8,243,916	111.0490	10,099,907	9,095,000	8,331,411	0	22,694	0	0	3.500	4.101	JD	26,527	318,325	11/30/2016	12/01/2041
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG	.CF		2	.1 B FE	1,340,000	101.7650	1,363,651	1,340,000	1,340,000	0	0	0	0	2.905	2.905	JJ	19,464	31,358	08/21/2019	07/01/2034
626207-YM-0	MEAG TXB PLT			1	.1 F FE	5,888,000	151.4580	8,917,847	5,888,000	5,888,000	0	0	0	0	6.655	6.655	AO	97,962	391,846	03/05/2010	04/01/2057
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION				.1 F FE	2,700,000	100.0000	2,700,000	2,700,000	2,700,000	0	0	0	0	0.440	0.440	MS	4,478	11,126	12/23/2020	09/01/2027
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL				.1 F FE	700,000	100.0000	700,000	700,000	700,000	0	0	0	0	0.440	0.440	MON	281	5,684	03/10/2020	01/16/2025
646108-PV-6	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG				.1 D FE	2,075,000	101.7310	2,110,918	2,075,000	2,075,000	0	0	0	0	2.883	2.883	MN	9,970	59,822	03/06/2015	11/01/2021
646108-PW-4	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG	.CF			.1 D FE	1,000,000	104.1320	1,041,320	1,000,000	1,000,000	0	0	0	0	3.133	3.133	MN	5,222	31,330	03/06/2015	11/01/2022
646108-QF-0	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG				.1 D FE	1,775,000	100.6540	1,786,608	1,775,000	1,775,000	0	0	0	0	2.783	2.783	MN	8,233	49,398	03/06/2015	05/01/2021
646108-QG-8	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG	.CF			.1 D FE	1,460,000	102.9270	1,502,734	1,460,000	1,460,000	0	0	0	0	3.033	3.033	MN	7,380	44,282	03/06/2015	05/01/2022
64966T-FD-1	NYHDC 2014-8SPR A	.CF		4	.1 A FE	7,956,563	106.0350	8,482,800	8,000,000	8,000,000	0	36,194	0	0	3.709	3.898	MON	24,727	296,720	05/15/2018	02/15/2048
64988Y-CT-2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FAMILY HSG	.CF		2	.1 B FE	3,695,000	104.0880	3,846,051	3,695,000	3,695,000	0	0	0	0	3.000	3.000	AO	27,713	112,390	09/12/2019	10/01/2033
64990G-WW-8	NEW YORK ST DORM AUTH REVENUES HOUSING			1	.1 E FE	7,000,000	105.2280	7,365,960	7,000,000	7,000,000	0	0	0	0	3.142	3.142	JJ	109,970	127,076	11/22/2019	07/01/2043
65819W-AF-0	NORTH CAROLINA PIIR POWER			1	.1 G FE	4,600,000	101.1330	4,652,118	4,600,000	4,600,000	0	0	0	0	3.308	3.308	JJ	76,084	152,168	07/16/2015	07/01/2021
67105Q-AA-3	OSL SANTA ROSA VDRN				.1 B FE	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	0.190	0.190	MON	968	55,041	12/14/2012	02/01/2052
67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG				.1 B FE	11,951,000	121.3360	14,500,865	11,951,000	11,951,000	0	0	0	0	3.910	3.942	MON	7,788	475,072	10/24/2018	11/01/2036
677555-IM-3	OH ECON DEV REV			1	.1 B FE	220,000	102.1920	224,822	220,000	220,000	0	0	0	0	4.500	4.525	MJSD	825	9,900	12/12/2011	12/01/2021
677555-Q2-3	OH ECON DEV REV				.1 B FE	1,260,000	113.4080	1,428,941	1,260,000	1,260,000	0	0	0	0	4.375	4.399	MJSD	4,594	55,125	06/18/2012	06/01/2027
677555-X3-3	OH ECON DEV REV				.1 B FE	900,000	100.2510	902,259	900,000	900,000	0	0	0	0	3.850	3.850	MJSD	2,888	34,650	12/10/2013	12/01/2025
67756A-4D-1	OHIO ST HIGHER EDL FAC CLEVELAND CLINIC			2	.1 C FE	1,955,780	104.7430	2,094,860	2,000,000	1,964,053	0	1,296	0	0	5.000	5.160	JJ	50,000	100,000	08/28/2013	01/01/2038
67756Q-NS-2	OHIO ST HSG FIN AGY	.CF			.1 A FE	1,702,597	103.8040	1,767,364	1,702,597	1,702,597	0	0	0	0	2.900	2.900	MON	4,115	49,376	02/17/2016	09/01/2037
67759T-AM-0	OHIO ST TRANSN PROJ REV			1	.1 C FE	1,244,838	108.4180	1,349,804	1,245,000	1,244,808	0	23	0	0	6.560	6.564	MN	10,436	81,672	07/28/2008	05/15/2023
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH			1	.1 E FE	2,735,000	101.2260	2,768,531	2,735,000	2,735,000	0	0	0	0	2.967	2.967	JJ	40,574	81,147	04/02/2015	07/01/2021
74444K-AL-8	PUBLIC FIN AUTH W/ HLTHCARE FA NURSING HOME				.1 G FE	250,000	100.0930	250,233	250,000	250,000	0	0	0	0	3.750	3.750	MON	781	9,375	02/08/2019	02/01/2022
76252P-GB-9	RIB FLOATER TRUST MEDICAL				.1 E FE	780,000	100.0000	780,000	780,000	780,000	0	0	0	0	0.440	0.440	MON	323	4,648	06/18/2020	08/15/2022
76252P-HJ-1	RIB FLOATER TRUST				.1 E FE	1,870,000	100.0000	1,870,000	1,870,000	1,870,000	0	0	0	0	0.440	0.441	MON	777	22,234	09/20/2019	07/01/2022
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH			2	.1 A FE	309,100	102.2450	291,398	285,000	288,800	0	(2,760)	0	0</							

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92812U-05-0	VASHSG 2015-A A	.CF			.1 A FE	19,780,397	101.6730	20,078,298	19,747,916	19,772,621	.0	(1,965)	.0	.0	3.250	3.250	MON	53,484	258,057	10/28/2016	06/25/2042
92812U-06-8	VASHSG 2016-A A	.CF			.1 A FE	4,812,095	101.8550	4,901,359	4,812,095	4,812,095	.0	.0	.0	.0	3.100	3.108	MON	12,431	98,982	05/25/2016	06/25/2041
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV	.CF			.1 B FE	3,037,311	106.6090	3,238,047	3,037,311	3,037,311	.0	.0	.0	.0	3.250	3.261	MON	8,226	96,465	03/11/2013	08/25/2042
95662M-2A-7	WEST VIRGINIA ST HSG DEV		2		.1 A FE	1,500,000	107.9100	1,618,650	1,500,000	1,500,000	.0	.0	.0	.0	3.700	3.700	MON	9,250	55,500	05/01/2015	11/01/2029
96466C-AG-3	CAS 2020-2A C		4		.1 F FE	8,000,000	98.6260	7,890,110	8,000,000	8,000,000	.0	.0	.0	.0	3.022	2.649	JAUO	66,664	.0	08/21/2020	10/24/2031
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER				.1 D FE	1,990,000	100.0000	1,990,000	1,990,000	1,990,000	.0	.0	.0	.0	.0120	.0120	MON	196	16,597	02/25/2019	04/01/2046
977100-GH-3	WISCONSIN ST GEN FUND ANNUAL A GENERAL				.1 C FE	3,700,000	112.8400	4,175,080	3,700,000	3,700,000	.0	.0	.0	.0	3.154	3.154	MON	19,450	116,698	05/03/2017	05/01/2027
28999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						299,003,360	XXX	325,821,648	297,192,493	299,256,082	0	100,918	0	0	XXX	XXX	XXX	2,060,144	8,338,235	XXX	XXX
31999999. Total - U.S. Special Revenues Bonds						784,509,714	XXX	819,147,690	716,833,519	773,136,611	0	(4,014,372)	0	0	XXX	XXX	XXX	4,327,217	28,905,493	XXX	XXX
38175*-AA-7	Golub Capital Partners				.1 G PL	22,500,000	100.0000	3,368,250	22,500,000	22,500,000	.0	.0	.0	.0	5.000	5.027	IJSD	3,082	1,085,394	12/23/2020	12/31/2028
72304*-AA-6	PINEBRIDGE				.1 E Z	8,738,494	100.0000	8,738,494	8,738,494	8,738,494	.0	.0	.0	.0	6.000	6.044	IJSD	1,456	133,990	12/28/2020	09/30/2033
00003*-AC-7	A&E TELEVISION PP	1			.1 G	11,821,920	111.1500	13,338,005	12,000,000	11,886,810	.0	28,174	.0	.0	3.780	4.060	FA	162,540	453,600	08/03/2018	08/22/2024
00037B-AB-8	ABB FINANCE USA INC	1			.1 G FE	4,572,979	103.3540	4,800,789	4,645,000	4,630,840	.0	9,966	.0	.0	2.875	3.105	MIN	19,661	133,544	02/19/2014	05/08/2022
00038A-AB-9	ABB TREASURY CENTER USA	1			.1 G FE	19,052,078	101.6360	17,747,734	17,462,000	17,553,829	.0	(198,535)	.0	.0	4.000	2.826	JD	31,044	698,480	11/16/2012	06/15/2021
00101J-AF-3	ADT CORP/THE-W ISSUE	1			.3 C FE	2,767,500	102.6820	3,080,472	3,000,000	2,949,026	.0	31,214	.0	.0	3.500	4.656	JJ	48,417	105,000	05/27/2014	07/15/2022
00115A-AF-6	AEP TRANSMISSION CO LLC	1,2			.1 F FE	3,934,558	124.3690	4,974,745	4,000,000	3,938,927	.0	1,302	.0	.0	4.000	4.096	JD	13,333	160,000	05/25/2017	12/01/2046
00119Z-AH-6	SOUTHERN CO GAS CAPITAL	1,2			.2 A FE	1,998,900	145.1390	2,902,776	2,000,000	1,998,854	.0	24	.0	.0	5.875	5.879	MS	34,597	117,500	03/17/2011	03/15/2041
001306-AB-5	AHS HOSPITAL CORP	1			.1 D FE	4,500,000	136.1920	6,128,625	4,500,000	4,500,000	.0	.0	.0	.0	5.024	5.024	JJ	113,040	226,080	04/30/2015	07/01/2045
00164V-AD-5	AMC NETWORKS INC	1,2			.3 C FE	4,000,000	101.9750	4,078,990	4,000,000	4,000,000	.0	.0	.0	.0	5.000	5.000	AO	50,000	200,000	03/23/2016	04/01/2024
00175P-AB-9	AMN HEALTHCARE INC	1,2			.3 C FE	4,466,000	104.6750	4,674,775	4,466,000	4,466,000	.0	.0	.0	.0	4.625	4.625	AO	51,638	206,553	09/26/2019	10/01/2027
00184A-AG-0	TIME WARNER INC	1			.2 B FE	4,567,660	135.4490	5,417,946	4,000,000	4,358,166	.0	(20,812)	.0	.0	7.700	6.565	MIN	51,333	308,000	11/22/2005	05/01/2032
00206R-AN-2	AT&T INC	1	LS		.2 B FE	1,989,600	140.9530	2,819,051	2,000,000	1,991,716	.0	248	.0	.0	6.400	6.439	MIN	16,356	128,000	05/23/2008	05/15/2038
002824-AY-6	ABBOTT LABS	1			.1 G FE	4,172,411	147.7260	4,985,762	3,375,000	4,132,667	.0	(26,390)	.0	.0	5.300	3.672	MIN	16,894	178,875	06/20/2019	05/27/2040
002824-BH-2	ABBOTT LABS	1,2			.1 G FE	10,099,700	147.4570	14,745,688	10,000,000	10,092,728	.0	(1,915)	.0	.0	4.900	4.835	MIN	42,194	490,000	01/12/2017	11/30/2046
00287Y-CA-5	ABBVIE INC	1,2			.2 A FE	996,584	120.8220	1,208,217	1,000,000	996,565	.0	(19)	.0	.0	4.050	4.076	MIN	4,500	20,250	11/19/2020	11/21/2039
00287Y-CR-8	ABBVIE INC	1,2			.2 B FE	25,314,865	103.1660	25,791,568	25,000,000	25,271,198	.0	(43,667)	.0	.0	5.000	3.442	JD	53,556	625,000	11/19/2020	12/15/2021
00287Y-CS-6	ABBVIE INC	1,2			.2 A FE	5,008,141	103.0790	5,153,954	5,000,000	5,007,323	.0	(818)	.0	.0	3.450	3.305	MS	50,792	.0	11/19/2020	03/15/2022
00287Y-CV-9	ABBVIE INC	1,2			.2 A FE	5,990,746	110.1170	6,606,992	6,000,000	5,990,809	.0	63	.0	.0	3.850	3.897	JD	10,267	115,500	11/19/2020	06/15/2024
00440E-AU-1	ACE INA HOLDINGS INC	1,2			.1 G FE	4,993,700	104.1860	5,209,280	5,000,000	4,998,108	.0	929	.0	.0	2.875	2.895	MIN	23,160	143,750	10/27/2015	11/03/2022
00440E-AV-9	ACE INA HOLDINGS INC	1,2			.1 F FE	1,993,860	112.7800	2,255,596	2,000,000	1,996,547	.0	570	.0	.0	3.350	3.385	MIN	10,794	67,000	10/27/2015	05/03/2026
00507V-AK-5	ACTIVISION BLIZZARD	1,2			.2 A FE	7,125,476	113.8050	8,393,129	7,375,000	7,164,356	.0	31,858	.0	.0	3.400	3.959	MS	73,832	250,750	11/26/2018	09/15/2026
00507V-AN-9	ACTIVISION BLIZZARD	1,2			.2 A FE	4,277,862	130.6310	5,421,171	4,150,000	4,270,399	.0	(2,483)	.0	.0	4.500	4.313	JD	8,300	186,750	09/26/2017	06/15/2047
00688J-AA-5	ADIENT US LLC	1,2			.4 A FE	2,297,133	108.8440	2,445,734	2,247,000	2,282,194	.0	(9,134)	.0	.0	7.000	6.472	MIN	20,098	157,290	04/25/2019	05/15/2026
007589-AA-2	ADVOCATE HEALTH	1,2			.1 C FE	6,000,000	114.8450	6,890,718	6,000,000	6,000,000	.0	.0	.0	.0	3.829	3.829	FA	86,791	229,740	08/07/2018	08/15/2028
007589-AC-8	ADVOCATE HEALTH	1,2			.1 C FE	5,000,000	112.9510	5,647,575	5,000,000	5,000,000	.0	.0	.0	.0	3.387	3.387	AO	35,752	155,708	11/07/2019	10/15/2049
00912X-AQ-7	AIR LEASE CORP	1	LS		.2 B FE	8,199,890	102.7010	8,480,049	8,257,000	8,246,916	.0	8,762	.0	.0	3.750	3.864	FA	129,016	309,638	07/24/2015	02/01/2022
00914A-AG-7	AIR LEASE CORP	1,2	LS		.2 B FE	19,580,800	102.5420	20,508,414	20,000,000	19,615,285	.0	34,485	.0	.0	3.000	3.246	FA	250,000	328,333	01/07/2020	02/01/2030
010392-FN-3	ALABAMA POWER CO	1,2	LS		.1 E FE	6,588,417	107.6340	6,958,508	6,465,000	6,560,320	.0	(22,436)	.0	.0	2.800	2.411	AO	45,255	181,020	09/27/2019	04/01/2025
010392-FQ-6	ALABAMA POWER CO	1,2			.1 E FE	5,592,683	102.4440	5,893,330	5,743,000	5,693,358	.0	38,317	.0	.0	2.450	3.160	MS	35,567	140,704	04/17/2018	03/30/2022
010392-FS-2	ALABAMA POWER CO	1,2			.1 F FE	1,239,400	132.8480	1,328,483	1,000,000	1,234,737	.0	(4,663)	.0	.0	4.300	3.023	JJ	19,828	21,500	02/26/2020	07/15/2048
013092-AB-7	ALBERTSONS COS LLC/SAFEW	1,2			.4 A FE	4,566,000	108.8280	4,969,093	4,566,000	4,566,000	.0	.0	.0	.0	5.875	5.875	FA	101,340	268,253	08/01/2019	02/15/2028
013092-AC-5	ALBERTSONS COS/SAFEWAY	1,2	LS		.4 A FE	7,605,000	106.2070	8,077,021	7,605,000	7,605,000	.0	.0	.0	.0	4.625	4.625	JJ	162,187	227,648	11/07/2019	01/15/2027
013092-AE-1	ALBERTSONS COS/SAFEWAY	1,2			.4 A FE	676,000	110.0210	743,745	676,000	676,000	.0	.0	.0	.0	4.875	4.875	FA	12,450	17,393	01/22/2020	02/15/2030
015271-AJ-8	ALEXANDRIA REAL ESTATE	1,2			.2 A FE	9,983,440	114.8010	11,480,137	10,000,000	9,989,773	.0	1,419	.0	.0	3.950	3.969	JJ	182,139	395,000	06/01/2016	01/15/2027
015271-AL-3	ALEXANDRIA REAL ESTATE	1,2			.2 A FE	7,714,472	110.8580	8,532,759	7,697,000	7,707,427	.0	(2,251)	.0	.0	3.450	3.451	AO	44,995	265,547	11/22/2017	04/30/2025
015271-AR-0	ALEXANDRIA REAL ESTATE	1,2			.2 A FE	1,997,180	114.5760	2,291,517	2,000,000	1,997,460	.0	215	.0	.0	3.375	3.389	FA	25,500	73,125	07/08/2019	08/15/2031
020002-AS-0	ALLSTATE CORPORATION	1			.1 G FE	1,825,000	147.0890	2,941,784	2,000,000	1,876,886	.0	5,191	.0	.0	5.550	6.203	MIN	16,033	111,000	04/07/2006	05/09/2035
02209S-AV-5	ALTRIA GROUP INC	1,2			.2 B FE	2,833,320	105.7990	3,173,963	3,000,000	2,844,723	.0	3,302	.0	.0	3.875	4.206	MS	33,906	116,250	05/02/2017	09/16/2046
02209S-BC-6	ALTRIA GROUP INC	1,2			.2 B FE	2,914,260	116.0510	3,481,526	3,000,000	2,924,055	.0	9,795	.0	.0	4.400	4.965	FA	50,233	66,000	03/24/2020	02/14/2026
023135-AJ-5	AMAZON.COM INC	1,2	LS		.1 E FE	6,112,400	103.7670	6,744,886	6,500,000	6,398,566	.0	50,516	.0	.0	2.500	3.349	MIN	14,444	162,500	10/30/2014	11/29/2022

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
023135-AN-6	AMAZON.COM INC	LS		1,2	1.E FE	20,307,669		112,3950	19,702,000	19,959,149	.0	(65,246)	.0	.0	3.800	3.416	JD	54,071	748,676	03/27/2015	12/05/2024
023135-AP-1	AMAZON.COM INC	LS		1,2	1.E FE	2,005,257		137,5430	1,870,000	1,975,737	.0	(5,744)	.0	.0	4.800	4.243	JD	6,483	89,760	04/30/2015	12/05/2034
023135-BJ-4	AMAZON.COM INC			1,2	1.E FE	4,963,306		132,0100	5,000,000	4,965,112	.0	709	.0	.0	4.050	4.093	FA	72,563	202,500	06/06/2018	08/22/2047
02343U-AG-0	AMCOR FINANCE USA INC			1,2	2.B FE	4,031,951		111,8810	4,000,000	4,028,347	.0	(3,604)	.0	.0	3.625	3.471	AO	25,375	145,000	04/23/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC			1,2	2.B FE	4,991,848		118,7530	5,000,000	4,992,323	.0	474	.0	.0	4.500	4.524	MM	28,750	225,000	04/23/2020	05/15/2028
02361D-AS-9	AMEREN ILLINOIS CO	LS		1,2	1.F FE	4,995,500		116,5760	5,000,000	4,996,322	.0	405	.0	.0	3.800	3.811	MM	24,278	190,000	05/14/2018	05/15/2028
025537-AP-6	AMERICAN ELECTRIC POWER	LS		1,2	2.A FE	2,994,870		106,9620	3,000,000	2,994,859	.0	(12)	.0	.0	3.250	3.259	MS	32,500	47,667	03/03/2020	03/01/2050
025816-BK-4	AMERICAN EXPRESS CO			2	2.B FE	4,976,350		111,1460	5,000,000	4,989,569	.0	2,402	.0	.0	3.625	3.682	JD	13,090	181,250	12/02/2014	12/05/2024
025816-BN-8	AMERICAN EXPRESS CO			2	2.A FE	15,000,000		100,6470	15,000,000	15,000,000	.0	.0	.0	.0	0.824	1.921	FMAN	20,953	268,273	07/27/2017	08/01/2022
025816-BR-9	AMERICAN EXPRESS CO			2	2.A FE	4,996,850		109,1190	5,000,000	4,998,070	.0	438	.0	.0	3.000	3.010	AO	25,417	150,000	10/23/2017	10/30/2024
025816-BW-8	AMERICAN EXPRESS CO			2	1.G FE	14,984,400		108,3100	15,000,000	14,991,189	.0	3,049	.0	.0	3.700	3.723	FA	228,167	555,000	07/31/2018	08/03/2023
025816-CC-1	AMERICAN EXPRESS CO			2	1.G FE	4,994,300		108,9720	5,000,000	4,996,160	.0	1,095	.0	.0	3.400	3.425	FA	60,917	170,000	02/19/2019	02/22/2024
0258M0-EB-1	AMERICAN EXPRESS			2	1.G FE	15,110,400		100,4870	15,000,000	15,006,165	.0	(23,795)	.0	.0	2.250	2.088	MM	52,500	337,500	06/13/2016	05/05/2021
025932-AP-9	AMERICAN FINANCIAL GROUP			1,2	2.A FE	15,286,875		123,6800	15,500,000	15,297,795	.0	10,920	.0	.0	5.250	5.430	AO	201,177	406,875	03/26/2020	04/02/2030
02665W-BP-5	AMERICAN HONDA FINANCE			1	1.G FE	12,923,390		107,1560	13,000,000	12,963,561	.0	10,884	.0	.0	2.900	2.994	FA	141,375	377,000	02/13/2017	02/16/2024
02665W-CT-6	AMERICAN HONDA FINANCE			1	1.G FE	9,197,516		109,0780	9,200,000	9,198,343	.0	484	.0	.0	3.550	3.556	JJ	153,321	326,600	01/10/2019	01/12/2024
02665W-DC-2	AMERICAN HONDA FINANCE			1	1.G FE	12,995,190		103,3740	13,000,000	12,996,913	.0	1,439	.0	.0	2.050	2.062	JJ	126,588	222,083	09/05/2019	01/10/2023
02666T-AA-5	AMERICAN HOMES 4 RENT			1,2	2.C FE	2,017,146		114,9600	1,800,000	2,004,765	.0	(12,381)	.0	.0	4.250	2.438	FA	28,900	46,750	08/12/2020	02/15/2028
03040W-AD-7	AMERICAN WATER CAPITAL			1	2.A FE	10,008,787		154,4350	10,000,000	10,006,335	.0	(259)	.0	.0	6.593	6.585	AO	139,186	659,300	06/18/2008	10/15/2037
03040W-AN-5	AMERICAN WATER CAPITAL	LS		1,2	2.A FE	2,860,230		110,1190	3,000,000	2,890,204	.0	16,311	.0	.0	3.000	3.694	JD	7,500	90,000	02/15/2019	12/01/2026
03076K-AB-4	AMERIS BANCORP			2	2.B FE	4,000,000		102,2560	4,000,000	4,000,000	.0	.0	.0	.0	4.250	4.250	JD	7,556	174,250	12/04/2019	12/15/2029
031162-BC-3	AMGEN INC			1	2.A FE	3,760,727		142,3170	3,351,000	3,738,257	.0	(12,048)	.0	.0	5.750	4.820	MS	56,734	192,683	02/06/2019	03/15/2040
031162-BZ-2	AMGEN INC			1,2	2.A FE	8,603,550		126,6430	9,000,000	8,618,966	.0	8,244	.0	.0	4.400	4.693	MM	66,000	396,000	02/05/2019	05/01/2045
032177-AJ-6	AMSTED INDUSTRIES			1,2	3.B FE	3,788,000		105,7030	4,004,043	3,788,000	.0	.0	.0	.0	4.625	4.625	MM	22,386	160,109	12/09/2019	05/15/2030
032654-AN-5	ANALOG DEVICES			1,2	2.A FE	9,399,577		113,7360	9,244,000	9,383,212	.0	(16,365)	.0	.0	3.500	3.208	JD	23,367	323,540	03/31/2020	12/05/2026
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1,2	2.B FE	811,941		130,0600	775,000	813,005	.0	625	.0	.0	4.900	4.508	FA	15,823	24,500	12/15/2020	02/01/2046
03523T-BJ-6	ANHEUSER-BUSCH			1	2.B FE	5,950,937		168,8100	6,000,000	5,957,581	.0	915	.0	.0	8.000	8.072	MM	61,333	480,000	03/15/2011	11/15/2039
035240-AG-5	ANHEUSER-BUSCH INBEV FIN			1	2.B FE	1,061,118		130,8800	1,000,000	1,055,294	.0	(1,545)	.0	.0	4.950	4.539	JJ	22,825	49,500	12/16/2016	01/15/2042
035240-AN-0	ANHEUSER-BUSCH INBEV WOR			1,2	2.B FE	4,971,700		126,0470	5,000,000	4,972,739	.0	484	.0	.0	4.600	4.635	AO	48,556	230,000	03/20/2018	04/15/2048
037735-CE-5	APPALACHIAN PIWR			1	2.A FE	2,902,870		138,6210	3,000,000	2,931,563	.0	2,801	.0	.0	5.800	6.035	AO	43,500	174,000	12/08/2005	10/01/2035
037735-CN-7	APPALACHIAN PIWR			1	2.A FE	7,989,283		153,8860	7,272,000	7,929,611	.0	(25,119)	.0	.0	7.000	6.091	AO	127,260	509,040	05/11/2018	04/01/2038
037833-BA-7	APPLE INC			1	1.B FE	1,536,156		121,1710	1,800,000	1,561,205	.0	5,525	.0	.0	3.450	4.343	FA	24,495	62,100	01/21/2016	02/09/2045
037833-CG-3	APPLE INC			1,2	1.B FE	5,997,360		107,6080	6,000,000	5,998,648	.0	375	.0	.0	3.000	3.007	FA	71,000	180,000	02/02/2017	02/09/2024
037833-DN-7	APPLE INC	LS		1,2	1.B FE	2,994,930		106,9840	3,000,000	2,995,783	.0	685	.0	.0	2.050	2.076	MS	18,792	61,500	09/04/2019	09/11/2026
038222-AK-1	APPLIED MATERIALS			2	1.G FE	5,505,950		137,7320	5,000,000	5,463,916	.0	(23,339)	.0	.0	5.100	4.226	AO	63,750	255,000	02/28/2019	10/01/2035
038222-AL-9	APPLIED MATERIALS			1,2	1.G FE	3,763,360		113,6880	4,000,000	3,816,019	.0	25,281	.0	.0	3.300	4.142	AO	33,000	132,000	11/08/2018	04/01/2027
039482-AA-2	ARCHER-DANIELS-MIDLAND C			1,2	1.F FE	4,940,550		108,7540	5,000,000	4,948,909	.0	8,359	.0	.0	2.750	3.008	MS	35,903	68,750	03/25/2020	03/27/2025
039482-AB-0	ARCHER-DANIELS-MIDLAND C			1,2	1.F FE	4,961,150		115,5560	5,000,000	4,963,508	.0	2,358	.0	.0	3.250	3.342	MS	42,431	81,250	03/25/2020	03/27/2030
03966V-AA-5	ARCONIC ROLLED PRODUCTS			1,2	3.C FE	4,162,275		107,8260	4,095,000	4,151,365	.0	(10,910)	.0	.0	6.125	5.743	FA	94,754	130,983	02/04/2020	02/15/2028
04010L-AV-5	ARES CAPITAL CORP	LS		1,2	2.C FE	12,159,873		108,6400	12,250,000	12,189,867	.0	12,616	.0	.0	4.250	4.378	MS	173,542	520,625	01/07/2019	03/01/2025
04010L-AX-1	ARES CAPITAL CORP			1,2	2.C FE	9,980,800		108,8850	10,000,000	9,986,131	.0	3,608	.0	.0	4.200	4.243	JD	24,500	420,000	06/05/2019	06/10/2024

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
048303-CF-6	ATLANTIC CITY ELECTRIC			1,2	1.F FE	10,819,050		108,3900	11,000,000	10,885,535	.0	28,557	.0	.0	3.375	3.680	MS	123,750	371,250	08/07/2018	09/01/2024
05279#-AJ-8	AUTOLIV ASP, INC PP			1	2.B FE	3,000,000		120,0390	3,000,000	3,000,000	.0		.0	.0	4.440	4.440	AO	25,160	139,325	04/16/2014	04/23/2029
053332-AY-8	AUTOZONE INC	LS		1,2	2.B FE	6,993,840		111,8700	7,000,000	6,994,499	.0	659	.0	.0	3.625	3.644	AO	53,569	137,448	03/26/2020	04/15/2025
05348E-AR-0	AVALONBAY COMMUNITIES			2	1.G FE	2,416,300		104,1940	2,500,000	2,473,358	.0	11,420	.0	.0	2.850	3.354	MS	20,979	71,250	08/13/2015	03/15/2023
05348E-AT-6	AVALONBAY COMMUNITIES			1,2	1.G FE	3,851,006		110,1910	3,650,000	3,723,463	.0	(25,428)	.0	.0	4.200	3.417	JD	6,813	153,300	07/28/2015	12/15/2023
05348E-AY-5	AVALONBAY COMMUNITIES	LS		1,2	1.G FE	2,990,670		110,7320	3,000,000	2,994,218	.0	892	.0	.0	2.900	2.936	AO	18,367	87,000	09/26/2016	10/15/2026
05348E-BC-2	AVALONBAY COMMUNITIES			1,2	1.G FE	2,476,775		111,4890	2,500,000	2,482,986	.0	2,111	.0	.0	3.200	3.309	JJ	36,889	80,000	11/30/2017	01/15/2028
05348E-BG-3	AVALONBAY COMMUNITIES	LS		1,2	1.G FE	4,432,050		106,5590	5,000,000	4,468,914	.0	36,864	.0	.0	2.300	3.675	MS	38,333	59,417	03/23/2020	03/01/2030
053773-BC-0	AVIS BUDGET CAR RENTAL	LS		1,2	4.C FE	5,000,000		101,6510	5,000,000	5,000,000	.0	.0	.0	.0	5.750	5.750	JJ	132,569	297,083	06/19/2019	07/15/2027
05379B-AK-3	AVISTA CORP			1	1.G FE	1,022,780		139,9600	1,000,000	1,016,162	.0	(653)	.0	.0	6.250	6.083	JD	5,208	62,500	12/20/2005	12/01/2035
053807-AS-2	AVNET INC			1,2	2.C FE	7,942,080		113,2300	8,000,000	7,965,745	.0	5,494	.0	.0	4.625	4.716	AO	78,111	370,000	03/21/2016	04/15/2026
05508R-AE-6	B & G FOODS INC			1,2	4.B FE	2,525,000		103,3000	2,500,000	2,511,172	.0	(4,662)	.0	.0	5.250	5.034	AO	32,813	131,250	11/08/2017	04/01/2025
05526D-BB-0	BAT CAPITAL CORP	LS		1,2	2.B FE	10,254,200		111,4440	10,000,000	10,223,439	.0	(30,761)	.0	.0	3.557	3.167	FA	134,376	355,700	01/02/2020	08/15/2027
05531F-BB-8	BB&T CORPORATION			2	1.G FE	4,995,900		108,5090	5,000,000	4,997,545	.0	571	.0	.0	2.850	2.863	AO	25,729	142,500	10/23/2017	10/26/2024
05531F-BE-2	BB&T CORPORATION			2	1.G FE	8,736,418		113,1070	8,735,000	8,736,564	.0	(330)	.0	.0	3.700	3.695	JD	23,342	323,195	08/29/2018	06/05/2025
05545M-AC-6	BBA US HOLDINGS INC			1,2	3.C FE	3,378,748		100,5890	3,401,000	3,379,113	.0	366	.0	.0	4.000	4.104	MS	45,347	.0	11/12/2020	03/01/2028
05601#-AA-8	Benefit Street Partners			1	5.A GI	2,612,553		100,0000	2,612,553	2,612,553	.0	.0	.0	.0	6.000	5.908	DEC	435	159,366	11/25/2020	12/31/2028
057224-AK-3	BAKER HUGHES INC			1	1.G FE	4,917,110		131,1930	4,000,000	4,550,985	.0	(55,815)	.0	.0	6.875	4.775	JJ	126,806	275,000	10/04/2013	01/15/2029
059165-EC-0	BALTIMORE GAS & EL CO			1	1.G FE	2,492,024		151,4590	2,500,000	2,493,834	.0	211	.0	.0	6.350	6.374	AO	39,688	158,750	10/12/2007	10/01/2036
060505-FQ-2	BANK OF AMERICA CORP	LS		2	2.C FE	3,000,000		102,8150	3,000,000	3,000,000	.0	.0	.0	.0	4.300	4.300	JJ	54,825	65,933	01/21/2020	12/29/2049
06051G-EH-8	BANK OF AMERICA CORP			2	1.G FE	6,410,282		101,6880	5,995,000	5,922,908	.0	(75,647)	.0	.0	5.000	3.667	MN	39,300	294,750	10/11/2013	05/13/2021
06051G-FL-8	BANK OF AMERICA CORP			2	2.A FE	4,951,450		116,9530	5,000,000	4,964,444	.0	5,227	.0	.0	4.250	4.389	AO	40,729	212,500	05/24/2018	10/22/2026
06051G-FP-9	BANK OF AMERICA CORP			2	2.A FE	4,836,600		112,6450	5,000,000	4,919,477	.0	16,604	.0	.0	3.950	4.363	AO	38,403	197,500	06/30/2015	04/21/2025
06051G-GA-1	BANK OF AMERICA CORP			1,2	1.G FE	12,327,738		111,9300	13,879,364	12,347,566	.0	6,708	.0	.0	3.248	3.317	AO	78,313	402,752	12/05/2017	10/21/2027
06051G-GZ-6	BANK OF AMERICA CORP			1,2	1.G FE	962,810		110,1500	1,000,000	974,388	.0	4,488	.0	.0	3.366	3.929	JJ	14,773	33,660	05/02/2018	01/23/2026
06051G-HE-2	BANK OF AMERICA CORP			2	1.F FE	10,000,000		100,7470	10,000,000	10,000,000	.0	.0	.0	.0	1.015	2.815	MJSD	7,629	177,301	02/28/2018	03/05/2024
06051G-HZ-5	BANK OF AMERICA CORP			1,2	1.F FE	4,829,150		106,0710	5,000,000	4,839,829	.0	10,679	.0	.0	2.496	2.863	FA	47,840	62,400	03/12/2020	02/13/2031
06406F-AE-3	BANK OF NY MELLON CORP			2	1.F FE	945,850		108,8900	1,000,000	963,084	.0	5,900	.0	.0	2.450	3.171	FA	9,119	24,500	12/21/2017	08/17/2026
06406F-AF-0	BANK OF NY MELLON CORP			2	1.F FE	10,000,000		101,5200	10,000,000	10,000,000	.0	.0	.0	.0	1.266	1.940	JAJO	22,151	227,011	10/24/2016	10/30/2023
066836-AB-3	BAPTIST HLTH SO FLOR INC			1	1.E FE	4,500,000		119,0700	4,500,000	4,500,000	.0	.0	.0	.0	4.342	4.342	MN	24,967	195,390	01/10/2017	11/15/2041
067316-AH-2	BARCARDI			1	2.C FE	10,672,496		138,0550	8,935,000	10,640,853	.0	(31,644)	.0	.0	5.300	4.129	MN	60,510	473,555	01/17/2020	05/15/2048
07274E-AG-8	BAYER US FINANCE LLC	LS		1	2.A FE	14,851,650		109,1720	15,000,000	14,937,432	.0	15,140	.0	.0	3.375	3.493	AO	116,719	506,250	10/01/2014	10/08/2024
07274N-AG-8	BAYER US FINANCE II LLC			2	2.A FE	10,010,500		100,7090	10,000,000	10,005,684	.0	(2,007)	.0	.0	1.239	3.337	MJSD	5,161	183,325	06/27/2018	12/15/2023
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2.A FE	4,962,700		117,4290	5,000,000	4,970,010	.0	3,068	.0	.0	4.375	4.465	JD	9,722	218,750	06/18/2018	12/15/2028
07274N-AN-3	BAYER US FINANCE II LLC			1,2	2.A FE	10,829,820		122,0070	11,000,000	10,843,436	.0	5,643	.0	.0	4.625	4.746	JD	8,479	508,750	06/18/2018	06/25/2038
07274N-AN-6	BAYER US FINANCE II LLC	LS		1,2	2.A FE	3,990,620		129,7770	4,000,000	3,990,954	.0	153	.0	.0	4.875	4.890	JD	3,250	195,000	06/18/2018	06/25/2048
07274N-BE-2	BAYER US FINANCE II LLC			1,2	2.A FE	3,864,712		115,2200	4,000,000	3,871,882	.0	2,990	.0	.0	4.650	4.884	MN	23,767	186,000	10/17/2018	11/15/2043
072863-AF-0	BAYLOR SCOTT & WHITE			1,2	1.D FE	3,000,000		120,1150	3,000,000	3,000,000	.0	.0	.0	.0	3.967	3.967	MN	15,207	119,010	04/06/2016	11/15/2046
07330M-AA-5	BRANCH BANKING & TRUST			2	1.G FE	2,506,127		115,3250	2,505,000	2,505,813	.0	(138)	.0	.0	3.800	3.793	AO	16,129	95,190	08/29/2018	10/30/2026
073685-AD-1	BEACON ESCROW CORP	LS		1,2	5.A FE	3,861,057		102,4050	3,983,000	3,883,681	.0	17,167	.0	.0	4.875	5.467	MN	32,362	194,171	02/25/2020	11/01/2025
073685-AF-6	BEACON ESCROW CORP	LS		1,2	4.B FE	1,626,000		104,1380	1,626,000	1,626,000	.0	.0	.0	.0	4.500	4.500	MN	9,350	80,487	09/25/2019	11/15/2026
075887-AX-7	BECTON DICKINSON			1	2.C FE	1,241,800		118,2430	1,245,000	1,241,969	.0	85	.0	.0	5.000	5.019	MN	8,473	62,250	02/27/2019	11/12/2040
075887-BG-3	BECTON DICKINSON			1,2	2.C FE	593,610		129,0740	500,000	591,856	.0	(1,754)	.0	.0	4.685	3.527	JD	1,041	23,425	04/14/2020	12/15/2044
080555-AE-5	BELO A H CORP			1	3.C FE	296,193		116,2380	257,000	295,601	.0	(591)	.0	.0	7.750	4.985	JD	1,660	9,959	11/18/2020	06/01/2027
080555-AF-2	BELO A H CORP	LS		1	3.C FE	5,016,594		114,9010	4,457,000	4,907,744	.0	(30,555)	.0	.0	7.250	5.420	MS	95,145	219,385	12/08/2020	09/15/2027
084659-AM-3	BERKSHIRE HATHAWAY ENERG			1,2	1.G FE	9,963,675		113,9690	10,000,000	9,972,021	.0	3,306	.0	.0	3.250	3.293	AO	68,611	325,000	05/08/2018	04/15/2028
084664-CQ-2	BERKSHIRE HATHAWAY INC			1,2	1.C FE	3,979,720		131,8300	4,000,000	3,980,403	.0	366	.0	.0	4.200	4.230	FA	63,467	168,000	08/07/2018	08/15/2048
084670-BS-6	BERKSHIRE HATHAWAY INC DEL			1,2	1.C FE	9,635,200		111,7730	10,000,000	9,747,255	.0	43,258	.0	.0	3.125	3.662	MS	92,014	312,500	05/02/2018	03/15/2026
092113-AQ-2	BLACK HILLS CORP			1,2	2.A FE	9,346,311		120,9360	9,480,000	9,360,667	.0	7,059	.0	.0	4.350	4.483	MN	68,730	412,380	10/29/2018	05/01/2033
093645-AJ-8	BLOCK COMMUNICATIONS			1,2	4.A FE	533,000		103,0000	533,000	533,000	.0	.0	.0	.0	4.875	4.875	MS	8,661	13,425	02/10/2020	03/01/2028
095796-AA-6	BLUE RACER MID LLC/FINAN			1	4.B FE	10,502,545		100,0000	11,267,004	10,755,659	.0	238,592	.0	.0	6.125	8.790	MN	88,180	690,104	12/13/2019	11/15/2022
095796-AE-8	BLUE RACER MID LLC/FINAN			1,2	4.B FE	285,148		100,7260	325,000	286,919	.0	1,772	.0	.0	6.625	9.384	JJ	9,928	.0	09/03/2020	07/15/2026
095796-AH-1	BLUE RACER MID LLC/FINAN			1,2	4.B FE	683,034		106,4400	661,000	682,911	.0	(123)	.0	.0	7.625	6.656	JD	1,120	.0	12/11/2020	12/15/2

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
096630-AC-2	BOARDWALK PIPELINES LLC			1,2	2.C FE	5,220,022	104,1460	6,040,491	5,800,000	5,639,437	.0	71,557	.0	.0	3.375	4.786	FA	81,563	195,750	04/24/2014	02/01/2023
096630-AD-0	BOARDWALK PIPELINES LLC			1,2	2.C FE	5,463,229	111.6590	5,884,447	5,270,000	5,367,943	.0	(23,775)	.0	.0	4.950	4.402	JD	11,594	260,865	09/06/2016	12/15/2024
097023-CB-9	BOEING CO			1,2	2.C FE	1,856,740	103.4010	2,068,025	2,000,000	1,862,030	.0	2,542	.0	.0	3.850	4.276	MN	12,833	77,000	10/30/2018	11/01/2048
097023-CE-3	BOEING CO	LS		1,2	2.C FE	16,291,100	100.8080	17,137,417	17,000,000	16,336,818	.0	24,941	.0	.0	3.500	3.799	MS	198,333	595,000	02/13/2019	03/01/2039
097023-CU-7	BOEING CO			1,2	2.C FE	450,000	117.2420	527,590	450,000	450,000	.0	.0	.0	.0	5.040	5.040	MN	3,780	11,151	04/30/2020	05/01/2027
097023-CW-3	BOEING CO			1,2	2.C FE	419,195	137.5420	577,675	420,000	419,166	.0	(29)	.0	.0	5.805	5.819	MN	4,064	11,987	04/30/2020	05/01/2050
097751-BF-7	BOMBARDIER INC			1	5.B FE	4,968,361	98.6630	4,768,378	4,833,000	4,867,076	.0	(15,483)	.0	.0	6.125	5.751	JJ	136,499	296,021	04/30/2013	01/15/2023
097751-BJ-9	BOMBARDIER INC			1	5.B FE	963,750	98.1000	981,004	1,000,000	981,762	.0	9,182	.0	.0	6.000	7.096	AO	12,667	60,000	12/17/2018	10/15/2022
10112R-AY-0	BOSTON PROPERTIES LP			1,2	2.A FE	9,058,300	108.5980	10,859,812	10,000,000	9,271,072	.0	109,911	.0	.0	2.750	4.189	AO	68,750	275,000	01/08/2019	10/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP			1,2	2.A FE	1,995,140	109.4560	2,189,122	2,000,000	1,997,129	.0	651	.0	.0	3.200	3.238	JJ	29,511	64,000	11/17/2017	01/15/2025
10240*-AA-7	BOWIE ACO LLC PP			1	2.C PL	14,677,882	105.9770	15,555,127	14,677,882	14,677,882	.0	.0	.0	.0	3.920	3.920	JD	1,598	599,347	12/11/2019	09/30/2038
10334#-AH-5	BOYD WATERSON PP			1	2.C PL	15,000,000	108.8630	16,329,379	15,000,000	15,000,000	.0	.0	.0	.0	3.530	3.530	FA	202,975	264,750	01/30/2020	02/13/2028
10510K-AC-1	BRAMBLES USA INC			1,2	2.A FE	1,995,140	112.5580	2,251,163	2,000,000	1,997,313	.0	476	.0	.0	4.125	4.155	AO	15,583	82,500	10/19/2015	10/23/2025
110122-AW-8	BRISTOL-MYERS SQUIBB			1	1.F FE	4,945,650	108.2530	5,412,662	5,000,000	4,982,565	.0	5,719	.0	.0	3.250	3.379	MN	27,083	162,500	10/24/2013	11/01/2023
110122-CQ-9	BRISTOL-MYERS SQUIBB			1	1.F FE	4,983,589	127.9580	6,397,877	5,000,000	4,983,636	.0	47	.0	.0	4.125	4.150	JD	9,167	103,125	07/17/2020	06/15/2039
11043X-AA-1	BRITISH AIR 19-1 AA PTT			1,4	1.F FE	9,577,641	98.2340	9,408,486	9,577,641	9,577,641	.0	.0	.0	.0	3.300	3.314	MJSD	14,047	.0	07/15/2019	12/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT			1	1.G FE	4,000,000	107.0270	4,281,081	4,000,000	4,000,000	.0	.0	.0	.0	4.250	4.250	FIJAN	14,639	.0	11/17/2020	11/15/2032
11120V-AD-5	BRIXMOR OPERATING PART			1,2	2.C FE	2,992,080	105.8500	3,175,498	3,000,000	2,996,671	.0	1,124	.0	.0	3.250	3.292	MS	28,708	97,500	08/15/2016	09/15/2023
11284D-AA-3	BROOKFIELD PPTY REIT INC			1,2	4.A FE	1,475,000	98.6240	1,454,711	1,475,000	1,475,000	.0	.0	.0	.0	5.750	5.750	MN	10,837	84,813	04/26/2019	05/15/2026
114259-AP-9	BROOKLYN UNION GAS CO			1,2	1.G FE	2,000,000	129.1830	2,583,655	2,000,000	2,000,000	.0	.0	.0	.0	4.504	4.504	MS	27,775	90,080	03/07/2016	03/10/2046
115885-AE-5	BROWNING FERRIS INDUSTRIES			1,2	2.B FE	4,961,469	102.6470	4,172,588	4,065,000	4,101,334	.0	(108,200)	.0	.0	9.250	6.412	MN	62,669	376,013	05/20/2010	05/01/2021
118230-AM-3	BUCKEYE PARTNERS			1,2	3.B FE	3,121,818	98.3250	2,930,098	2,980,000	3,110,338	.0	(2,911)	.0	.0	5.850	5.507	MN	22,276	179,820	08/30/2016	11/15/2043
118230-AQ-4	BUCKEYE PARTNERS			1,2	3.B FE	4,651,930	101.3520	5,028,061	4,961,000	4,713,701	.0	35,175	.0	.0	3.950	4.931	JD	16,330	208,362	03/14/2019	12/01/2026
12189L-AA-9	BURLINGTON NORTH SANTA FE			1,2	1.E FE	1,033,300	147.3980	1,473,982	1,000,000	1,026,876	.0	(799)	.0	.0	5.750	5.518	MN	9,583	57,500	11/19/2010	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE			1,2	1.E FE	4,516,887	137.7220	5,646,600	4,100,000	4,500,118	.0	(13,502)	.0	.0	4.950	4.202	MS	59,758	202,950	06/21/2019	09/15/2041
12189L-AM-3	BURLINGTON NORTH SANTA FE			1,2	1.G FE	6,652,090	105.0590	7,354,142	7,000,000	6,904,812	.0	40,623	.0	.0	3.000	3.646	MS	61,833	210,000	02/04/2014	03/15/2023
12189T-AD-6	BURLINGTON NORTH SANTA FE			1	1.E FE	9,880,000	157.5320	15,753,155	10,000,000	10,000,000	.0	.0	.0	.0	7.290	7.500	JD	60,750	729,000	11/08/2000	06/01/2036
12189T-AX-2	BURLINGTON NORTH SANTA FE			1	1.E FE	511,890	153.2750	766,375	500,000	508,634	.0	(327)	.0	.0	6.200	6.027	FA	11,711	31,000	09/15/2006	08/15/2036
12467A-AF-5	C&S GROUP ENTERPRISES LL			1,2	4.B FE	8,612,915	99.7400	8,549,742	8,572,000	8,612,196	.0	(719)	.0	.0	5.000	4.891	JD	32,145	.0	12/01/2020	12/15/2028
1248EP-BX-0	CCO HLDGS LLC/CAP CORP			1,2	3.B FE	4,067,000	105.5920	4,294,447	4,067,000	4,067,000	.0	.0	.0	.0	5.000	5.000	FA	84,729	203,350	08/03/2017	02/01/2028
1248EP-CE-1	CCO HLDGS LLC/CAP CORP			1,2	3.B FE	4,926,000	106.5430	5,248,309	4,926,000	4,926,000	.0	.0	.0	.0	4.500	4.500	FA	83,742	108,988	02/03/2020	08/15/2030
12527G-AA-0	CF INDUSTRIES INC			1	3.A FE	6,967,264	122.8620	8,816,597	7,176,000	6,981,629	.0	9,798	.0	.0	5.150	5.439	MS	108,816	369,564	07/15/2019	03/15/2034
125523-AC-4	CIGNA CORP	LS		2	2.B FE	14,904,352	101.1440	15,171,618	15,000,000	14,937,018	.0	24,531	.0	.0	1.127	3.367	JAJO	36,624	338,618	08/20/2019	07/15/2023
125523-AH-3	CIGNA CORP			1,2	2.B FE	2,222,718	120.6890	2,413,789	2,000,000	2,192,646	.0	(22,514)	.0	.0	4.375	2.941	AO	18,472	87,500	08/20/2019	10/15/2028
125523-AK-6	CIGNA CORP			1,2	2.B FE	9,979,175	137.1160	13,711,623	10,000,000	9,980,081	.0	323	.0	.0	4.900	4.913	JD	21,778	490,000	08/20/2019	12/15/2048
125523-BZ-2	CIGNA CORP			1,2	2.B FE	4,983,353	116.8550	5,842,727	5,000,000	4,984,515	.0	1,162	.0	.0	4.500	4.567	FA	78,750	112,500	07/14/2020	02/25/2026
125523-CF-5	CIGNA CORP			1,2	2.B FE	7,987,036	132.2870	10,582,956	8,000,000	7,987,002	.0	(33)	.0	.0	4.800	4.811	JJ	177,067	192,000	07/14/2020	07/15/2046
125896-B6-0	CMS ENERGY CORP PFD			2	2.C FE	183,726	28.4900	225,584	7,918	183,726	.0	.0	.0	.0	5.625	24.241	MJSD	.0	11,134	12/27/2018	03/15/2078
125896-BP-4	CMS ENERGY CORP			1,2	2.B FE	3,057,390	112.0000	3,359,993	3,000,000	3,036,634	.0	(7,214)	.0	.0	3.600	3.313	MN	13,800	108,000	01/09/2018	11/15/2025
125896-BV-1	CMS ENERGY CORP			1,2	2.C FE	4,750,000	102.1730	4,853,235	4,750,000	4,750,000	.0	.0	.0	.0	3.750	3.750	JD	17,813	.0	11/19/2020	12/01/2050
12626P-AM-5	CRH AMERICA INC			1	2.A FE	6,824,118	112.3950	7,923,823	7,050,000	6,889,992	.0	32,345	.0	.0	3.875	4.450	MN	32,631	273,188	11/26/2018	05/18/2025
12626P-AN-3	CRH AMERICA INC			1	2.A FE	4,592,855	132.0440	5,941,958	4,500,000	4,585,242	.0	(1,873)	.0	.0	5.125	4.987	MN	27,547	230,625	10/11/2016	05/18/2045
126307-AY-3	CSC HOLDINGS INC			1,2	4.C FE	1,831,000	113.0320	2,069,616	1,831,000	1,831,000	.0	.0	.0	.0	7.500	7.498	MS	40,435	137,325	11/27/2018	04/01/2028
126307-BA-4	CSC HOLDINGS INC	LS		1,2	4.C FE	3,226,075	109.6000	3,289,110	3,001,000	3,200,413	.0	(24,967)	.0	.0	5.750	4.584	JJ	79,568	174,954	12/18/2019	01/15/2030
126307-BD-8	CSC HOLDINGS INC			1,2	4.C FE	555,500	104.5880	575,236	550,000	555,382	.0	(118)	.0	.0	4.625	4.476	JD	2,120	11,659	10/13/2020	12/01/2030
12636Y-AB-8	CRH AMERICA FINANCE INC	LS		1,2	2.A FE	1,030,750	121.2050	1,212,046	1,000,000	1,028,752	.0	(606)	.0	.0	4.400	4.216	MN	6,356	44,000	07/05/2017	05/09/2047
126408-GK-3	CSX CORP			1	2.A FE	5,054,185	148.0220	6,290,926	4,250,000	4,999,312	.0	(30,242)	.0	.0	6.150	4.602	MN	43,563	261,375	02/21/2019	05/01/2037
126408-GU-1	CSX CORP			1,2	2.A FE	1,719,197	140.1820	1,983,572	1,415,000	1,704,942	.0	(9,476)	.0	.0	5.500	3.992	AO	16,430	77,825	06/20/2019	04/15/2041
126408-HE-6	CSX CORP			1,2	2.A FE	4,915,760	109.3170	5,875,778	5,375,000	5,045,321	.0	49,609	.0	.0	2.600	3.781	MN	23,292	139,750	04/18/2018	11/01/2026
126408-HF-3	CSX CORP			1,2	2.A FE	5,272,802	120.4610	6,480,813	5,380,000	5,279,284	.0	2,218	.0	.0	3.800	3.916	MN	34,073	204,440	12/01/2017	11/01/2046
12656*-AG-7	CSL LMTO PP			1	1.G	976,280	105.9370	1,059,367	1,000,000	988,059	.0	5,011	.0	.0	3.200	3.760	MS	8,444	32,000	07/23/2018	03/26/2023

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12663Q-AA-3	CVR PARTNERS/CVR NITROGE			1,2	4.B FE	928,305	100.5220	886,606	882,000	891,372	0	(19,836)	0	0	9.250	6.817	JD	3,626	81,585	01/24/2019	06/15/2023
126650-CN-8	CVS CORP			1,2	2.B FE	996,350	134.0020	1,340,022	1,000,000	996,643	0	.66	0	0	5.125	5.149	JJ	22,920	51,250	07/13/2015	07/20/2045
126650-CX-6	CVS CORP			1,2	2.B FE	5,422,670	118.6130	6,523,704	5,500,000	5,440,741	0	6,762	0	0	4.300	4.475	MS	63,067	236,500	03/06/2018	03/25/2028
126650-CZ-1	CVS CORP			1,2	2.B FE	7,211,983	135.2520	9,805,796	7,250,000	7,213,280	0	605	0	0	5.050	5.084	MS	97,633	366,125	12/17/2018	03/25/2048
126650-DJ-6	CVS CORP	LS		1,2	2.B FE	6,984,390	116.5510	8,158,586	7,000,000	6,985,072	0	682	0	0	3.750	3.777	AO	65,625	131,979	03/26/2020	04/01/2030
12685J-AC-9	CABLE ONE INC	LS		1,2	4.B FE	2,666,000	103.9600	2,771,579	2,666,000	2,666,000	0	.0	0	0	4.000	4.000	MN	15,404	.0	10/26/2020	11/15/2030
12686C-BB-4	CABLEVISION SYSTEMS			1	4.C FE	1,848,510	105.9280	1,891,874	1,786,000	1,802,265	0	(8,974)	0	0	5.875	5.304	MS	30,895	104,928	03/10/2015	09/15/2022
131347-CK-0	CALPINE CORP			1,2	3.A FE	1,619,940	103.5000	1,710,863	1,653,000	1,627,048	0	3,987	0	0	5.250	5.589	JD	7,232	86,783	03/07/2019	06/01/2026
133131-AW-2	CAMDEN PROPERTY TRUST	LS		1,2	1.G FE	6,992,510	118.7970	8,315,821	7,000,000	6,993,648	0	641	0	0	4.100	4.113	AO	60,589	287,000	10/02/2018	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST			1,2	1.G FE	1,995,020	112.6100	2,252,205	2,000,000	1,995,703	0	434	0	0	3.150	3.179	JJ	31,500	65,450	06/06/2019	07/01/2029
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2.C FE	4,999,600	114.0220	5,701,102	5,000,000	4,999,540	0	39	0	0	4.200	4.201	AO	36,167	210,000	10/26/2015	10/29/2025
14042R-HB-0	CAPITAL ONE NA			2	2.A FE	25,000,000	100.7600	25,190,047	25,000,000	25,000,000	0	.0	0	0	1.033	2.132	FIAN	38,738	483,858	08/03/2017	08/08/2022
14162V-AB-2	SABRA HEALTH CARE LP			1,2	2.C FE	7,497,155	111.7460	8,453,619	7,565,000	7,512,126	0	7,627	0	0	5.125	5.267	FA	146,467	387,706	12/26/2018	08/15/2026
141781-AY-0	CARGILL INC			1	1.F FE	17,035,820	101.4400	17,134,304	16,891,000	16,896,593	0	(19,553)	0	0	4.307	4.192	MN	94,979	727,495	08/03/2012	05/14/2021
141781-AZ-7	CARGILL INC			1	1.F FE	6,467,164	102.5180	6,509,896	6,350,000	6,362,264	0	(13,841)	0	0	3.250	3.021	MN	26,370	206,375	02/06/2013	11/15/2021
141781-BF-0	CARGILL INC			1	1.F FE	2,600,174	135.0530	3,347,956	2,479,000	2,588,972	0	(2,376)	0	0	4.760	4.463	MN	12,456	118,000	11/24/2015	11/23/2045
141781-BJ-2	CARGILL INC	LS		1,2	1.F FE	9,853,300	123.9010	12,390,073	10,000,000	9,857,236	0	2,679	0	0	3.875	3.959	MN	40,903	387,500	05/20/2019	05/23/2049
143905-AN-7	CARRIAGE SERVICES INC	LS		1	4.C FE	3,244,943	106.8330	3,365,241	3,150,000	3,229,308	0	(12,068)	0	0	6.625	6.071	JD	17,391	208,688	09/13/2019	06/01/2026
144285-AL-7	CARPENTER TECHNOLOGY	LS		1,2	3.C FE	3,575,000	110.0370	3,851,287	3,500,000	3,569,378	0	(5,622)	0	0	6.375	5.868	JJ	97,307	.0	07/29/2020	07/15/2028
14448C-AQ-7	CARRIER GLOBAL CORP			1,2	2.C FE	10,599,591	106.8540	10,685,354	10,000,000	10,596,039	0	(3,552)	0	0	2.722	1.986	FA	102,831	.0	12/10/2020	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORP			1,2	2.C FE	4,999,817	109.5360	5,476,815	5,000,000	4,999,802	0	(14)	0	0	3.377	3.377	AO	40,336	.0	12/09/2020	04/05/2040
14913Q-2L-2	CATERPILLAR FINL SERVICE			1	1.F FE	9,993,200	107.2510	10,725,147	10,000,000	9,996,341	0	1,343	0	0	3.450	3.465	MN	44,083	345,000	05/09/2018	05/15/2023
14913Q-2M-0	CATERPILLAR FINL SERVICE			1	1.F FE	20,413,125	100.6750	20,783,284	20,644,000	20,518,928	0	53,723	0	0	0.731	3.396	FIAN	19,283	331,546	01/03/2019	05/15/2023
14913R-2E-6	CATERPILLAR FINL SERVICE			1	1.F FE	6,850,000	100.1070	6,857,318	6,850,000	6,850,000	0	.0	0	0	0.454	0.524	JAJO	7,507	8,503	07/06/2020	01/06/2022
14916R-AC-8	CATHOLIC HEALTH INITIATIVES	LS		1	2.A FE	13,516,806	104.5620	14,603,157	13,966,000	13,858,661	0	55,265	0	0	2.950	3.383	MN	68,666	411,997	05/04/2015	11/01/2022
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	2.A FE	4,506,850	117.2080	5,860,402	5,000,000	4,570,044	0	10,673	0	0	4.350	5.001	MN	36,250	217,500	03/06/2014	11/01/2042
14916R-AF-1	CATHOLIC HEALTH INITIATIVES			1	2.A FE	2,698,825	107.9980	2,699,948	2,500,000	2,575,246	0	(27,638)	0	0	4.200	2.980	FA	43,750	105,000	04/06/2016	08/01/2023
15135B-AT-8	CENTENE CORP			1,2	3.A FE	2,950,000	110.9490	3,272,986	2,950,000	2,950,000	0	.0	0	0	4.625	4.625	JD	6,064	139,848	05/08/2020	12/15/2029
15137T-AA-8	CENTENE ESCROW I CORP			1,2	3.A FE	4,538,250	105.3610	4,777,047	4,534,000	4,536,508	0	(674)	0	0	5.375	5.356	JD	20,309	243,703	05/10/2018	06/01/2026
15189S-CE-6	CENTERPOINT PROPERTY TRUST PP			1	2.C	5,000,000	103.0350	5,151,731	5,000,000	5,000,000	0	.0	0	0	3.490	3.490	MN	16,481	174,500	05/22/2015	05/27/2022
15189W-AD-2	CENTERPOINT			1	2.A FE	1,522,575	142.6900	2,140,348	1,500,000	1,517,305	0	(559)	0	0	6.625	6.510	MN	16,563	99,375	10/22/2007	11/01/2037
15189W-AJ-9	CENTERPOINT			1,2	2.A FE	2,982,510	121.8710	3,656,143	3,000,000	2,983,462	0	332	0	0	4.100	4.134	MS	41,000	123,000	08/21/2017	09/01/2047
15189X-AQ-1	CENTERPOINT ENER HOUSTON			1,2	1.F FE	5,449,943	107.8580	6,509,255	6,035,000	5,589,740	0	69,015	0	0	2.400	3.862	MS	48,280	144,840	12/07/2018	09/01/2026
15189X-AT-5	CENTERPOINT ENER HOUSTON			1,2	1.F FE	4,969,650	131.9360	6,596,817	5,000,000	4,970,619	0	530	0	0	4.250	4.286	FA	88,542	212,500	01/10/2019	02/01/2049
156700-AS-5	CENTURYLINK INC			1	4.B FE	3,657,500	104.9880	3,674,587	3,500,000	3,524,935	0	(19,796)	0	0	5.800	5.175	MS	59,772	203,000	01/17/2013	03/15/2022
161175-BA-1	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	4,750,622	141.8710	6,703,386	4,725,000	4,749,765	0	(431)	0	0	6.484	6.441	AO	57,870	306,369	12/17/2018	10/23/2045
161175-BP-8	CHARTER COMM OPT LLC/CAP			2	2.C FE	15,000,000	102.5010	15,375,092	15,000,000	15,000,000	0	.0	0	0	1.864	4.008	FIAN	47,386	426,873	06/28/2018	02/01/2024
161175-BQ-6	CHARTER COMM OPT LLC/CAP	LS		1,2	2.C FE	4,994,650	111.0170	5,550,849	5,000,000	4,996,833	0	885	0	0	4.500	4.521	FA	93,750	225,000	06/28/2018	02/01/2024
161175-BR-4	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	4,996,750	121.1440	6,057,196	5,000,000	4,997,597	0	192	0	0	5.050	5.056	MS	63,826	252,500	01/14/2019	03/30/2029
16411R-AJ-8	CHEVIERE ENERGY INC			1,2	3.C FE	783,750	105.3340	790,008	750,000												

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17325F-AS-7	CITIBANK NA			1,2	1.E FE	13,481,640	109.3180	14,757,897	13,500,000	13,488,124	0	3,528	0	0	3.650	3.680	JJ	216,263	492,750	01/15/2019	01/23/2024
18538R-AH-6	CLEARWATER PAPER CORP	LS		1	3.C FE	1,271,179	108.4250	1,429,044	1,318,000	1,281,028	0	7,724	0	0	5.375	6.161	FA	29,518	70,843	10/22/2019	02/01/2025
18538R-AJ-2	CLEARWATER PAPER CORP	LS		1,2	3.C FE	1,829,000	103.7090	1,896,833	1,829,000	1,829,000	0	0	0	0	4.750	4.750	FA	32,096	0	08/11/2020	08/15/2028
18539U-AB-1	CLEARWAY ENERGY OPERATIN			1,2	3.B FE	4,563,336	105.3700	4,816,454	4,571,000	4,564,504	0	1,115	0	0	5.750	5.783	AO	55,487	262,833	10/03/2019	10/15/2025
18539U-AC-9	CLEARWAY ENERGY OPERATIN	LS		1,2	3.B FE	2,546,000	107.0710	2,726,016	2,546,000	2,546,000	0	0	0	0	4.750	4.750	MS	35,609	92,045	12/04/2019	03/15/2028
185508-AE-8	CLECO POWER LLC			1	2.A FE	1,984,860	137.1100	2,742,194	2,000,000	1,988,924	0	422	0	0	6.500	6.558	JD	10,833	130,000	11/22/2005	12/01/2035
186108-CL-8	CLEVELAND ELEC ILLUM	LS		1,2	2.B FE	6,994,750	115.1880	8,063,177	7,000,000	6,995,273	0	345	0	0	4.550	4.558	MN	40,697	318,500	10/30/2018	11/15/2030
191216-BW-9	COCA-COLA CO			1	1.F FE	3,694,240	109.4420	4,377,698	4,000,000	3,784,330	0	35,382	0	0	2.550	3.656	JD	8,500	102,000	05/15/2018	06/01/2026
191216-CQ-1	COCA-COLA CO			1,2	1.E FE	1,987,160	138.6810	2,773,630	2,000,000	1,987,217	0	57	0	0	4.200	4.238	MS	22,400	42,000	03/20/2020	03/25/2050
19123H-AA-6	COCA COLA SWEET PP			1	1.F FE	13,000,000	116.9300	15,200,948	13,000,000	13,000,000	0	0	0	0	3.490	3.490	JD	3,781	453,700	12/12/2017	12/28/2029
19123H-AB-4	COCA COLA SWEET PP			1	1.F FE	3,000,000	119.2250	3,576,736	3,000,000	3,000,000	0	0	0	0	3.640	3.640	JD	910	109,200	12/12/2017	12/28/2032
195869-AL-6	COLONIAL PIPE LINE			1	1.G FE	2,784,327	130.3850	3,031,462	2,325,000	2,750,087	0	(16,524)	0	0	6.375	4.767	FA	61,758	148,219	11/08/2018	08/01/2037
195869-AQ-5	COLONIAL PIPE LINE			1,2	1.G FE	11,859,120	117.6240	14,114,873	12,000,000	11,865,445	0	2,535	0	0	4.250	4.320	AO	107,667	510,000	03/27/2018	04/15/2048
198280-AF-6	COLUMBIA PIPELINE GROUP			1,2	1.G FE	5,021,050	115.0820	5,754,107	5,000,000	5,013,643	0	(2,891)	0	0	4.500	4.428	JD	18,750	225,000	05/10/2018	06/01/2025
198280-AH-2	COLUMBIA PIPELINE GROUP			1,2	1.G FE	6,324,424	136.4570	8,265,193	6,057,000	6,313,848	0	(5,172)	0	0	5.800	5.479	JD	29,276	351,306	12/04/2018	06/01/2045
199575-AT-8	COLUMBUS SOUTHERN POWER			1	1.G FE	2,698,272	141.1260	3,535,197	2,505,000	2,628,960	0	(6,764)	0	0	6.600	6.019	MS	55,110	165,330	12/13/2005	03/01/2033
20030N-AF-8	COMCAST CORP			1	1.G FE	3,633,080	143.1750	5,726,983	4,000,000	3,741,466	0	10,672	0	0	5.650	6.339	JD	10,444	226,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP			1	1.G FE	1,195,270	153.9560	1,539,556	1,000,000	1,151,535	0	(5,921)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AY-9	COMCAST CORP			1	1.G FE	3,540,930	155.5170	4,665,517	3,000,000	3,444,919	0	(15,629)	0	0	6.400	5.102	MN	24,533	192,000	11/15/2013	05/15/2038
20030N-BE-0	COMCAST CORP			1	1.G FE	3,054,770	134.1000	4,023,009	3,000,000	3,044,330	0	(1,473)	0	0	4.650	4.533	JJ	64,325	139,500	09/09/2013	07/15/2042
20030N-BH-3	COMCAST CORP	LS		1	1.G FE	2,843,070	125.5240	3,765,716	3,000,000	2,886,520	0	6,888	0	0	4.250	4.664	JJ	58,792	127,500	10/04/2013	01/15/2033
20030N-BX-8	COMCAST CORP			1,2	1.G FE	9,980,900	107.6340	10,763,355	10,000,000	9,991,066	0	2,676	0	0	3.000	3.030	FA	125,000	300,000	01/05/2017	02/01/2024
20030N-BZ-3	COMCAST CORP			1,2	1.G FE	4,958,450	124.8420	6,242,118	5,000,000	4,960,920	0	.801	0	0	4.000	4.048	FA	75,556	200,000	08/07/2017	08/15/2047
20030N-CA-7	COMCAST CORP			1,2	1.G FE	9,977,200	112.3340	11,233,379	10,000,000	9,983,325	0	2,028	0	0	3.150	3.176	FA	119,000	315,000	12/05/2017	02/15/2028
20030N-CK-5	COMCAST CORP			1,2	1.G FE	2,945,790	125.4440	3,763,323	3,000,000	2,948,567	0	1,013	0	0	4.000	4.105	MS	40,000	120,000	02/01/2018	03/01/2048
200340-AQ-0	COMERICA INC				2.B FE	4,323,636	113.9800	4,730,150	4,150,000	4,289,938	0	(22,718)	0	0	3.800	3.134	JJ	69,651	157,700	07/01/2019	07/22/2026
200340-AT-4	COMERICA INC			2	2.A FE	9,962,500	119.3210	11,932,059	10,000,000	9,968,295	0	3,227	0	0	4.000	4.046	FA	166,667	400,000	01/28/2019	02/01/2029
201723-AL-7	COMMERCIAL METALS CO			1,2	3.A FE	1,287,563	105.4620	1,423,741	1,350,000	1,297,263	0	6,384	0	0	5.375	6.108	JJ	33,459	72,563	06/13/2019	07/15/2027
20268J-AF-0	COMMONSPIRIT HEALTH			1,2	2.A FE	5,000,000	105.6590	5,282,961	5,000,000	5,000,000	0	0	0	0	2.782	2.782	AO	27,047	0	10/21/2020	10/01/2030
202795-HZ-6	COMMONWEALTH EDISON			1,2	1.F FE	3,057,090	101.2580	3,037,739	3,000,000	3,003,534	0	(8,274)	0	0	3.400	3.114	MS	34,000	102,000	11/20/2013	09/01/2021
20338H-AB-9	COMMSCOPE TECH FINANCE L	LS		1	5.A FE	598,732	98.7700	582,745	590,000	598,666	0	(66)	0	0	5.000	4.723	MS	8,686	0	12/09/2020	03/15/2027
20338Q-AD-5	COMMSCOPE FINANCE LLC			1,2	4.B FE	2,776,988	105.2610	2,873,619	2,730,000	2,764,512	0	(9,825)	0	0	6.000	5.555	MS	54,600	163,800	10/02/2019	03/01/2026
20449E-EE-2	COMPASS BANK				2.B FE	1,179,096	119.9400	1,418,894	1,183,000	1,181,395	0	234	0	0	5.900	5.928	AO	17,449	69,797	03/14/2006	04/01/2026
207597-DX-0	CONN LT & PIIR			1	1.E FE	932,120	138.5250	1,385,252	1,000,000	948,898	0	1,785	0	0	5.750	6.256	MS	19,167	57,500	07/17/2007	03/01/2037
207597-EA-9	CONN LT & PIIR			1	1.E FE	997,650	135.9310	1,359,315	1,000,000	998,058	0	.60	0	0	6.375	6.393	MS	21,250	63,750	09/10/2007	09/01/2037
20825C-AF-1	CONOCOPHILLIPS			1	1.G FE	2,038,158	136.0060	2,794,920	2,055,000	2,044,605	0	579	0	0	5.900	5.959	AO	25,596	121,245	01/15/2004	10/15/2032
209111-ED-1	CONSOLIDATED EDISON OF NY			1	2.A FE	581,850	121.4880	607,440	500,000	574,958	0	(4,697)	0	0	5.100	3.586	JD	1,133	25,500	07/03/2019	06/15/2033
209111-EL-3	CONSOLIDATED EDISON OF NY			1	2.A FE	4,715,080	136.3170	5,452,697	4,000,000	4,660,611	0	(30,124)	0	0	5.850	4.353	MS	68,900	234,000	02/27/2019	03/15/2036
209111-FS-7	CONSOLIDATED EDISON OF NY	LS		1,2	1.G FE	9,992,600	117.7520	11,775,231	10,000,000	9,993,645	0	.641	0	0	4.000	4.009	JD	33,333	400,000	11/27/2018	12/01/2028
21036P-AL-2	CONSTELLATION BRANDS			1	2.C FE	8,295,450	108.9950	8,819,860	8,092,000	8,172,435											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
228227-BD-5	CROWN CASTLE INTL			1	2.C FE	2,404,919		109,5390	2,351,000	2,364,454	.0	(6,183)	.0	.0	5.250	4.950	JJ	56,914	123,428	04/30/2013	01/15/2023
228228-BD-1	CROWN CASTLE			1,2	1.F FE	3,609,873		108,3330	3,450,000	3,519,093	.0	(22,723)	.0	.0	3.663	2.953	MON	126,374		10/20/2016	05/15/2025
228228-BF-6	CROWN CASTLE			1,2	1.F FE	7,000,000		103,6730	7,000,000	7,000,000	.0	.0	.0	.0	3.720	3.720	MON	11,573	260,400	06/26/2018	07/15/2023
228228-BH-2	CROWN CASTLE			1,2	1.F FE	5,000,000		114,6040	5,000,000	5,000,000	.0	.0	.0	.0	4.241	4.241	MON	9,424	212,050	06/26/2018	07/15/2028
22822V-AB-7	CROWN CASTLE INTL CORP			1,2	2.C FE	12,857,559		115,7680	12,900,000	12,875,439	.0	4,077	.0	.0	4.450	4.491	FA	216,863	574,050	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP			1,2	2.C FE	9,259,660		112,7460	9,500,000	9,318,396	.0	28,777	.0	.0	3.700	4.091	JD	15,622	351,500	01/16/2019	06/15/2026
22822V-AR-2	CROWN CASTLE INTL CORP	LS		1,2	2.C FE	4,958,950		112,1410	5,000,000	4,961,318	.0	2,368	.0	.0	3.300	3.396	JJ	82,500	40,333	03/31/2020	07/01/2030
23283P-AR-5	CYRUSONE LP/CYRUSONE FIN			1,2	2.C FE	5,332,100		107,5720	5,000,000	5,326,771	.0	(5,329)	.0	.0	3.450	2.599	MM	22,042	86,250	11/03/2020	11/15/2029
233293-AQ-2	DPL INC	LS		1,2	3.A FE	7,717,612		112,1130	8,000,000	7,734,176	.0	16,564	.0	.0	4.350	4.830	AO	73,467	174,000	03/24/2020	04/15/2029
233331-BO-0	DTE ENERGY COMPANY PFD			2	2.C FE	1,887,641		25,8600	80,931	1,887,641	.0	.0	.0	.0	5.375	23.044	MJSD	.0	108,751	12/26/2018	06/01/2076
233331-AY-3	DTE ENERGY COMPANY			1,2	2.B FE	6,745,433		109,8060	8,125,608	6,872,100	.0	73,125	.0	.0	2.850	4.261	AO	52,725	210,900	03/23/2020	10/01/2026
233331-BA-4	DTE ENERGY COMPANY			1,2	2.B FE	8,899,444		108,0080	9,936,781	8,964,155	.0	64,711	.0	.0	3.700	4.765	FA	141,833	170,200	03/23/2020	08/01/2023
23338V-AH-9	DTE ELECTRIC CO			1,2	1.E FE	1,991,020		130,8970	2,617,937	1,991,390	.0	167	.0	.0	4.050	4.076	MM	10,350	81,000	04/30/2018	05/15/2048
233851-DT-8	DAIMLER FINANCE NA LLC	LS		1	2.A FE	9,676,623		119,7300	9,700,000	9,679,791	.0	1,985	.0	.0	4.300	4.330	FA	149,461	417,100	02/19/2019	02/22/2029
240019-BV-0	DAYTON POWER & LIGHT			1,2	2.A FE	5,640,822		116,4730	5,460,000	5,637,987	.0	(2,835)	.0	.0	3.950	3.760	JD	9,585	215,670	04/09/2020	06/15/2049
24422E-RE-1	JOHN DEERE CAPITAL				1.F FE	7,044,072		101,8920	6,806,372	6,707,980	.0	(51,622)	.0	.0	3.900	3.096	JJ	122,300	260,520	11/08/2013	07/12/2021
24422E-UG-2	JOHN DEERE CAPITAL				1.F FE	10,143,889		100,9080	10,250,000	10,191,490	.0	24,449	.0	.0	0.775	3.565	MJSD	5,519	146,397	01/09/2019	06/07/2023
24422E-UU-1	JOHN DEERE CAPITAL				1.F FE	4,984,500		116,2460	5,812,309	4,966,759	.0	1,358	.0	.0	3.450	3.487	MS	54,625	172,500	03/04/2019	03/07/2029
24422E-VD-8	JOHN DEERE CAPITAL	LS			1.F FE	4,997,350		109,1750	5,000,000	4,997,566	.0	216	.0	.0	2.450	2.456	JJ	58,528	61,250	01/06/2020	01/09/2030
250847-EB-2	DETROIT EDISON			1	1.F FE	2,025,960		146,5170	2,930,348	2,019,028	.0	(706)	.0	.0	6.625	6.525	JD	11,042	132,500	06/19/2006	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION			1,2	3.A FE	4,156,690		122,0200	4,880,780	4,129,466	.0	(3,595)	.0	.0	5.600	5.334	JJ	103,289	224,000	08/23/2011	07/15/2041
25272K-AK-9	DELL 1st Lien	LS		1,2	2.C FE	9,617,901		122,0180	10,707,083	9,310,917	.0	(88,884)	.0	.0	6.020	4.685	JD	23,478	528,255	05/01/2017	06/15/2026
25277L-AA-4	DIAMOND SPORTS GR/DIAMON			1,2	3.C FE	269,019		81,2650	355,000	272,115	.0	3,096	.0	.0	5.375	11.059	FA	7,208	.0	09/11/2020	08/15/2026
25277L-AC-0	DIAMOND SPORTS GR/DIAMON	LS		1,2	4.C FE	2,515,434		60,4920	2,467,000	2,503,435	.0	(8,773)	.0	.0	6.625	6.161	FA	61,744	169,341	09/17/2019	08/15/2027
25388J-AR-7	DIGITAL REALTY TRUST LP			1,2	2.B FE	4,996,200		115,1440	5,757,210	4,997,206	.0	345	.0	.0	3.700	3.709	FA	69,889	185,000	08/02/2017	08/15/2027
25388J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	9,982,300		114,6530	10,000,000	9,984,770	.0	1,505	.0	.0	3.600	3.621	JJ	180,000	377,000	06/10/2019	07/01/2029
254010-AA-9	DIGNITY HEALTH			1	2.A FE	11,008,667		103,5900	11,270,540	10,913,816	.0	(17,840)	.0	.0	3.125	2.948	MM	56,667	340,000	04/28/2015	11/01/2022
254010-AD-3	DIGNITY HEALTH			1	2.A FE	2,811,332		108,6970	2,882,632	2,728,375	.0	(18,547)	.0	.0	3.812	3.010	MM	16,849	101,094	04/06/2016	11/01/2024
254687-DP-8	DISNEY				2.A FE	3,745,439		138,9210	3,000,000	3,661,199	.0	(76,821)	.0	.0	7.300	3.823	AO	37,108	219,000	11/21/2019	04/30/2028
254687-DV-5	DISNEY				1.G FE	15,479,551		145,4540	12,000,000	15,253,142	.0	(206,708)	.0	.0	6.550	3.759	MS	231,433	786,000	11/18/2019	03/15/2033
254687-ER-3	DISNEY			1	1.G FE	1,283,483		154,3480	1,543,477	1,274,082	.0	(8,602)	.0	.0	6.150	4.131	FA	23,233	61,500	11/18/2019	02/15/2041
25468P-CT-1	DISNEY			1	2.A FE	5,668,680		102,4350	6,146,106	5,948,948	.0	43,826	.0	.0	2.550	3.327	FA	57,800	153,000	12/10/2013	02/15/2022
25468P-CW-4	DISNEY			1,2	2.A FE	2,367,194		103,8910	2,700,122	2,543,182	.0	27,656	.0	.0	2.350	3.518	JD	5,090	61,077	12/06/2013	12/01/2022
25470D-AK-5	DISCOVERY COMMUNICATIONS	LS		1,2	2.C FE	4,720,897		109,7730	5,464,505	4,851,287	.0	26,865	.0	.0	3.450	4.112	MS	50,568	171,741	11/03/2015	03/15/2025
25470D-AL-3	DISCOVERY COMMUNICATIONS	LS		1,2	2.C FE	11,653,390		117,8430	11,500,000	11,607,918	.0	(19,219)	.0	.0	4.900	4.683	MS	272,181	563,500	08/21/2018	03/11/2026
25470X-AJ-4	DISH DBS CORP	LS		1	4.C FE	7,789,601		104,4290	8,084,855	7,752,888	.0	(6,735)	.0	.0	5.875	5.776	JJ	209,733	454,843	01/29/2018	07/15/2022
25525P-AA-5	DIVERSIFIED HEALTHCARE T			1,2	3.A FE	10,580,514		113,3630	10,734,337	9,469,000	.0	(111,364)	.0	.0	9.750	5.257	JD	41,032	494,953	09/11/2020	06/15/2025
256677-AC-9	DOLLAR GENERAL CORP			1,2	2.B FE	5,428,478		105,8730	5,508,000	5,481,183	.0	10,973	.0	.0	3.250	3.471	AO	37,791	179,010	01/26/2017	04/15/2023
25746U-AV-1	DOMINION RESOURCES			1	2.B FE	14,225,860		139,3930	14,000,000	14,154,213	.0	(6,803)	.0	.0	5.950	5.835	JD	37,022	833,000	11/30/2005	06/15/2035
257559-AH-7	DOMTAR CORP			1,2	2.C FE	9,187,390		103,2160	9,000,000	9,030,731	.0	(30,937)	.0	.0	4.400	4.033	AO	99,000	396,000	04/10/2015	04/01/2022
260543-CV-3	DOW CHEMICAL CO	LS		1,2	2.B FE	4,970,240		134,0500	5,000,000	4,970,590	.0	472	.0	.0	4.800	4.838	MM	30,667	240,000	11/25/2019	05/15/2049
26078J-AE-0	DOWDUPONT INC			1,2	2.A FE	30,116,325		135,2440	30,000,000	30,108,075	.0	(3,784)	.0	.0	5.319	5.287	MM	203,895	1,595,700	11/30/2018	11/15/2038
26078J-AH-3	DOWDUPONT INC			1	2.A FE	1,773,198		101,5230	1,800,000	1,783,875	.0	5,634	.0	.0	1.331	4.061	FIAM	3,131	39,918	01/07/2019	11/15/2023
26441Y-AW-7	DUKE REALTY CORP			1,2	2.A FE	1,379,369		104,9230	1,334,000	1,345,995	.0	(7,479)	.0	.0	3.875	3.271	AO	10,913	51,693	04/05/2016	10/15/2022
26441Y-AX-5	DUKE REALTY CORP	LS		1,2	2.A FE	6,944,708		105,7050	6,852,000	6,882,115	.0	(14,028)	.0	.0	3.625	3.400	AO	52,437	248,385	04/05/2016	04/15/2023
26442C-AM-6	DUKE ENERGY CAROLINAS			1,2	1.F FE	1,762,624		125,8340	1,600,000	1,754,997	.0	(5,069)	.0	.0	4.250	3.578	JD	3,022	68,000	06/21/2019	12/15/2041
26444H-AG-6	DUKE ENERGY FLORIDA LLC				1.G FE	3,000,000		100,1590	3,000,000	3,000,000	.0	.0	.0	.0	0.482	2.167	FIAM	1,447	39,262	11/21/2019	11/26/2021
26875P-AN-1	EOG RESOURCES			1,2	1.G FE	13,037,605		117,4320	13,145,000	13,046,398	.0	5,029	.0	.0	3.900	3.969	AO	128,164	512,655	02/27/2019	04/01/2035
26969P-AA-6	EAGLE MATERIALS INC			1,2	2.C FE	2,582,949		103,6880	2,467,000	2,532,671	.0	(17,045)	.0	.0	4.500	3.692	FA	46,256	111,015	12/06/2017	08/01/2026
278865-AM-2	ECOLAB INC			1	2.A FE	5,825,550		143,9320	5,000,000	5,783,277	.0	(22,566)	.0	.0	5.500	4.352	JD	17,569	275,000	01/30/2019	12/08/2041
281020-AM-9	EDISON INTERNATIONAL			1,2	2.C FE	770,350		111,4010	700,000	769,816	.0	(534)	.0	.0	4.125	2.551	MS	.0	.0	12/08/2020	03/15/2028
28370T-AE-9	EL PASO PIPELINE			1,2	2.B FE	2,980,110		102,1400	3,000,000	2,997,912	.0	2,364	.0	.0	5.000	5.085	AO	37,500	150,000	09/15/2011	10/01/2021
29252B-AA-7	SOUTHERN LIGHTS PP			1	1.G PL	3,844,118		105,2780	3,844,118	3,844,118	.0	.0	.0	.0	3.980	3.980	JD	425	155,149	08/01/2014	06/30/2040

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29268M-AF-6	IBERDROLA FINANCE			1	2.A FE	4,122,000		152,8680	4,000,000	4,089,521	.0	(3,353)	.0	.0	6.750	6.516	JJ	124,500	270,000	01/02/2007	07/15/2036
29278N-AD-5	ENERGY TRANSFER PARTNERS			1,2	2.C FE	5,129,200		114,5880	5,000,000	5,121,665	.0	(4,231)	.0	.0	5.800	5.576	JD	12,889	290,000	02/07/2019	06/15/2038
29278N-AG-8	ENERGY TRANSFER PARTNERS			1,2	2.C FE	960,776		116,6770	835,000	960,011	.0	(765)	.0	.0	5.250	3.129	AO	9,255	.0	12/09/2020	04/15/2029
29278N-AR-4	ENERGY TRANSFER PARTNERS	LS		1,2	2.C FE	1,998,280		108,0020	2,000,000	1,998,046	.0	(234)	.0	.0	5.000	5.006	MN	12,778	81,389	01/07/2020	05/15/2050
29364D-10-0	ENTERGY ARKANSAS INC PFD			2	1.F FE	3,374,879		26,3300	150,000	3,374,879	.0	.0	.0	.0	4.875	21.671	INJSD	.0	162,813	01/19/2017	06/01/2063
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			2	1.F FE	685,335		26,9200	30,166	685,335	.0	.0	.0	.0	4.900	21.570	JAJO	9,238	36,953	01/19/2017	10/01/2066
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			2	1.F FE	1,495,509		26,8800	66,645	1,495,509	.0	.0	.0	.0	4.875	21.725	INJSD	.0	81,224	12/27/2018	09/01/2066
29364W-BA-5	ENTERGY LOUISIANA HOLDINGS LLC			1,2	1.F FE	7,992,890		124,6280	8,000,000	7,993,467	.0	384	.0	.0	4.000	4.008	MS	94,222	320,000	03/21/2018	03/15/2033
29379V-BJ-1	ENTERPRISE PRODUCTS			1,2	2.A FE	2,500,695		125,5840	2,500,000	2,500,506	.0	(16)	.0	.0	4.900	4.898	MN	15,653	122,500	05/04/2015	05/15/2046
29444U-BC-9	EQUINIX INC			1,2	2.C FE	4,000,000		106,8780	4,000,000	4,000,000	.0	.0	.0	.0	2.625	2.625	MN	12,542	105,000	11/06/2019	11/18/2024
29717P-AT-4	ESSEX PORTFOLIO LP			1,2	2.A FE	1,983,760		116,2740	2,000,000	1,986,279	.0	1,380	.0	.0	4.000	4.099	MS	26,667	80,000	02/04/2019	03/01/2029
30161N-AO-4	EXELON CORP			1,2	2.B FE	10,839,247		124,4950	8,578,000	10,831,399	.0	(7,847)	.0	.0	4.950	2.681	JD	18,872	212,306	12/08/2020	06/15/2035
30161N-AX-9	EXELON CORP			1,2	2.B FE	11,975,280		118,3280	12,000,000	11,976,393	.0	1,113	.0	.0	4.050	4.075	AO	102,600	261,900	03/30/2020	04/15/2030
30212P-AU-9	EXPEDIA INC-W/I			1,2	2.C FE	699,563		109,7500	650,000	696,404	.0	(3,159)	.0	.0	7.000	4.023	MN	22,244	.0	10/22/2020	05/01/2025
302491-AU-9	FMC CORP			1,2	2.C FE	2,197,382		113,1730	2,154,000	2,192,656	.0	(3,880)	.0	.0	3.450	3.207	AO	18,578	76,584	10/10/2019	10/01/2029
302491-AV-7	FMC CORP			1,2	2.C FE	1,998,980		129,5230	2,000,000	1,998,907	.0	47	.0	.0	4.500	4.503	AO	22,500	92,750	09/17/2019	10/01/2049
30259J-AA-1	FNB CORP			2	2.B FE	10,000,000		95,9040	10,000,000	10,000,000	.0	.0	.0	.0	4.950	4.950	FA	188,375	495,000	02/11/2019	02/14/2029
31428X-BA-3	FEDEX CORP			1	2.B FE	706,327		119,3340	670,000	704,617	.0	(1,711)	.0	.0	3.900	3.434	FA	10,888	13,065	02/05/2020	02/01/2035
31620M-AT-3	FIDELITY NATIONAL INFORM	LS		1,2	2.B FE	4,450,095		111,3150	4,500,000	4,469,945	.0	4,802	.0	.0	3.000	3.130	FA	51,000	135,000	08/11/2016	08/15/2026
31677Q-BG-3	FIFTH THIRD BANK			2	1.G FE	5,995,500		100,7160	6,000,000	5,999,506	.0	899	.0	.0	2.250	2.266	JD	6,375	135,000	06/09/2016	06/14/2021
31677Q-BM-0	FIFTH THIRD BANK			2	1.G FE	12,000,000		114,2710	12,000,000	12,000,000	.0	.0	.0	.0	3.950	3.950	JJ	201,450	474,000	07/23/2018	07/28/2025
31946M-AA-1	FIRST CITIZENS BANCSHARE	LS		2	2.A FE	11,000,000		100,8120	11,000,000	11,000,000	.0	.0	.0	.0	3.375	3.375	MS	109,313	196,969	02/27/2020	03/15/2030
31982Q-AY-5	FIRST COMMONWEALTH BANK			2	2.C FE	10,000,000		102,3220	10,000,000	10,000,000	.0	.0	.0	.0	5.500	5.500	JD	45,833	550,000	05/16/2018	06/01/2033
32082C-AC-1	FIRST MARYLAND CAPTL II			2	2.A FE	10,102,609		92,9780	10,907,000	10,127,973	.0	25,364	.0	.0	1.064	2.347	FMAN	19,671	30,355	10/13/2020	02/01/2027
33767B-AB-5	FIRSTENERGY TRANSMISSION			1,2	3.A FE	2,475,604		108,9060	2,375,000	2,427,931	.0	(12,761)	.0	.0	4.350	3.715	JJ	47,639	103,313	01/18/2017	01/15/2025
33767D-AB-1	FIRSTCASH INC			1,2	3.B FE	6,226,000		103,1890	6,226,000	6,226,000	.0	.0	.0	.0	4.625	4.625	MS	99,984	.0	08/12/2020	09/01/2028
337738-AT-5	FISERV INC			1,2	2.B FE	9,999,300		111,9510	10,000,000	9,999,479	.0	.85	.0	.0	3.200	3.201	JJ	160,000	326,222	06/10/2019	07/01/2026
337738-AU-2	FISERV INC			1,2	2.B FE	9,983,200		114,8570	10,000,000	9,985,439	.0	1,446	.0	.0	3.500	3.520	JJ	175,000	356,806	06/10/2019	07/01/2029
337932-AC-1	FIRST ENERGY CORP			1	3.B FE	7,260,000		142,4550	7,000,000	7,177,042	.0	(10,611)	.0	.0	7.375	7.037	MN	65,965	516,250	06/22/2010	11/15/2031
341081-FD-4	FLORIDA PR & LT CO			1,2	1.E FE	1,948,100		142,2270	2,000,000	1,957,164	.0	1,154	.0	.0	5.250	5.426	FA	43,750	105,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP			1	1.F FE	1,972,780		134,5090	2,000,000	1,982,198	.0	960	.0	.0	5.900	6.003	MS	39,333	118,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP			1	1.F FE	1,991,560		155,2710	2,000,000	1,993,267	.0	202	.0	.0	6.400	6.432	JD	5,689	128,000	06/11/2008	06/15/2038
345370-CO-1	FORD MOTOR				3.B FE	604,045		101,3520	600,000	604,052	.0	.7	.0	.0	4.750	4.700	JJ	13,142	.0	12/10/2020	01/15/2043
345397-HK-5	FORD MOTOR CREDIT				3.A FE	3,962,640		103,8640	4,000,000	3,988,497	.0	4,033	.0	.0	4.375	4.492	FA	70,486	175,000	08/01/2013	08/06/2023
345397-ZB-2	FORD MOTOR CREDIT	2			3.A FE	8,000,000		102,8510	8,000,000	8,000,000	.0	.0	.0	.0	4.140	4.140	FA	125,120	331,200	04/30/2018	02/15/2023
345397-ZC-0	FORD MOTOR CREDIT				3.A FE	4,269,763		96,5330	4,250,000	4,258,910	.0	(4,254)	.0	.0	1.456	2.971	FMAN	8,079	99,667	05/02/2018	02/15/2023
345397-ZW-6	FORD MOTOR CREDIT	2			3.A FE	12,491,715		106,4600	12,475,000	12,488,566	.0	(2,157)	.0	.0	4.542	4.519	FA	236,089	566,615	07/29/2019	08/01/2026
34959J-AG-3	FORTIVE CORPORATION			1,2	2.B FE	4,639,635		110,9750	5,000,000	4,727,455	.0	43,470	.0	.0	3.150	4.281	JD	7,000	157,500	12/07/2018	06/15/2026
34959J-AH-1	FORTIVE CORPORATION			1,2	2.B FE	2,711,781		122,8760	2,576,000	2,703,106	.0	(2,933)	.0	.0	4.300	3.966	JD	4,923	110,768	11/30/2017	06/15/2046
34960P-AB-7	FORTRESS TRANSPORTATION & IN	LS		1,2	3.C FE	6,689,118		104,4450	6,479,000	6,640,744	.0	(38,833)	.0	.0	6.500	5.498	AO	105,284	327,210	12/18/2020	10/01/2025
34960P-AC-5	FORTRESS TRANSPORTATION & IN			1,2	3.C FE	4,874,188		114,9220	4,285,000	4,863,619	.0	(10,569)	.0	.0	9.750	5.817	FA	177,560	.0	11/30/2020	08/01/2027
35137L-AJ-4	FOX CORP	LS		1,2	2.B FE	10,688,734		137,3010	10,000,000	10,669,363	.0	(19,370)	.0	.0	5.476	4.880	JJ	237,293	273,800	03/17/2020	01/25/2039
35137L-AK-1	FOX CORP			1,2	2.B FE	5,033,597		145,8730	5,000,000	5,033,326	.0	(271)	.0	.0	5.576	5.528	JJ	120,813	139,400	03/06/2020	01/25/2049
35137L-AL-9	FOX CORP	LS		1,2	2.B FE	4,989,950		113,8470	5,000,000	4,990,388	.0	438	.0	.0	3.500	3.524	AO	40,347	87,986	03/31/2020	04/08/2030
35671D-BC-8	FREEPORT-MC C&G			1	3.B FE	975,206		124,5470	1,000,000	978,123	.0	484	.0	.0	5.450	5.623	MS	16,047	54,500	10/10/2013	03/15/2043
35671D-CC-7	FREEPORT-MC C&G			1,2	3.A FE	3,339,000		106,2640	4,200,000	3,404,120	.0	65,120	.0	.0	5.000	8.817	MS	70,000	105,000	03/24/2020	09/01/2027
35671D-CD-5	FREEPORT-MC C&G	LS		1,2	3.A FE	3,929,000		111,1570	3,929,000	3,929,000	.0	.0	.0	.0	5.250	5.250	MS	68,758	215,440	08/01/2019	09/01/2029
35906A-BF-4	FRONTIER COMMUNICATIONS			1,2	4.C FE	2,199,000		104,1620	2,199,000	2,199,000	.0	.0	.0	.0	5.000	5.000	MN	10,995	.0	11/19/2020	05/01/2028
36120R-AA-7	FXI HOLDINGS INC			1	5.A FE	4,827,862		101,5000	4,802,000	4,817,564	.0	(3,436)	.0	.0	7.875	7.774	MN	63,026	378,158	10/30/2017	11/01/2024
36158F-AA-8	GE GLOBAL INSURANCE HLDG				1.F FE	2,223,220		127,3600	2,000,000	2,083,678	.0	(13,598)	.0	.0	7.000	6.036	FA	52,889	140,000	11/18/2005	02/15/2026
36159R-AK-9	GEO GROUP INC			1	4.A FE	5,287,433		98,9780	5,312,000	5,302,056	.0	8,794	.0	.0	5.875	6.060	JJ	143,904	312,080	06/25/2019	01/15/2022
36186C-BY-8	ALLY FINANCIAL INC				3.A FE	9,168,750		146,8070	7,500,000	8,877,392	.0	(89,840)	.0	.0	8.000	5.703	MN	100,000	600,000	07/06/2017	11/01/2031
364725-BC-4	GANNETT CO	LS		1	3.C FE	1,509,540		102,0670	1,448,000	1,448,018	.0	.0	.0	.0	5.500	4.444	MN	10,176	383,672	03/12/2015	09/15/2024

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
369550-BD-9	GENERAL DYNAMICS CORP			1,2	1.F FE	4,980,800	106.9290	5,346,437	5,000,000	4,990,370	0	3,776	0	0	3.375	3.459	MN	21,563	168,750	05/08/2018	05/15/2023
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1.F FE	4,938,700	111.9190	5,595,939	5,000,000	4,959,805	0	8,291	0	0	3.500	3.700	MN	22,361	175,000	05/08/2018	05/15/2025
369550-BL-1	GENERAL DYNAMICS CORP			1,2	1.F FE	17,847,360	115.0250	20,704,577	18,000,000	17,861,599	0	14,239	0	0	3.500	3.630	AO	157,500	325,500	03/23/2020	04/01/2027
369550-BM-9	GENERAL DYNAMICS CORP			1,2	1.F FE	7,915,760	118.7050	9,496,382	8,000,000	7,920,864	0	5,104	0	0	3.625	3.752	AO	72,500	149,833	03/23/2020	04/01/2030
36962G-XZ-2	GEN ELEC CAP CORP			1	2.B FE	576,068	140.0990	816,776	583,000	578,681	0	245	0	0	6.750	6.844	MS	11,587	39,353	03/13/2002	03/15/2032
370334-CB-8	GENERAL MILLS				2.B FE	196,340	100.1240	200,248	200,000	199,543	0	1,593	0	0	0.770	3.784	JAJO	329	3,785	12/10/2018	04/16/2021
370334-CE-2	GENERAL MILLS			1,2	2.B FE	2,993,490	108.7900	3,263,691	3,000,000	2,996,402	0	1,158	0	0	3.700	3.744	AO	22,817	111,000	04/03/2018	10/17/2023
370334-CF-9	GENERAL MILLS			1,2	2.B FE	2,997,090	113.0360	3,391,068	3,000,000	2,997,976	0	394	0	0	4.000	4.016	AO	24,667	120,000	04/03/2018	04/17/2025
37045V-AG-5	GENERAL MOTORS CO			1	2.C FE	2,861,400	110.8520	3,325,566	3,000,000	2,931,399	0	14,270	0	0	4.000	4.597	AO	30,000	120,000	07/29/2015	04/01/2025
37045V-AN-0	GENERAL MOTORS CO			1,2	2.C FE	4,992,600	113.4690	5,673,438	5,000,000	4,994,762	0	624	0	0	4.200	4.217	AO	52,500	210,000	08/02/2017	10/01/2027
37045X-BT-2	GENERAL MOTORS FINL CO	LS		1,2	2.C FE	4,060,360	113.8300	4,553,204	4,000,000	4,040,330	0	(6,017)	0	0	4.350	4.153	JJ	79,267	174,000	06/27/2017	01/17/2027
37045X-CS-3	GENERAL MOTORS FINL CO			1,2	2.C FE	1,194,053	123.8080	1,238,082	1,000,000	1,185,970	0	(8,082)	0	0	5.650	2.961	JJ	25,739	0	08/11/2020	01/17/2029
37185L-AJ-1	GENESIS ENERGY			1,2	4.A FE	3,985,970	97.1840	3,867,934	3,980,000	3,982,890	0	(998)	0	0	6.500	6.469	AO	64,675	258,700	08/07/2017	10/01/2025
37185L-AL-6	GENESIS ENERGY	LS		1,2	4.A FE	2,823,000	95.9030	2,707,350	2,823,000	2,823,000	0	0	0	0	7.750	7.750	FA	91,159	118,507	01/09/2020	02/01/2028
37185L-AM-4	GENESIS ENERGY			1,2	4.A FE	668,955	99.8390	666,925	668,000	668,939	0	(16)	0	0	8.000	7.969	JJ	2,078	0	12/11/2020	01/15/2027
373298-BP-2	GEORGIA PACIFIC			1	1.G FE	8,536,599	135.1740	9,110,747	6,740,000	7,977,620	0	(139,036)	0	0	7.250	4.326	JD	40,721	488,650	01/31/2019	06/01/2028
37331N-AD-3	GEORGIA-PACIFIC LLC			1	1.G FE	2,359,984	107.4500	2,535,826	2,360,000	2,360,337	0	(136)	0	0	3.734	3.728	JJ	40,634	88,122	05/09/2018	07/15/2023
375558-AO-6	GILEAD SCIENCES INC			1,2	2.A FE	1,075,850	100.0000	1,000,000	1,000,000	1,000,000	0	(11,836)	0	0	4.500	3.287	AO	11,250	45,000	12/05/2013	04/01/2021
375558-AU-7	GILEAD SCIENCES INC			1,2	2.A FE	9,283,169	102.6600	8,839,010	8,610,000	8,676,017	0	(96,179)	0	0	4.400	3.231	JD	31,570	378,840	03/18/2014	12/01/2021
375558-BD-4	GILEAD SCIENCES INC			1	2.A FE	5,096,850	132.4480	6,622,399	5,000,000	5,088,396	0	(1,834)	0	0	4.750	4.630	MS	79,167	237,500	12/23/2015	03/01/2046
37940X-AB-8	GLOBAL PAYMENTS INC			1,2	2.C FE	1,957,322	111.0140	2,180,321	1,964,000	1,957,795	0	472	0	0	3.200	3.242	FA	23,743	31,424	03/16/2020	08/15/2029
37954F-AG-9	GLOBAL PART/GLP FINANCE			1,2	4.B FE	1,806,000	107.0970	1,934,169	1,806,000	1,806,000	0	0	0	0	7.000	7.000	FA	52,675	63,210	02/18/2020	08/01/2027
38141E-C2-3	GOLDMAN SACHS GROUP			1,2	2.A FE	3,994,720	110.3200	4,412,792	4,000,000	3,997,880	0	545	0	0	3.850	3.866	JJ	74,006	154,000	06/30/2014	07/08/2024
38147U-AC-1	GOLDMAN SACHS BDC INC			1	2.C FE	17,983,800	106.3020	19,134,432	18,000,000	17,985,936	0	2,136	0	0	3.750	3.770	FA	264,375	337,500	02/06/2020	02/10/2025
38148L-AC-0	GOLDMAN SACHS GROUP INC			2	2.A FE	12,069,030	110.3360	13,240,321	12,000,000	12,037,653	0	(9,041)	0	0	3.500	3.412	JJ	184,333	420,000	05/02/2017	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	2.A FE	10,072,700	112.1990	11,219,866	10,000,000	10,035,890	0	(7,858)	0	0	3.750	3.656	MM	40,625	375,000	12/17/2015	05/22/2025
384637-AA-2	GRAHAM HOLDINGS CO	LS		1,2	3.B FE	3,600,138	105.1960	3,766,007	3,580,000	3,592,120	0	(3,176)	0	0	5.750	5.638	JD	17,154	205,850	05/24/2018	06/01/2026
40010P-AA-6	GRUBHUB HOLDINGS INC			1,2	4.A FE	3,777,066	104.8430	4,052,199	3,865,000	3,788,064	0	9,290	0	0	5.500	5.869	JJ	106,288	224,975	10/29/2019	07/01/2027
40139L-AE-3	GUARDIAN LIFE GLOB FUND				1.B FE	6,991,670	106.8500	7,479,496	7,000,000	6,995,730	0	1,646	0	0	3.400	3.426	AO	43,633	238,000	04/18/2018	04/25/2023
40390D-AA-3	HLF FIN SARL LLC/HERBALI			1,2	3.C FE	2,084,250	106.1760	2,229,695	2,100,000	2,086,524	0	1,837	0	0	7.250	7.389	FA	57,517	152,250	08/28/2019	08/15/2026
404119-BN-8	HCA INC			1	2.C FE	2,829,000	112.4980	3,182,576	2,829,000	2,829,000	0	0	0	0	5.000	5.000	MS	41,649	141,450	03/03/2014	03/15/2024
404119-BW-8	HCA INC			1,2	3.B FE	1,196,000	120.4100	1,440,100	1,196,000	1,196,000	0	0	0	0	5.875	5.875	FA	29,277	70,265	01/17/2019	02/01/2029
40434C-AD-7	HSBC USA INC			1,2	1.F FE	5,974,440	109.5260	6,571,554	6,000,000	5,990,036	0	2,636	0	0	3.500	3.551	JD	4,667	209,417	06/16/2014	06/23/2024
40434L-AB-1	HP INC			1,2	2.B FE	14,957,700	110.2710	16,540,653	15,000,000	14,960,526	0	2,826	0	0	3.000	3.045	JD	17,500	225,000	06/09/2020	06/17/2027
41161E-AA-6	HARBORWALK FUNDING			1,2	1.D FE	9,000,000	126.1030	11,349,237	9,000,000	9,000,000	0	0	0	0	5.077	5.077	FA	172,618	456,930	02/28/2019	02/15/2069
42217K-BF-2	WELLTOWER	LS		1,2	2.A FE	6,492,935	113.0610	7,107,019	6,286,000	6,412,847	0	(27,801)	0	0	4.000	3.476	JD	20,953	251,440	01/04/2018	06/01/2025
42225U-AF-1	HEALTHCARE TRUST OF AMER			1,2	2.B FE	7,959,360	113.4920	9,079,328	8,000,000	7,972,161	0	3,708	0	0	3.750	3.811	JJ	150,000	300,000	06/01/2017	07/01/2027
428291-AM-0	HEXCEL CORP	LS		1,2	2.C FE	8,183,167	112.1100	8,697,509	7,758,000	8,002,530	0	(50,334)	0	0	4.700	3.909	FA	137,748	364,626	03/21/2017	08/15/2025
431318-AN-4	HILCORP ENERGY			1,2	3.C FE	1,621,030	99.4840	1,657,406	1,666,000	1,633,593	0	7,198	0	0	5.000	5.558	JD	6,942	83,300	03/22/2019	12/01/2024
437076-AS-1	HOME DEPOT			1	1.F FE	813,940	151.3930	1,513,932	1,000,000	851,748											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
45866F-AA-2	INTERCONTINENTALEXCHANGE			1	2.A FE	4,707,990		109,7450	4,645,000	4,665,275	0	(6,851)	0	0	4.000	3.831	AO		39,224	185,800	01/23/2014	10/15/2023
45866F-AJ-3	INTERCONTINENTALEXCHANGE			1,2	2.A FE	4,465,755		116,8810	4,500,000	4,472,650	0	2,968	0	0	3.750	3.841	MS		46,875	168,750	08/06/2018	09/21/2028
459200-AS-0	IBM			1	1.F FE	3,776,970		132,6540	3,000,000	3,439,660	0	(52,929)	0	0	6.500	4.083	JJ		89,917	195,000	10/15/2013	01/15/2028
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2.B FE	1,016,040		131,8340	1,000,000	1,014,208	0	(339)	0	0	4.800	4.698	JD		2,133	48,000	12/19/2014	06/15/2044
460146-CL-5	INTERNATIONAL PAPER CO			1,2	2.B FE	995,690		113,7870	1,000,000	997,759	0	393	0	0	3.800	3.849	JJ		17,522	38,000	05/14/2015	01/15/2026
460146-CN-1	INTERNATIONAL PAPER CO			1,2	2.B FE	2,973,900		137,7690	3,000,000	2,975,884	0	447	0	0	5.150	5.207	MN		19,742	154,500	05/14/2015	05/15/2046
460146-CP-6	INTERNATIONAL PAPER CO	LS		1,2	2.B FE	2,814,844		110,0340	3,125,000	2,895,984	0	31,958	0	0	3.000	4.377	FA		35,417	93,750	05/11/2018	02/15/2027
462629-A*-7	IPSEN SA PP			1	3.A	15,000,000		102,4500	15,000,000	15,000,000	0	0	0	0	3.630	3.630	JJ		238,975	544,530	07/08/2019	07/23/2026
46284V-AE-1	IRON MOUNTAIN INC	LS		1,2	3.C FE	1,270,782		105,6240	1,495,000	1,286,747	0	15,965	0	0	5.250	7.812	MS		23,110	39,244	03/23/2020	03/15/2028
46284V-AL-5	IRON MOUNTAIN INC			1,2	3.C FE	6,460,500		110,6130	6,000,000	6,447,480	0	(13,020)	0	0	5.625	4.539	JJ		177,188	0	09/08/2020	07/15/2032
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE	8,318,920		134,3880	8,500,000	8,361,362	0	4,754	0	0	6.375	6.540	MS		136,974	541,875	08/17/2007	09/30/2036
46625H-JM-3	JP MORGAN CHASE & CO				1.G FE	8,435,570		150,0360	8,500,000	8,442,401	0	1,217	0	0	5.625	5.678	FA		179,297	478,125	08/16/2013	08/16/2043
46625H-KC-3	JP MORGAN CHASE & CO			2	1.F FE	4,988,900		109,4400	5,000,000	4,995,005	0	1,121	0	0	3.125	3.151	JJ		68,576	156,250	01/15/2015	01/23/2025
46625H-RY-8	JP MORGAN CHASE & CO			1,2	1.F FE	5,169,550		114,8490	5,000,000	5,116,483	0	(17,007)	0	0	3.782	3.355	FA		78,792	189,100	10/02/2017	02/01/2028
466313-AH-6	JABIL CIRCUIT INC	LS		1,2	2.C FE	2,991,420		113,3610	3,000,000	2,993,572	0	774	0	0	3.950	3.985	JJ		55,629	118,500	01/09/2018	01/12/2028
46647P-AF-3	JPMORGAN CHASE & CO			1,2	1.F FE	5,071,000		114,2490	5,000,000	5,049,361	0	(6,907)	0	0	3.540	3.365	MN		29,500	177,000	10/02/2017	05/01/2028
46647P-AR-7	JPMORGAN CHASE & CO			1,2	1.F FE	5,000,000		117,2620	5,000,000	5,000,000	0	0	0	0	4.005	4.005	AO		37,825	200,250	04/16/2018	04/23/2029
46647P-AX-4	JPMORGAN CHASE & CO			1,2	1.F FE	5,000,000		122,2170	5,000,000	5,000,000	0	0	0	0	4.452	4.452	JD		16,077	222,600	11/28/2018	12/05/2029
46647P-BE-5	JPMORGAN CHASE & CO			1,2	1.F FE	4,986,100		108,7630	5,000,000	4,986,977	0	877	0	0	2.739	2.769	AO		28,912	149,504	03/12/2020	10/15/2030
46647P-BU-9	JPMORGAN CHASE & CO	LS		1,2	1.F FE	10,000,000		100,8560	10,000,000	10,000,000	0	0	0	0	1.764	1.764	MN		20,580	0	11/12/2020	11/19/2031
478160-OM-4	JOHNSON & JOHNSON			1,2	1.A FE	4,981,150		124,6120	5,000,000	4,982,611	0	379	0	0	3.500	3.520	JJ		80,694	175,000	11/08/2017	01/15/2048
478375-AH-1	JOHNSON CONTROLS			1	2.B FE	1,117,380		138,9950	1,000,000	1,100,976	0	(4,403)	0	0	6.000	5.034	JJ		27,667	60,000	12/28/2016	01/15/2036
48128B-AH-4	JPMORGAN CHASE & CO	LS		2	2.B FE	10,000,000		100,2530	10,000,000	10,000,000	0	0	0	0	4.000	4.000	AO		100,000	241,111	02/19/2020	01/01/9999
482480-AG-5	KLA CORPORATION			1,2	2.A FE	11,942,640		119,8040	12,000,000	11,950,549	0	4,902	0	0	4.100	4.159	MS		144,867	492,000	03/13/2019	03/15/2029
483007-AJ-9	KAISER ALUMINUM CORP			1,2	3.B FE	12,082,634		103,8200	12,092,000	12,082,515	0	(119)	0	0	4.625	4.623	MS		186,418	0	10/23/2020	03/01/2028
483050-AC-7	KAISER FOUNDATION HOSPIT	LS		1,2	1.D FE	5,754,090		112,8480	6,000,000	5,814,191	0	25,563	0	0	3.150	3.702	MN		31,500	189,000	08/01/2018	05/01/2027
485134-BH-2	EVERGY METRO			1	1.F FE	1,987,987		144,9890	2,000,000	1,991,304	0	344	0	0	6.050	6.094	MN		15,461	121,000	05/23/2006	11/15/2035
485134-BQ-2	EVERGY METRO			1,2	1.F FE	3,480,720		127,5940	3,000,000	3,469,423	0	(11,297)	0	0	4.200	3.298	JD		5,600	126,000	12/30/2019	06/15/2047
487836-AT-5	KELLOGG CO			1	2.B FE	2,367,400		151,5940	2,000,000	2,219,370	0	(15,136)	0	0	7.450	6.000	AO		37,250	149,000	01/18/2007	04/01/2031
491674-BG-1	KU ENERGY CORP			1,2	1.F FE	1,931,033		136,9470	2,000,000	1,943,107	0	1,576	0	0	5.125	5.359	MN		17,083	102,500	07/07/2011	11/01/2040
491674-BK-2	KU ENERGY CORP			1,2	1.F FE	5,161,543		110,5810	5,270,000	5,190,713	0	14,990	0	0	3.300	3.647	AO		43,478	173,910	01/04/2019	10/01/2025
49327M-2Y-9	KEY BANK NA				1.G FE	15,000,000		100,5450	15,000,000	15,000,000	0	0	0	0	0.874	3.396	FMAN		22,224	276,762	01/24/2019	02/01/2022
49337W-AJ-9	KEYSPAN CORP			1	2.A FE	4,383,850		129,9810	5,000,000	4,545,613	0	18,411	0	0	5.803	6.808	AO		72,538	290,150	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST			1	1.G FE	4,000,000		140,9290	4,000,000	4,000,000	0	0	0	0	5.819	5.819	AO		58,190	232,760	03/28/2011	04/01/2041
49338L-AF-0	KEYSIGHT TECHNOLOGIES	LS		1,2	2.B FE	4,995,700		110,3440	5,000,000	4,996,044	0	406	0	0	3.000	3.010	AO		25,417	153,333	10/07/2019	10/30/2029
49427R-AM-4	KILROY REALTY LP			1,2	2.B FE	14,297,370		107,9490	15,000,000	14,525,780	0	107,648	0	0	3.450	4.328	JD		23,000	517,500	10/29/2018	12/15/2024
494368-BC-6	KIMBERLY CLARK			1	1.F FE	2,968,380		163,3900	3,000,000	2,975,362	0	785	0	0	6.625	6.707	FA		82,813	198,750	07/25/2007	08/01/2037
49446R-AK-5	KIMCO REALTY CORP			1,2	2.A FE	6,134,108		105,2720	6,144,000	6,140,358	0	1,388	0	0	3.125	3.150	JD		16,000	192,000	04/05/2016	06/01/2023
494550-BQ-8	KINDER MORGAN PARTNERS			1,2	2.B FE	5,613,243		107,0860	5,886,000	5,794,054	0	31,899	0	0	3.500	4.123	MS		68,670	206,010	09/08/2014	09/01/2023
49456B-AH-4	KINDER MORGAN			1,2	2.B FE	996,630		128,6140	1,000,000	996,895	0	58	0	0	5.550	5.573	JD		4,625	55,500	11/24/2014	06/01/2045
49456B-AQ-4	KINDER MORGAN			1,2	2.B FE	2,992,770		126,														

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
512807-AR-9	LAM RESEARCH CORP			1,2	1.G FE	6,994,120	100.9030	7,063,242	7,000,000	6,999,324	0	1,160	0	0	2.800	2.818	JD	8,711	196,000	05/23/2016	06/15/2021
512807-AS-7	LAM RESEARCH CORP			1,2	1.G FE	1,997,780	114.4230	2,288,464	2,000,000	1,998,234	0	287	0	0	3.750	3.768	MS	22,083	75,000	02/25/2019	03/15/2026
512807-AU-2	LAM RESEARCH CORP			1,2	1.G FE	6,987,330	119.8560	8,389,909	7,000,000	6,989,013	0	1,076	0	0	4.000	4.022	MS	82,444	280,000	02/25/2019	03/15/2029
521865-AY-1	LEAR CORP	LS		1,2	2.C FE	7,969,250	111.9660	8,957,285	8,000,000	7,978,089	0	2,769	0	0	3.800	3.846	MS	89,511	304,000	08/16/2017	09/15/2027
521865-BB-0	LEAR CORP			1,2	2.B FE	4,988,700	109.3660	5,468,299	5,000,000	4,989,953	0	1,253	0	0	3.500	3.525	MN	15,069	134,167	02/20/2020	05/30/2030
526057-BY-5	LENNAR CORPORATION			1,2	2.C FE	4,424,000	113.8310	5,035,876	4,424,000	4,424,000	0	0	0	0	4.750	4.750	MN	18,095	210,140	04/21/2015	05/30/2025
532457-BS-6	ELI LILLY	LS		1,2	1.F FE	4,995,000	125.2430	6,262,133	5,000,000	4,995,216	0	170	0	0	3.875	3.882	MS	57,049	193,750	02/20/2019	03/15/2039
532457-BT-4	ELI LILLY			1,2	1.F FE	4,971,950	130.3450	6,517,241	5,000,000	4,972,786	0	511	0	0	3.950	3.982	MS	58,153	197,500	02/20/2019	03/15/2049
53627N-AC-5	LIONS GATE CAPITAL HOLD	LS		1,2	5.A FE	3,198,000	102.7780	3,286,834	3,198,000	3,198,000	0	0	0	0	6.375	6.375	FA	84,947	203,873	01/24/2019	02/01/2024
536797-AE-3	LITHIA MOTORS INC-CL A			1,2	3.B FE	6,090,000	105.9080	7,413,541	7,000,000	6,161,013	0	71,013	0	0	4.625	6.817	JD	14,389	329,146	03/24/2020	12/15/2027
539830-AF-6	LOCKHEED MARTIN			1	1.G FE	2,390,280	128.5750	2,571,505	2,000,000	2,146,854	0	(22,701)	0	0	7.750	6.113	MN	25,833	155,000	08/17/2004	05/01/2026
539830-AR-0	LOCKHEED MARTIN			1	1.G FE	2,160,522	151.2730	3,321,945	2,196,000	2,169,779	0	954	0	0	6.150	6.270	MS	45,018	135,054	12/20/2006	09/01/2036
539830-AW-9	LOCKHEED MARTIN			1	1.G FE	1,030,000	146.2810	1,506,689	1,030,000	1,030,000	0	0	0	0	5.720	5.720	JD	4,910	58,916	07/29/2011	06/01/2040
539830-BL-2	LOCKHEED MARTIN			1,2	1.G FE	1,970,380	139.9570	2,799,144	2,000,000	1,972,757	0	540	0	0	4.700	4.793	MN	12,011	94,000	11/16/2015	05/15/2046
548661-CV-7	LOWES COMPANIES	LS		1,2	2.A FE	5,073,500	102.1030	5,105,145	5,000,000	5,006,572	0	(10,182)	0	0	3.800	3.586	MN	24,278	190,000	08/23/2013	11/15/2021
548661-DD-6	LOWES COMPANIES			1,2	2.A FE	11,043,725	108.6050	12,256,093	11,285,000	11,138,487	0	36,323	0	0	3.125	3.501	MS	103,838	352,656	04/19/2018	09/15/2024
548661-DP-9	LOWES COMPANIES			1,2	2.A FE	5,995,220	112.3100	6,738,596	6,000,000	5,996,551	0	462	0	0	3.100	3.110	MN	29,967	186,000	12/05/2017	05/03/2027
55279H-AO-3	M&T TRUST CO			1	1.G FE	2,998,980	113.1300	3,393,898	3,000,000	2,999,204	0	94	0	0	3.400	3.404	FA	37,967	102,000	08/14/2017	08/17/2027
55336V-AM-2	MPLX LP			1,2	2.B FE	11,513,480	114.5310	13,743,705	12,000,000	11,543,939	0	16,347	0	0	4.500	4.824	AO	114,000	540,000	03/21/2019	04/15/2038
55336V-BH-2	MPLX LP			2	2.B FE	20,092,800	100.0240	20,004,766	20,000,000	20,000,000	0	(92,800)	0	0	1.330	2.224	MJSD	16,999	398,231	01/29/2020	09/09/2022
553777-AA-1	MTS SYSTEMS CORP			1,2	4.C FE	1,853,000	108.4330	2,009,265	1,853,000	1,853,000	0	0	0	0	5.750	5.750	FA	40,251	115,130	07/11/2019	08/15/2027
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS			1,2	2.A FE	1,999,300	108.3120	2,166,249	2,000,000	1,999,296	0	14	0	0	4.200	4.202	MS	24,733	84,000	02/25/2015	03/15/2045
559080-AL-0	MAGELLAN MIDSTREAM PRTNS			1,2	2.A FE	987,620	114.5950	1,145,948	1,000,000	988,525	0	239	0	0	4.250	4.324	MS	12,514	42,500	09/06/2016	09/15/2046
56540H-AA-3	MAPLELEAF MDSTRM PP			1	2.C PL	7,742,772	110.7640	8,576,204	7,742,772	7,742,772	0	0	0	0	4.560	4.562	JJ	172,612	353,070	09/26/2018	09/30/2025
565849-AK-2	MARATHON OIL CORP	LS		1,2	2.C FE	666,655	102.8110	734,074	714,000	701,661	0	6,371	0	0	2.800	3.783	MN	3,332	19,992	12/17/2014	11/01/2022
565849-AL-0	MARATHON OIL CORP			1,2	2.C FE	3,990,840	107.1590	4,286,380	4,000,000	3,995,390	0	919	0	0	3.850	3.878	JD	12,833	154,000	06/01/2015	06/01/2025
565849-AM-8	MARATHON OIL CORP	LS		1,2	2.C FE	4,997,050	114.4760	5,723,811	5,000,000	4,997,014	0	55	0	0	5.200	5.204	JD	21,667	260,000	06/01/2015	06/01/2045
56585A-AH-5	MARATHON PETROLEUM CORP			1,2	2.B FE	5,736,741	114.7650	6,858,355	5,976,000	5,761,143	0	4,554	0	0	4.750	5.009	MS	83,581	283,860	12/09/2014	09/15/2044
571676-AC-9	MARS INC			1,2	1.F FE	4,981,600	120.6580	6,032,913	5,000,000	4,983,081	0	967	0	0	3.600	3.632	AO	45,000	180,000	03/26/2019	04/01/2034
571676-AD-7	MARS INC			1,2	1.F FE	1,077,818	122.0370	1,238,680	1,015,000	1,074,220	0	(2,390)	0	0	3.875	3.433	AO	9,833	39,331	06/20/2019	04/01/2039
571903-AS-2	MARRIOTT INTERNATIONAL-CL A			1,2	2.C FE	2,051,676	106.7890	2,349,348	2,200,000	2,068,384	0	16,708	0	0	3.125	4.369	JD	3,056	68,750	03/12/2020	06/15/2026
571903-AX-1	MARRIOTT INTERNATIONAL-CL A			1,2	2.C FE	2,190,020	114.4090	2,288,189	2,000,000	2,174,819	0	(10,098)	0	0	4.500	3.661	AO	22,500	90,000	06/20/2019	10/01/2034
573284-AA-4	MARTIN MARIETTA MATERIALS			1,2	2.B FE	3,215,212	121.5010	3,159,029	2,600,000	2,951,361	0	(63,586)	0	0	7.000	3.948	JD	15,167	182,000	07/20/2016	12/01/2025
573284-AT-3	MARTIN MARIETTA MATERIALS			1,2	2.B FE	8,977,500	113.7540	10,237,820	9,000,000	8,983,380	0	2,060	0	0	3.500	3.530	JD	14,000	315,000	12/06/2017	12/15/2027
57629W-BR-0	MASSMUTUAL GLOBAL FUND			1	1.B FE	19,348,050	103.8750	20,775,024	20,000,000	19,844,742	0	82,531	0	0	2.500	2.945	AO	102,778	500,000	04/27/2015	10/17/2022
57629W-BV-1	MASSMUTUAL GLOBAL FUND			1	1.B FE	3,989,000	109.6470	4,385,879	4,000,000	3,995,796	0	1,144	0	0	3.600	3.633	AO	32,800	144,000	04/02/2014	04/09/2024
57629W-CG-3	MASSMUTUAL GLOBAL FUND			1	1.B FE	9,979,900	108.7430	10,874,285	10,000,000	9,987,871	0	2,781	0	0	2.950	2.982	JJ	139,306	295,000	01/08/2018	01/11/2025
57629W-CR-9	MASSMUTUAL GLOBAL FUND			1	1.B FE	11,200,000	100.0590	11,206,638	11,200,000	11,200,000	0	0	0	0	0.370	2.024	JAJO	9,906	106,904	01/10/2020	01/07/2022
576360-AK-0	MASTERCARD INC			1,2	1.E FE	5,994,780	129.0740	7,744,464	6,000,000	5,994,809	0	100	0	0	3.950	3.955	FA	82,292	237,000	02/21/2018	02/26/2048
577081-BB-7	MATTEL INC	LS		1	4.A FE	12,964,93															

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58942H-AC-5	MERCY HEALTHCARE SYSTEM	LS		1	1.E FE	5,000,000		114,9960	5,000,000	5,000,000	.0	.0	.0	.0	4.302	4.302	JJ	107,550	215,100	12/10/2018	07/01/2028
589433-AB-7	MEREDITH CORP	LS		1,2	5.A FE	1,416,000		97,9600	1,416,000	1,416,000	.0	.0	.0	.0	6.875	6.875	FA	97,350		03/06/2019	02/01/2026
59022C-AJ-2	MERRILL LYNCH & CO			1	2.A FE	2,000,000		145,5650	2,000,000	2,000,000	.0	.0	.0	.0	6.110	6.110	JJ	51,596	122,200	01/22/2007	01/29/2037
59217G-AQ-2	MET LIFE GLOB				1.D FE	17,170,588		104,5310	17,503,727	16,745,000	.0	(54,481)	.0	.0	3.875	3.526	AO	144,193	648,869	01/23/2014	04/11/2022
59217G-AX-7	MET LIFE GLOB				1.D FE	5,999,133		105,2820	6,585,403	6,255,000	.0	29,419	.0	.0	3.000	3.518	JJ	89,134	187,650	06/09/2014	01/10/2023
59217G-BY-4	MET LIFE GLOB				1.D FE	4,413,195		114,3480	5,145,667	4,500,000	.0	9,175	.0	.0	3.450	3.711	JD	5,606	155,250	04/04/2018	12/18/2026
59217G-CY-3	MET LIFE GLOB				1.D FE	7,345,000		100,1390	7,345,000	7,345,000	.0	.0	.0	.0	0.600	0.000	FMAN	3,791	75,279	05/22/2019	05/28/2021
594087-AV-0	MICHAEL'S STORES INC			1,2	4.A FE	595,853		102,7600	618,616	602,000	.0	142	.0	.0	4.750	4.924	AO	7,149	.0	09/29/2020	10/01/2027
594457-BT-9	MICHIGAN CONSOLIDATED GAS			1	1.F FE	4,021,085		134,4230	4,624,149	3,440,000	.0	(31,077)	.0	.0	5.700	4.160	MS	57,735	196,080	05/22/2018	03/15/2033
594918-BC-7	MICROSOFT CORP			1,2	1.A FE	936,020		122,9170	1,229,166	1,000,000	.0	2,646	.0	.0	3.500	3.975	FA	13,514	35,000	08/18/2015	02/12/2035
594918-BL-7	MICROSOFT CORP			1,2	1.A FE	8,091,120		142,1010	9,947,068	7,000,000	.0	(25,129)	.0	.0	4.450	3.576	MN	50,186	311,500	08/19/2016	11/03/2045
594918-BZ-6	MICROSOFT CORP			1,2	1.A FE	5,353,081		130,6900	6,989,293	5,348,000	.0	(221)	.0	.0	4.100	4.092	FA	88,316	219,268	11/20/2018	02/06/2037
595112-BN-2	MICRON TECHNOLOGY INC			1,2	2.C FE	679,867		125,3130	845,860	675,000	.0	(532)	.0	.0	5.327	5.198	FA	14,483	17,979	03/23/2020	02/06/2029
595112-BP-7	MICRON TECHNOLOGY INC			1,2	2.C FE	10,009,850		117,4130	11,741,332	10,000,000	.0	(1,014)	.0	.0	4.185	4.169	FA	158,100	456,863	07/10/2019	02/15/2027
59523U-AL-1	MID-AMERICA APARTMENTS L			1,2	2.A FE	6,098,309		108,9260	6,719,670	6,169,000	.0	7,475	.0	.0	3.750	3.893	JD	10,282	231,338	05/07/2018	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L			1,2	2.A FE	1,979,800		113,4090	2,268,171	2,000,000	.0	1,972	.0	.0	4.000	4.124	MN	80,000	110,222	11/02/2015	11/15/2025
59523U-AN-7	MID-AMERICA APARTMENTS L			1,2	2.A FE	9,705,910		113,0890	10,984,357	9,713,000	.0	676	.0	.0	3.600	3.609	JD	29,139	349,668	12/19/2017	06/01/2027
59524Q-AA-3	MID-ATLANTIC INTERSTATE	LS		1	2.B FE	13,959,659		112,2160	14,745,243	13,140,000	.0	(11,494)	.0	.0	4.100	3.133	MN	68,839	287,000	11/18/2020	05/15/2028
60856B-AC-8	MOLEX ELECTRONICS TECH			1,2	2.B FE	998,430		102,6130	1,026,134	1,000,000	.0	156	.0	.0	3.900	3.919	AO	8,233	39,000	04/01/2015	04/15/2025
60871R-AG-5	MOLSON COORS BREWING CO			1,2	2.C FE	3,993,800		109,5750	4,383,017	4,000,000	.0	596	.0	.0	3.000	3.018	JJ	55,333	120,000	06/28/2016	07/15/2026
60871R-AH-3	MOLSON COORS BREWING CO			1,2	2.C FE	4,967,850		114,2830	5,714,141	5,000,000	.0	631	.0	.0	4.200	4.238	JJ	96,833	210,000	06/28/2016	07/15/2046
609207-AM-7	MONDELEZ INTERNATIONAL INC	LS		1,2	2.B FE	13,863,080		119,0110	16,661,569	14,000,000	.0	12,059	.0	.0	4.125	4.246	MN	86,625	577,500	05/03/2018	05/07/2028
610202-BR-3	MONONGAHELA POWER CO			1,2	2.A FE	1,941,860		106,9410	2,138,812	2,000,000	.0	6,188	.0	.0	3.550	3.959	MN	9,072	71,000	12/12/2018	05/15/2027
61744Y-AQ-1	MORGAN STANLEY			1,2	1.F FE	7,000,000		107,5780	7,530,457	7,000,000	.0	.0	.0	.0	3.737	3.737	AO	48,685	261,590	04/19/2018	04/24/2024
61746B-DJ-2	MORGAN STANLEY			1	2.A FE	986,420		107,2000	1,072,001	1,000,000	.0	1,510	.0	.0	3.750	3.919	FA	13,125	37,500	06/06/2013	02/25/2023
61746B-EC-6	MORGAN STANLEY			2	2.A FE	15,000,000		101,8670	15,280,014	15,000,000	.0	.0	.0	.0	1.617	2.284	JAJO	46,474	406,169	10/19/2016	10/24/2023
61761J-3R-8	MORGAN STANLEY			1	2.A FE	7,483,150		111,9760	8,398,183	7,500,000	.0	1,621	.0	.0	3.125	3.151	JJ	100,260	234,375	07/20/2016	07/27/2026
626717-AG-7	MURPHY OIL CORP			1,2	3.C FE	459,620		88,6770	475,310	536,000	.0	427	.0	.0	6.375	7.726	JD	2,848	17,085	09/11/2020	12/01/2042
626738-AE-8	MURPHY OIL USA INC			1,2	3.B FE	3,500,000		106,5350	3,728,721	3,500,000	.0	.0	.0	.0	4.750	4.750	MS	48,951	167,174	09/04/2019	09/15/2029
628530-BK-2	MYLAN LABORATORIES INC	LS		1,2	2.C FE	1,109,698		119,0940	1,190,939	1,000,000	.0	(10,785)	.0	.0	4.550	2.982	AO	9,606	45,500	02/19/2020	04/15/2028
62854A-AM-6	MYLAN NV			1,2	2.C FE	14,984,395		100,9580	15,143,713	15,000,000	.0	3,475	.0	.0	3.150	3.175	JD	21,000	472,500	02/03/2017	06/15/2021
62854A-AN-4	MYLAN NV			1,2	2.C FE	4,963,443		114,3770	5,718,855	5,000,000	.0	3,668	.0	.0	3.950	4.044	JD	8,778	197,500	02/03/2017	06/15/2026
62886E-AU-2	NOR CORP			1,2	4.C FE	1,408,000		106,1270	1,494,268	1,408,000	.0	.0	.0	.0	5.750	5.750	MS	26,987	83,209	08/07/2019	09/01/2027
629377-CE-0	NRG ENERGY INC			1,2	3.B FE	1,417,000		109,2050	1,547,433	1,417,000	.0	.0	.0	.0	5.750	5.750	JJ	37,570	81,478	10/31/2018	01/15/2028
629377-CK-6	NRG ENERGY INC			1,2	2.C FE	4,998,550		109,3600	5,468,014	5,000,000	.0	255	.0	.0	3.750	3.756	JD	8,333	187,500	05/20/2019	06/15/2024
629377-CP-5	NRG ENERGY INC			1,2	2.C FE	7,537,550		104,9520	7,871,367	7,500,000	.0	(480)	.0	.0	2.450	2.370	JD	14,802	.0	11/17/2020	12/02/2027
62954H-AA-6	NXPI			1	2.C FE	19,992,800		114,3690	22,873,841	20,000,000	.0	933	.0	.0	3.875	3.881	JD	27,986	775,000	06/11/2019	06/18/2026
62963F-AH-4	NRP (Operating) LLC PP			1	4.A	1,559,705		100,4280	1,566,386	1,559,705	.0	.0	.0	.0	4.730	4.730	JD	6,148	73,367	04/15/2011	12/01/2023
63307C-AG-6	NATIONAL BANK OF CANADA				1.G FE	9,999,400		103,0900	10,309,045	10,000,000	.0	.0	.0	.0	2.150	2.152	AO	50,167	213,806	10/02/2019	10/07/2022
63486*-AA-9	NAT BASKETBALL PRIVATE PLACEMENT			1	1.G FE	7,000,000		105,6580	7,396,060	7,000,000	.0	.0	.0	.0	2.410	2.410	JD	7,029	.0	12/07/2020	12/16/2023
63486*-AB-7	NAT BASKETBALL PRIVATE PLACEMENT			1	1.G FE	8,000,000		107,2630	8,581,040	8,000,000	.0	.0	.0	.0	2.510	2.510	JD	8,367	.0	12/07/2020	12/16/2024
636180-BL-4	NATIONAL FUEL GAS CO			1,2	2.C FE	1,944,794		104,9660	2,046,835	1,950,000	.0	559	.0	.0	3.750	3.782	MS	24,375	73,125	02/12/2013	03/01/2023
636180-BM-2	NATIONAL FUEL GAS CO	LS		1,2	2.C FE	5,981,160		112,1880	6,731,305	6,000,000	.0	1,828	.0	.0	5.200	5.240	JJ	143,867	312,000	06/22/2015	07/15/2025
637417-AH-9	NATL RETAIL PROP			1,2	2.A FE	2,777,704		111,6890	3,024,534	2,708,000	.0	(8,687)	.0	.0	4.000	3.611	MN	13,841	108,320	12/26/2017	11/15/2025
637417-AK-2	NATL RETAIL PROP			1,2	2.A FE	4,979,650		109,7750	5,488,729	5,000,000	.0	1,841	.0	.0	3.500	3.548	AO	36,944	175,000	09/06/2017	10/15/2027
637432-CT-0	NATIONAL RURAL UTILITY			1	1.F FE	3,514,625		157,4180	3,935,445	2,500,000	.0	(48,491)	.0	.0	8.000	4.647	MS	66,667	200,000	02/26/2014	03/01/2032
637432-NG-6	NATIONAL RURAL UTILITY			1,2	1.E FE	6,570,443		111,2670	7,168,932	6,443,000	.0	(16,134)	.0	.0	3.250	2.957	MN	34,900	209,398	12/27/2017	11/01/2025
63934E-AT-5	NAVISTAR FINANCIAL CORP	LS		1,2	5.A FE	5,116,096		104,8010	5,241,099	5,001,000	.0	(38,075)	.0	.0	6.625	5.722	MN	55,219	331,316	01/08/2020	11/01/2025
63938C-AH-1	NAVIENT CORP-IHEN DISTRIBUTE			1	3.C FE	819,353		109,1060	818,298	750,000	.0	(756)	.0	.0	6.750	4.475	JD	25,313	25,313	12/09/2020	06/25/2025
63946B-AF-7	NBC UNIVERSAL				1.G FE	1,299,708		157,1040	1,641,733	1,045,000	.0	(6,897)	.0	.0	6.400	4.717	AO	11,332	66,880	08/26/2015	04/30/2040
641062-AL-8	NESTLE HOLDINGS INC			1,2	1.D FE	9,961,129		125,4850	13,179,680	10,503,000	.0	18,604	.0	.0	3.900	4.288	MS	110,369	409,617	11/02/2018	09/24/2038
64110L-AL-0	NETFLIX INC	LS			3.C FE	3,511,100		114,7630	3,838,824	3,345,000	.0	(18,152)	.0	.0	5.875	5.178	AO	41,487	196,519	02/08/2016	02/15/2025
64110L-AT-3	NETFLIX INC			1	3.B FE	3,400,000		119,8080	4,073,468	3,400,000	.0	.0	.0	.0	5.875	5.875	MN	25,524	199,750	04/26/2019	11/15/2028

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
644274-AF-9	NEW ENTERPRISE STONE & L			1,2	4.A FE	861,000	103.0420	865,551	840,000	853,476	0	(5,637)	0	0	6.250	5.463	MS	15,458	52,500	08/28/2019	03/15/2026
65336Y-AN-3	NEXSTAR BROADCASTING INC			1,2	4.C FE	561,783	104.7080	585,317	559,000	561,630	0	(153)	0	0	4.750	4.638	MN	7,081	0	09/17/2020	11/01/2028
65364U-AL-0	NIAGARA MOHAWK POWER			1,2	1.G FE	11,999,880	119.5790	14,349,526	12,000,000	11,999,824	0	(5)	0	0	4.278	4.278	JD	22,816	513,360	11/29/2018	12/15/2028
655663-D8-8	NORDSON CORP PP			1	2.C	1,400,000	100.7810	1,410,936	1,400,000	1,400,000	0	0	0	0	2.620	2.620	JJ	15,793	36,680	07/12/2012	07/26/2021
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2.A FE	4,677,640	135.8030	5,432,119	4,000,000	4,293,383	0	(36,348)	0	0	7.800	6.379	MN	39,867	312,000	07/21/2004	05/15/2027
655844-BH-0	NORFOLK SOUTHERN CORP	LS		1	2.A FE	1,704,510	135.5430	2,033,140	1,500,000	1,686,692	0	(5,723)	0	0	4.837	3.952	AO	18,139	72,555	10/04/2017	10/01/2041
655844-BL-1	NORFOLK SOUTHERN CORP			1,2	2.A FE	5,393,538	104.6540	5,703,669	5,450,000	5,407,972	0	14,434	0	0	2.903	3.281	FA	59,770	79,107	03/23/2020	02/15/2023
655844-BM-9	NORFOLK SOUTHERN CORP			1,2	2.A FE	1,693,980	121.1500	2,422,994	2,000,000	1,736,662	0	6,627	0	0	3.950	4.944	AO	19,750	79,000	06/25/2013	10/01/2042
655844-BS-6	NORFOLK SOUTHERN CORP			1,2	2.A FE	4,550,332	110.4640	5,243,723	4,747,000	4,612,353	0	22,044	0	0	2.900	3.475	JD	6,118	137,663	02/02/2018	06/15/2026
655844-CC-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	4,963,200	126.0040	6,300,200	5,000,000	4,964,102	0	652	0	0	4.100	4.143	MN	26,194	205,000	04/29/2019	05/15/2049
664675-AF-2	NORTHEASTERN UNIVERSITY			1	1.E FE	1,000,000	100.3980	1,003,983	1,000,000	1,000,000	0	0	0	0	3.599	3.599	MS	11,997	35,990	01/10/2014	03/01/2021
665228-E#-5	NORTHERN IL GAS PP			1	1.D	5,000,000	116.4800	5,824,013	5,000,000	5,000,000	0	0	0	0	4.080	4.080	FA	76,500	204,000	08/10/2018	08/16/2039
665228-F#-4	NORTHERN IL GAS PP			1	1.D	11,000,000	109.0130	11,991,465	11,000,000	11,000,000	0	0	0	0	2.600	2.600	FA	108,044	274,083	08/23/2019	08/30/2029
665859-AP-9	NORTHERN TRUST CORP				1.F FE	11,135,349	115.6240	12,051,515	10,423,000	10,864,321	0	(83,757)	0	0	3.950	3.001	AO	69,762	411,709	08/22/2017	10/30/2025
665859-AQ-7	NORTHERN TRUST CORP			2	2.A FE	5,314,125	107.2070	5,949,980	5,550,000	5,314,125	0	0	0	0	4.600	4.804	AO	63,825	255,300	12/19/2016	01/01/9999
665859-AS-3	NORTHERN TRUST CORP			2	1.F FE	10,207,134	109.3430	11,152,970	10,200,000	10,204,861	0	(709)	0	0	3.375	3.366	MN	50,681	344,250	09/28/2017	05/08/2032
666807-BE-1	NORTHROP GRUMMAN CORP			1	2.B FE	8,506,146	100.6190	9,126,144	9,070,000	9,055,228	0	65,312	0	0	3.500	4.255	MS	93,471	317,450	12/14/2010	03/15/2021
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.B FE	1,996,880	124.7950	2,495,904	2,000,000	1,996,971	0	60	0	0	4.030	4.039	AO	17,016	80,600	10/10/2017	10/15/2047
670001-AE-6	NOVELIS CORP	LS		1,2	4.B FE	3,000,000	107.7670	3,233,004	3,000,000	3,000,000	0	0	0	0	4.750	4.750	JJ	59,771	76,792	01/13/2020	01/30/2030
67021C-AP-2	NSTAR ELECTRIC	LS		1,2	1.F FE	4,972,600	121.2420	6,062,091	5,000,000	4,974,108	0	1,508	0	0	3.950	4.017	AO	49,375	101,493	03/23/2020	04/01/2030
670346-AP-0	NUCOR CORP	LS		1,2	2.A FE	2,985,750	117.9830	3,539,477	3,000,000	2,988,910	0	1,262	0	0	3.950	4.008	MN	19,750	118,500	04/25/2018	05/01/2028
67059T-AE-5	NUSTAR LOGISTICS			1,2	3.C FE	248,844	106.7080	263,568	247,000	248,765	0	(79)	0	0	5.625	5.485	AO	2,431	6,947	09/04/2020	04/28/2027
67059T-AH-8	NUSTAR LOGISTICS	LS		1,2	3.C FE	17,046,168	113.1130	19,023,301	16,818,000	17,039,481	0	(6,686)	0	0	6.375	6.184	AO	318,666	0	09/11/2020	10/01/2030
67066G-AE-4	NVIDIA CORP	LS		1,2	1.F FE	11,551,330	113.2900	13,927,881	12,294,000	11,725,731	0	86,519	0	0	3.200	4.116	MS	114,744	393,408	01/10/2019	09/16/2026
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	5,118,750	119.1420	5,957,098	5,000,000	5,109,089	0	(9,661)	0	0	4.350	3.997	JD	18,125	217,500	03/26/2020	06/01/2028
67103H-AJ-6	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	8,033,280	120.5390	9,643,095	8,000,000	8,030,818	0	(2,463)	0	0	4.200	4.148	AO	84,000	171,733	03/26/2020	04/01/2030
674599-DC-6	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	5,478,318	104.2880	5,214,399	5,000,000	5,388,493	0	(69,971)	0	0	5.550	3.814	MS	81,708	277,500	09/18/2019	03/15/2026
677415-CS-8	OHIO POWER COMPANY			1,2	1.G FE	2,996,820	109.1420	3,274,251	3,000,000	2,996,997	0	177	0	0	2.600	2.612	AO	19,500	42,033	03/13/2020	04/01/2030
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1,2	1.G FE	1,987,780	133.3220	2,666,447	2,000,000	1,989,717	0	272	0	0	5.250	5.291	MN	13,417	105,000	05/24/2011	05/15/2041
678858-BR-1	OKLAHOMA GAS & ELECTRIC			1,2	1.G FE	3,216,930	122.7160	3,681,487	3,000,000	3,201,546	0	(4,595)	0	0	4.150	3.741	AO	31,125	124,500	06/26/2017	04/01/2047
678858-BT-7	OKLAHOMA GAS & ELECTRIC			1,2	1.G FE	10,465,900	115.8020	11,580,199	10,000,000	10,398,239	0	(50,540)	0	0	3.800	3.159	FA	143,556	380,000	08/21/2019	08/15/2028
678858-BU-4	OKLAHOMA GAS & ELECTRIC	LS		1,2	1.G FE	13,974,940	113.8890	15,944,438	14,000,000	13,977,186	0	2,021	0	0	3.300	3.320	MS	136,033	462,000	06/13/2019	03/15/2030
679574-AG-8	OLD DOMINION ELECTRIC			1	1.E FE	1,666,667	117.9150	1,965,256	1,666,667	1,666,667	0	0	0	0	6.210	6.210	JD	8,625	103,500	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			1	1.E FE	333,312	116.7560	389,161	333,312	333,312	0	0	0	0	5.676	5.677	JD	1,577	18,919	07/23/2003	12/01/2028
680223-AJ-3	OLD REPUBLIC INTL CORP	LS		1,2	2.B FE	22,388,711	114.1830	23,641,572	20,705,000	21,537,693	0	(208,508)	0	0	4.875	3.691	AO	252,342	1,009,369	09/19/2016	10/01/2024
680665-AL-0	OLIN CORPORATION	LS		1,2	3.C FE	18,568,853	108.4160	20,510,192	18,918,000	18,589,388	0	20,535	0	0	5.625	5.877	FA	443,391	1,000,221	04/01/2020	08/01/2029
681919-BC-9	OMNICOM GROUP			1,2	2.A FE	9,962,000	120.1110	12,011,148	10,000,000	9,963,520	0	1,520	0	0	4.200	4.247	JD	35,000	280,000	03/27/2020	06/01/2030
681936-BB-5	OMEGA HEALTHCARE			1,2	2.C FE	2,959,411	108.9790	3,269,364	3,000,000	2,983,606	0	4,460	0	0	4.950	5.132	AO	37,125	148,500	10/16/2014	04/01/2024
681936-BD-1	OMEGA HEALTHCARE			1,2	2.C FE	7,823,520	109.4100	8,752,771	8,000,000	7,897,306	0	22,452	0	0	4.500	4.853	JJ	166,000	360,000	05/07/2018	01/15/2025
68217F-AA-0	OMNICOM GROUP INC</																				

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69327R-AJ-0	PDC ENERGY INC	LS		1,2	3.C FE	495,000	103.3140	516,572	500,000	495,226	.0	226	.0	.0	5.750	5.959	MN	3,674	14,375	09/10/2020	05/15/2026
693304-AG-2	PECO CORP		1	1.F FE	1,860,810	137.8120		2,067,184	1,500,000	1,833,039	.0	(18,928)	.0	.0	5.900	3.760	MN	14,750	88,500	07/03/2019	05/01/2034
69349A-AA-0	PNC CAPITAL TRUST C				2.B FE	4,645,000	94.5650	4,728,248	5,000,000	4,700,642	.0	39,031	.0	.0	0.795	4.054	MJSD	3,425	80,938	07/24/2019	06/01/2028
69349L-AM-0	PNC BANK NA		2	1.G FE	1,994,400	108.2710		2,165,425	2,000,000	1,998,312	.0	599	.0	.0	3.800	3.834	JJ	32,933	76,000	07/22/2013	07/25/2023
69353R-FG-8	PNC BANK NA		2	1.F FE	9,996,600	112.5090		11,250,917	10,000,000	9,997,286	.0	316	.0	.0	3.100	3.104	AO	56,833	310,000	10/18/2017	10/25/2027
694308-JG-3	PACIFIC GAS & EL		1,2	2.C FE	699,272	99.9510		699,657	700,000	699,307	.0	35	.0	.0	2.500	2.511	FA	9,333	.0	06/16/2020	02/01/2031
694308-JR-9	PACIFIC GAS & EL				2.C FE	7,410,000	99.9920	7,409,389	7,410,000	7,410,000	.0	.0	.0	.0	1.597	1.597	FMAN	15,121	.0	11/12/2020	11/15/2021
695114-CG-1	PACIFICORP		1	1.E FE	3,584,098	149.1880		5,384,187	3,609,000	3,589,664	.0	620	.0	.0	6.250	6.301	AO	47,619	225,563	07/08/2008	10/15/2037
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1.E FE	5,123,050	115.0480	5,752,409	5,000,000	5,026,554	.0	(8,982)	.0	.0	7.240	7.013	AO	90,500	362,000	05/31/2002	08/16/2023
69512E-GK-5	SCOTTISH POWER		1	1.E FE	2,884,437	124.7570		3,742,716	3,000,000	2,957,717	.0	6,755	.0	.0	6.710	7.046	JJ	92,822	201,300	05/31/2002	01/15/2026
701094-AJ-3	PARKER HANFIN		1,2	2.A FE	5,557,892	111.4750		6,315,045	5,665,000	5,578,401	.0	11,882	.0	.0	3.250	3.520	MS	61,371	184,113	12/12/2018	03/01/2027
701094-AL-8	PARKER HANFIN	LS		1,2	2.A FE	6,572,795	124.3020	8,576,807	6,900,000	6,585,951	.0	6,195	.0	.0	4.100	4.393	MS	94,300	282,900	11/02/2018	03/01/2047
701094-AN-4	PARKER HANFIN		1,2	2.A FE	6,978,090	113.3480		7,934,352	7,000,000	6,980,952	.0	1,918	.0	.0	3.250	3.287	JD	10,743	227,500	06/05/2019	06/14/2029
701094-AP-9	PARKER HANFIN		1,2	2.A FE	1,970,080	124.7060		2,494,125	2,000,000	1,970,862	.0	534	.0	.0	4.000	4.087	JD	3,778	80,000	06/05/2019	06/14/2049
70109H-AN-5	PARKER-HANFIN CORP		1,2	2.A FE	4,993,400	128.2920		6,414,606	5,000,000	4,993,930	.0	135	.0	.0	4.450	4.458	MN	24,722	222,500	11/18/2014	11/21/2044
70202F-AD-7	PARSONS CORP PP		1	2.C	5,000,000	101.9190		5,095,941	5,000,000	5,000,000	.0	.0	.0	.0	4.440	4.440	JJ	102,367	222,000	06/20/2014	07/15/2021
70213H-AD-0	PARTNERS HEALTHCARE SYST		1,2	1.D FE	5,632,370	118.8550		6,733,108	5,665,000	5,634,228	.0	626	.0	.0	3.765	3.797	JJ	106,644	213,287	01/03/2018	07/01/2048
70457L-AB-0	PEABODY SEC FIN CORP		1,2	5.C FE	549,686	55.4420		554,415	1,000,000	549,686	.0	(516)	451,829	.0	6.375	6.296	MS	16,115	63,750	05/01/2019	03/31/2025
713448-CX-4	PEPSICO INC		1	1.E FE	9,998,100	103.8960		10,389,558	10,000,000	9,999,448	.0	283	.0	.0	3.100	3.103	JJ	141,222	310,000	07/14/2015	07/17/2022
713448-CZ-9	PEPSICO INC		1,2	1.E FE	6,169,440	139.5170		8,371,029	6,000,000	6,152,553	.0	(3,506)	.0	.0	4.600	4.427	JJ	125,733	276,000	08/26/2015	07/17/2045
713448-EG-9	PEPSICO INC		1	1.E FE	3,755,369	145.4400		4,363,190	3,000,000	3,629,959	.0	(64,190)	.0	.0	7.000	3.964	MS	70,000	210,000	01/04/2019	03/01/2029
71427Q-AB-4	PERNOD RIC INTL FIN LLC		1,2	2.A FE	6,106,663	98.3670		6,123,356	6,225,000	6,107,325	.0	663	.0	.0	1.625	1.828	AO	25,289	.0	12/04/2020	04/01/2031
717081-DK-6	PFIZER INC		1	1.F FE	2,178,380	134.5160		2,690,313	2,000,000	2,163,934	.0	(4,259)	.0	.0	4.400	3.864	MN	11,244	88,000	06/07/2017	05/15/2044
717081-EK-5	PFIZER INC		1,2	1.F FE	4,988,100	133.6010		6,680,053	5,000,000	4,988,366	.0	213	.0	.0	4.200	4.214	MS	61,833	210,000	09/04/2018	09/15/2048
718172-BL-2	PHILIP MORRIS INTERNAT-III/I		3	1.F FE	3,091,522	125.6450		3,747,984	2,983,000	3,084,257	.0	(2,494)	.0	.0	4.250	4.027	MN	17,960	126,778	12/20/2017	11/10/2044
718546-AC-8	PHILLIPS 66		1	2.A FE	5,365,744	104.8020		5,606,895	5,350,000	5,352,429	.0	(2,086)	.0	.0	4.300	4.258	AO	57,513	230,050	09/03/2013	04/01/2022
718546-AK-0	PHILLIPS 66		1,2	2.A FE	3,892,840	120.3380		4,211,825	3,500,000	3,861,750	.0	(20,644)	.0	.0	4.650	3.665	MN	20,796	162,750	06/20/2019	11/15/2034
719245-AD-4	PHOTO HOLDINGS MERGER SU		1,2	4.B FE	12,723,273	105.8740		13,651,353	12,894,000	12,770,350	.0	39,564	.0	.0	8.500	8.519	AO	273,998	632,829	12/02/2020	10/01/2026
71951Q-AA-0	PHYSICIANS REALTY LP		1,2	2.C FE	1,993,540	109.8890		2,197,771	2,000,000	1,995,581	.0	593	.0	.0	4.300	4.340	MS	25,322	86,000	03/02/2017	03/15/2027
71951Q-AB-8	PHYSICIANS REALTY LP		1,2	2.C FE	9,977,900	107.5610		10,756,096	10,000,000	9,984,013	.0	1,916	.0	.0	3.950	3.976	JJ	182,139	395,000	11/28/2017	01/15/2028
72147K-AC-2	PILGRIM'S PRIDE CORP		1,2	3.A FE	961,860	102.6030		967,547	943,000	951,198	.0	(3,451)	.0	.0	5.750	5.323	MS	15,966	54,223	09/26/2017	03/15/2025
72147K-AE-8	PILGRIM'S PRIDE CORP	LS	1	3.A FE	4,013,833	108.4150		4,274,790	3,943,000	3,994,592	.0	(6,184)	.0	.0	5.875	5.637	MS	58,556	231,651	09/27/2017	09/30/2027
72303F-AA-7	PINEBRIDGE		1	5.A GI	12,613,555	100.0000		12,613,555	12,613,555	12,613,555	.0	.0	.0	.0	6.000	6.044	MJSD	2,102	193,408	11/25/2020	12/31/2031
723787-AM-9	PIONEER NATURAL		1,2	2.B FE	6,992,230	115.5820		8,090,724	7,000,000	6,995,809	.0	705	.0	.0	4.450	4.463	JJ	143,636	311,500	11/30/2015	01/15/2026
724479-AL-4	PITNEY BOWES INC		1,2	4.A FE	596,312	102.7380		616,427	600,000	597,042	.0	730	.0	.0	4.625	4.997	MN	3,546	16,125	08/31/2020	05/15/2022
72650R-AR-3	PLAINS ALL AMER PIPELINE		1	3.A FE	9,159,343	122.1200		10,990,819	9,000,000	9,119,687	.0	(4,206)	.0	.0	6.650	6.514	JJ	275,975	598,500	07/19/2007	01/15/2037
72761Q-AN-7	PLASTIPAK HOLDINGS INC	LS	1,2	4.C FE	461,423	103.3600		534,372	517,000	471,801	.0	7,356	.0	.0	6.250	8.507	AO	6,822	32,313	07/22/2019	10/15/2025
730481-AJ-7	J.B. POINDEXTER & CO		1,2	4.B FE	7,934,640	106.0930		8,122,446	7,656,000	7,874,778	.0	(31,794)	.0	.0	7.125	6.144	AO	115,159	377,055	10/21/2020	04/15/2026
73102Q-AA-4	POLAR TANKERS INC		1	1.G FE	862,050	124.9500		1,249,503	1,000,000	890,959	.0	3,450	.0	.0	5.951	7.086	MN	8,431	59,510	02/04/2009	05/10/2037
73179P-AK-2	POLYONE CORP	LS	1	3.C FE	5,918,000	107.7760		6,378,205	5,918,000	5,918,000	.0	.0	.0	.0	5.250	5.250	MS	91,482	310,695	10/10/2013	03/15/2023
737446-AK-0	POST HOLDINGS INC		1,2	4.B FE	13,834,788	103.4080		14,482,313	14,005,000	13,892,378	.0	16,588	.0	.0	5.000	5.165	FA	264,539	700,250	04/03/2017	08/15/2026
737446-AP-9	POST HOLDINGS INC		1,2	4.B FE	3,013,500	109.3010		3,279,031	3,000,000	3,011,459	.0	(1,332)	.0	.0	5.500	5.433	JD	7,333	165,000	07/03/2019	12/15/2029
737679-DB-3	POTOMAC ELECTRIC PIWR CO		1	1.F FE	2,964,190	151.1060		4,533,184	3,000,000	2,971,773	.0	872	.0	.0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
74052B-AA-5	PREMIER HEALTH PARTNERS		1,2	2.A FE	3,000,000	99.9460		2,998,379	3,000,000	3,000,000	.0	.0	.0	.0	2.911	2.911	MN	11,159	87,330	08/24/2016	11/15/2026
741503-AW-6	PRICELINE GROUP INC		1,2	1.G FE	1,436,669	110.9300		1,617,360	1,458,000	1,443,920	.0	3,011	.0	.0	3.650	3.900	MS	15,669	53,217	07/05/2018	03/15/2025
741503-AZ-9	PRICELINE GROUP INC		1,2	1.G FE	1,191,575	113.5890		1,419,861	1,250,000	1,206,271	.0	7,016	.0	.0	3.600	4.331	JD	3,750	45,000	11/06/2018	06/01/2026
741503-BC-9	PRICELINE GROUP INC		1,2	1.G FE	4,807,150	114.6290		5,731,472	5,000,000	4,849,175	.0	17,682	.0	.0	3.550	4.036	MS	52,264	177,500	07/18/2018	03/15/2028
74166N-AA-2	ADT SEC CORP	LS	1	3.C FE	491,063	108.3300		487,486	450,000	490,944	.0	(118)	.0	.0	4.875	3.889	JJ	10,116	.0	12/11/2020	07/15/2032
742738-AC-7	PRIT CORE REALTY PP		1	2.A	1,000,000	110.9450		1,109,446	1,000,000	1,000,000	.0	.0	.0	.0	4.000	4.000	FA	15,222	40,000	02/07/2013	02/14/2025
74340*-AL-8	PROLOGIS FUND PP		1	1.G PL	20,000,000	109.2050		21,841,049	20,000,000	20,000,000	.0	.0	.0	.0	2.850	2.850	JJ	275,500	285,000	12/30/2019	01/01/2027
743756-AC-2	PROV ST JOSEPH HLTH OBL		1	1.D FE	5,000,000	117.0960		5,854,820	5,000,000	5,000,000	.0	.0	.0	.0	3.744	3.744	AO	46,800	187,200	09/20/2016	10/01/2047

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744448-CJ-8	PUBLIC SERVICE COLORADO			1,2	.1 F FE	5,572,942	122.3900	7,312,822	5,975,000	5,592,068	0	9,999	0	0	3.950	4.405	MS	69,493	236,013	01/15/2019	03/15/2043
744482-BK-5	PUB SVC NEW HAMP			2	.1 E FE	204,572	100.5430	201,087	200,000	200,283	0	(1,645)	0	0	4.050	3.203	JD	675	8,100	04/25/2018	06/01/2021
744516-G8-8	PUBLIC SVC CO NC PP			1	2 A	7,000,000	115.6560	8,095,906	7,000,000	7,000,000	0	0	0	0	4.330	4.330	JD	13,471	303,100	05/31/2018	06/15/2028
744560-BU-9	PUBLIC SVC EL & GAS	LS		1,2	.1 F FE	7,969,600	116.1130	9,289,075	8,000,000	7,976,300	0	2,725	0	0	3.700	3.746	MN	49,333	296,000	05/02/2018	05/01/2028
745332-BW-5	PUGET SOUND ENERGY INC			1	.1 F FE	7,976,175	147.2990	11,047,446	7,500,000	7,850,116	0	(13,169)	0	0	6.724	6.248	JD	22,413	504,300	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1,2	.1 F FE	1,999,900	141.0280	2,820,551	2,000,000	1,999,804	0	0	0	0	5.638	5.638	AO	23,805	112,760	03/22/2011	04/15/2041
745867-AP-6	PULTE HOMES INC	LS		1	2 C FE	2,214,000	137.0650	3,289,550	2,400,000	2,230,197	0	8,245	0	0	6.375	7.249	MN	19,550	153,000	12/12/2018	05/15/2033
747262-AY-9	QVC INC	LS		1	3 A FE	7,628,400	106.4400	8,063,892	7,576,000	7,622,380	0	(6,020)	0	0	4.750	4.633	FA	135,947	190,926	01/30/2020	02/15/2027
747262-AZ-6	QVC INC			1,2	3 A FE	1,690,250	103.7600	1,739,013	1,676,000	1,690,163	0	(87)	0	0	4.375	4.240	MS	26,682	0	12/09/2020	09/01/2028
747301-AC-3	QUAD GRAPHICS INC	LS		1	5 A FE	11,074,618	89.5350	9,769,199	10,911,000	10,962,365	0	(36,695)	0	0	7.000	6.615	MN	127,295	763,770	02/05/2019	05/01/2022
747525-AE-3	QUALCOMM			1	.1 G FE	12,995,060	103.7930	13,493,039	13,000,000	12,998,683	0	739	0	0	3.000	3.006	MN	44,417	390,000	05/13/2015	05/20/2022
747525-AF-0	QUALCOMM			1,2	.1 G FE	9,964,000	111.5180	11,151,780	10,000,000	9,982,406	0	3,596	0	0	3.450	3.493	MN	39,292	345,000	05/13/2015	05/20/2025
747525-AT-0	QUALCOMM			1,2	.1 G FE	4,985,600	107.7610	5,388,061	5,000,000	4,992,549	0	2,037	0	0	2.900	2.946	MN	16,514	145,000	05/19/2017	05/20/2024
747525-AV-5	QUALCOMM			1,2	.1 G FE	1,999,680	133.9560	2,679,126	2,000,000	1,999,607	0	.6	0	0	4.300	4.301	MN	9,794	86,000	05/19/2017	05/20/2047
74840L-AB-8	QUICKEN LOANS INC			1,2	3 B FE	2,529,105	106.8310	2,591,714	2,426,000	2,513,466	0	(15,180)	0	0	5.250	4.443	JJ	58,729	127,365	12/17/2019	01/15/2028
74841C-AB-7	QUICKEN LOANS LLC/QUICKN			1,2	3 B FE	11,228,000	103.7010	11,643,577	11,228,000	11,228,000	0	0	0	0	3.875	3.875	MS	129,317	0	09/09/2020	03/01/2031
74913G-AX-3	QWEST CORP			1	3 A FE	13,186,750	104.5160	12,750,971	12,200,000	12,366,298	0	(173,488)	0	0	6.750	5.201	JD	68,625	823,500	10/21/2015	12/01/2021
756109-AN-4	REALTY INCOME CORP			1,2	.1 G FE	9,580,881	104.3160	10,012,280	9,598,000	9,593,283	0	2,354	0	0	3.250	3.277	AO	65,853	311,935	03/20/2015	10/15/2022
756109-AV-6	REALTY INCOME CORP			1,2	.1 G FE	14,975,275	112.8380	17,019,427	15,083,000	15,009,091	0	15,342	0	0	3.875	3.999	AO	123,387	584,466	12/07/2018	04/15/2025
760759-AT-7	REPUBLIC SERVICES INC			1,2	2 B FE	4,930,100	117.2240	5,861,219	5,000,000	4,945,627	0	6,173	0	0	3.950	4.122	MN	25,236	197,500	05/03/2018	05/15/2028
76131V-AA-1	RETAIL PROPERTIES OF AME - A	LS		1,2	2 C FE	5,836,557	102.5130	6,207,160	6,055,000	5,928,842	0	26,575	0	0	4.000	4.548	MS	71,314	242,200	04/20/2017	03/15/2025
761713-BB-1	REYNOLDS AMERICAN INC			1,2	2 B FE	3,601,380	126.9880	3,809,645	3,000,000	3,559,043	0	(12,520)	0	0	5.850	4.567	FA	66,300	175,500	05/24/2017	08/15/2045
771196-BJ-0	ROCHE HLDS INC			1,2	.1 C FE	721,673	110.7760	830,821	750,000	730,835	0	3,548	0	0	3.000	3.577	MN	3,188	22,500	04/30/2018	11/10/2025
77340R-AM-9	ROCKIES EXPRESS PIPELINE			1	3 A FE	7,157,930	109.6550	7,346,915	6,700,000	7,130,301	0	(11,414)	0	0	6.875	6.292	AO	97,243	460,625	06/27/2019	04/15/2040
776743-AB-2	ROPER TECHNOLOGIES INC			1,2	2 A FE	4,886,500	112.7200	5,636,000	5,000,000	4,916,467	0	14,842	0	0	3.850	4.227	JD	8,556	192,500	12/07/2018	12/15/2025
776743-AD-8	ROPER TECHNOLOGIES INC			1,2	2 A FE	3,309,680	115.5510	3,966,880	3,433,000	3,337,479	0	13,772	0	0	3.800	4.335	JD	5,798	130,454	12/07/2018	12/15/2026
776743-AG-1	ROPER TECHNOLOGIES INC			1,2	2 A FE	4,008,690	109.9320	4,397,272	4,000,000	4,007,590	0	(743)	0	0	2.950	2.924	MS	34,744	124,228	08/19/2019	09/15/2029
780082-AD-5	ROYAL BANK OF CANADA				.1 G FE	14,967,900	118.0790	17,711,781	15,000,000	14,981,374	0	3,099	0	0	4.650	4.677	JJ	298,375	697,500	01/22/2016	01/27/2026
78397K-AA-0	SEG HLD LLC/SEG FIN CORP	LS		1,2	4 B FE	5,521,588	105.6030	5,702,561	5,400,000	5,516,325	0	(5,263)	0	0	5.625	5.110	AO	69,188	0	10/14/2020	10/15/2028
78403D-AN-0	SBA TOWER TRUST			1	.1 F FE	31,500,000	106.1390	33,433,811	31,500,000	31,500,000	0	0	0	0	2.836	2.836	MON	39,704	890,859	09/10/2019	01/15/2025
78444F-AG-1	SL GREEN OPERATING PARTN				2 C FE	240,000	99.7300	239,351	240,000	240,000	0	0	0	0	1.201	3.310	FMAN	368	4,965	07/26/2018	08/16/2021
78466C-AC-0	SS&C TECHNOLOGIES INC			1,2	4 B FE	2,100,000	106.7710	2,242,199	2,100,000	2,100,000	0	0	0	0	5.500	5.500	MS	29,196	115,500	03/14/2019	09/30/2027
784710-AA-3	SSM HEALTH CARE	LS		1,2	.1 E FE	14,250,000	112.6760	16,056,260	14,250,000	14,250,000	0	0	0	0	3.823	3.823	JD	45,398	544,778	04/11/2017	06/01/2027
785592-AJ-5	SABINE PASS LIQUEFACTION			1,2	2 C FE	9,390,688	114.4110	9,925,182	8,675,000	9,020,652	0	(101,151)	0	0	5.750	4.371	MN	63,737	498,813	02/07/2017	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION			1,2	2 C FE	2,230,000	116.6900	2,602,195	2,230,000	2,230,000	0	0	0	0	5.625	5.625	MS	41,813	125,438	01/14/2016	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION			1,2	2 C FE	10,000,000	117.9820	11,798,163	10,000,000	10,000,000	0	0	0	0	5.000	5.000	MS	147,222	500,000	05/11/2017	03/15/2027
78572X-AF-8	SABRA HEALTH/CAPTL CORP			1,2	2 C FE	5,997,090	107.0760	6,424,533	6,000,000	5,997,703	0	531	0	0	4.800	4.811	JD	24,000	288,000	05/21/2019	06/01/2024
808513-BD-6	SCHWAB CORP			2	2 B FE	700,000	111.3280	779,296	700,000	700,000	0	0	0	0	5.375	5.375	MJSD	3,135	22,052	04/27/2020	06/01/2025
808513-BJ-3	SCHWAB CORP			2	2 B FE	10,000,000	104.9770	10,497,655	10,000,000	10,000,000	0	0	0	0	4.000	4.000	MJSD	22,222	0	12/08/2020	12/01/2030
81104P-AA-7	SCRIPPS ESCROW INC			1,2	4 C FE	651,000	104.4860	680,201	651,000	651,000											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	5,020,000	106.1090	5,305,438	5,000,000	5,012,480	.0	(2,394)	.0	.0	5.000	4.938	FA	104,167	250,000	08/02/2017	08/01/2027
832696-AM-0	SMUCKER JM CO			1	2.B FE	8,898,082	122.7360	9,918,278	8,081,000	8,856,237	.0	(40,059)	.0	.0	4.250	3.392	MS	101,125	343,443	02/26/2020	03/15/2035
832696-AS-7	SMUCKER JM CO			1,2	2.B FE	9,501,160	106.0560	10,605,636	10,000,000	9,535,291	.0	34,131	.0	.0	2.375	2.955	MS	69,931	122,708	03/13/2020	03/15/2030
83545G-BC-5	SONIC AUTOMOTIVE INC			1,2	4.B FE	4,900,000	105.3310	5,161,225	4,900,000	4,900,000	.0	.0	.0	.0	6.125	6.125	MS	88,370	300,125	07/14/2017	03/15/2027
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1.F FE	3,996,120	147.7100	5,908,389	4,000,000	3,996,905	.0	97	.0	.0	6.050	6.057	JJ	111,589	242,000	01/07/2008	01/15/2038
842329-AA-2	SOUTHERN BAPTIST HOSP			1,2	1.C FE	2,000,000	121.9600	2,439,191	2,000,000	2,000,000	.0	.0	.0	.0	4.857	4.857	JJ	44,792	97,140	05/21/2015	07/15/2045
842400-GG-2	SOUTHERN CAL EDISON			1,2	2.A FE	999,300	117.4730	1,174,732	1,000,000	999,307	.0	14	.0	.0	4.000	4.004	AO	10,000	40,000	03/21/2017	04/01/2047
842434-CQ-3	SOUTHERN CALIF GAS			1,2	1.D FE	2,985,450	108.6340	3,530,590	3,250,000	3,062,505	.0	30,399	.0	.0	2.600	3.780	JD	3,756	84,500	05/17/2018	06/15/2026
842434-CU-4	SOUTHERN CALIF GAS			1,2	1.D FE	9,977,000	108.2820	10,828,244	10,000,000	9,978,972	.0	1,972	.0	.0	2.550	2.576	FA	106,250	143,083	01/06/2020	02/01/2030
84265V-AA-3	SOUTHERN COPPER CORP			1	2.B FE	4,380,534	152.2160	6,849,713	4,500,000	4,410,082	.0	3,237	.0	.0	7.500	7.730	JJ	144,375	337,500	09/13/2006	07/27/2035
845467-AL-3	SOUTHWESTERN ENERGY	LS		1,2	3.C FE	5,181,196	104.3150	5,568,318	5,338,000	5,237,399	.0	20,827	.0	.0	6.200	6.737	JJ	145,253	330,956	02/15/2018	01/23/2025
845467-AM-1	SOUTHWESTERN ENERGY	LS		1,2	3.C FE	4,667,828	104.9720	4,893,789	4,662,000	4,664,979	.0	(993)	.0	.0	7.500	7.471	AO	87,413	349,650	02/15/2018	04/01/2026
845743-BJ-1	SOUTHWESTERN PUB SERV			1	2.B FE	1,209,760	128.7190	1,287,192	1,000,000	1,193,073	.0	(11,379)	.0	.0	6.000	4.046	AO	15,000	60,000	07/03/2019	10/01/2033
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD			1,2	4.B FE	2,367,150	99.4670	2,345,433	2,358,000	2,361,894	.0	(5,082)	.0	.0	4.875	4.727	MN	100,526	100,526	10/20/2020	11/01/2027
852060-AD-4	SPRINT CORP (FON GROUP)			1	3.B FE	6,111,275	131.9020	8,458,883	6,413,000	6,264,989	.0	9,770	.0	.0	6.875	7.211	MN	56,336	440,894	07/20/2017	11/15/2028
85207U-AH-8	SPRINT CORP			1	3.B FE	2,689,600	116.8260	3,065,505	2,624,000	2,664,252	.0	(10,087)	.0	.0	7.125	6.620	JD	8,309	186,960	05/01/2018	06/15/2024
853496-AC-1	STANDARD INDUSTRIES INC			1,2	3.B FE	1,588,770	104.6770	1,746,019	1,668,000	1,603,767	.0	8,516	.0	.0	5.000	5.754	FA	31,507	83,400	03/07/2019	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC			1	3.B FE	6,107,500	105.5690	7,389,829	7,000,000	6,175,977	.0	68,477	.0	.0	4.750	6.888	JJ	153,319	166,250	03/24/2020	01/15/2028
854502-AJ-0	STANLEY BLACK & DECKER INC			1,2	1.G FE	10,987,680	139.6810	15,364,910	11,000,000	10,987,647	.0	196	.0	.0	4.850	4.857	MN	68,169	533,500	10/30/2018	11/15/2048
854502-AM-3	STANLEY BLACK & DECKER INC			1,2	2.B FE	5,000,000	106.5000	5,325,000	5,000,000	5,000,000	.0	.0	.0	.0	4.000	4.000	MS	58,889	119,444	02/03/2020	03/15/2060
855030-AN-2	STAPLES INC			1,2	4.B FE	616,538	104.3270	632,222	606,000	613,709	.0	(2,041)	.0	.0	7.500	7.054	AO	9,595	45,450	08/02/2019	04/15/2026
855244-AQ-2	STARBUCKS CORP			1,2	2.A FE	4,995,400	113.7570	5,687,831	5,000,000	4,996,685	.0	612	.0	.0	3.800	3.815	FA	71,778	190,000	08/08/2018	08/15/2025
857477-AM-5	STATE STREET CORP				1.F FE	12,054,850	109.6450	13,157,430	12,000,000	12,018,360	.0	(6,063)	.0	.0	3.700	3.642	MN	50,567	444,000	04/22/2014	11/20/2023
857477-BD-4	STATE STREET CORP			2	1.E FE	7,000,000	121.0100	8,470,696	7,000,000	7,000,000	.0	.0	.0	.0	4.141	4.141	JD	22,545	289,870	11/28/2018	12/03/2029
858912-AG-3	STERICYCLE INC			1,2	3.C FE	2,688,000	102.6130	2,758,243	2,688,000	2,688,000	.0	.0	.0	.0	3.875	3.874	JJ	10,705	.0	11/09/2020	01/15/2029
862121-AA-8	STORE CAPITAL CORP			1,2	2.B FE	328,689	113.7690	398,193	350,000	330,097	.0	1,409	.0	.0	4.500	5.464	MS	4,638	7,875	05/08/2020	03/15/2028
862121-AB-6	STORE CAPITAL CORP			1,2	2.B FE	8,080,157	115.8060	8,212,949	7,092,000	8,063,121	.0	(17,035)	.0	.0	4.625	2.700	MS	96,579	18,500	11/16/2020	03/15/2029
862121-AC-4	STORE CAPITAL CORP			1,2	2.B FE	7,964,640	101.5920	8,127,384	8,000,000	7,964,868	.0	228	.0	.0	2.750	2.801	MN	26,278	.0	11/16/2020	11/18/2030
863667-AJ-0	STRYKER CORP			1,2	2.A FE	9,216,100	133.8960	12,050,678	9,000,000	9,196,457	.0	(4,576)	.0	.0	4.625	4.475	MS	122,563	416,250	05/24/2016	03/15/2046
86614R-AN-7	SUMMIT MATERIALS LLC/FIN			1,2	4.B FE	1,754,635	105.0320	1,801,306	1,715,000	1,751,749	.0	(2,886)	.0	.0	5.250	4.719	JJ	35,015	.0	07/28/2020	01/15/2029
86765B-AJ-8	SUNOCO LOGISTICS PARTNER			1	2.C FE	1,998,960	104.2690	2,085,373	2,000,000	1,999,770	.0	111	.0	.0	4.650	4.656	FA	35,133	93,000	07/28/2011	02/15/2022
86765B-AL-3	SUNOCO LOGISTICS PARTNER	LS		1,2	2.C FE	6,584,550	104.1660	7,291,594	7,000,000	6,890,034	.0	50,533	.0	.0	3.450	4.262	JJ	111,358	241,500	03/06/2014	01/15/2023
86787X-AA-3	SUNTRUST CAPITAL I				2.B FE	4,678,750	95.6700	4,783,483	5,000,000	4,732,654	.0	40,338	.0	.0	0.890	3.875	FIAN	5,818	88,404	09/27/2019	05/15/2027
867914-BS-1	SUNTRUST BANKS INC			1,2	1.G FE	9,987,200	113.5920	11,359,198	10,000,000	9,991,270	.0	1,718	.0	.0	4.000	4.021	MN	66,667	400,000	04/24/2018	05/01/2025
871829-AJ-6	SYSCO CORP			1	2.C FE	5,565,450	132.5520	6,627,587	5,000,000	5,519,828	.0	(24,659)	.0	.0	5.375	4.407	MS	74,653	268,750	02/12/2019	09/21/2035
871829-BD-8	SYSCO CORP			1,2	2.C FE	2,491,425	121.0980	3,027,442	2,500,000	2,491,986	.0	164	.0	.0	4.500	4.521	AO	28,125	112,500	03/22/2016	04/01/2046
871829-BJ-5	SYSCO CORP		LS	1,2	2.C FE	8,975,200	104.2960	10,429,588	10,000,000	8,989,786	.0	14,586	.0	.0	3.300	3.882	FA	124,667	166,833	03/13/2020	02/15/2050
871829-BP-1	SYSCO CORP			1,2	2.B FE	2,498,275	119.2530	2,981,335	2,500,000	2,498,252	.0	(23)	.0	.0	5.650	5.666	AO	35,313	70,233	03/30/2020	04/01/2025
87227L-AA-5	TCF NATIONAL BANK			2	2.C FE	20,000,000	98.2330	19,646,618	20,000,000	20,000,000	.0	.0	.0	.0	4.125	4.125	JJ	410,208	825,000	06/27/2019	07/02/2029
87241F-AA-0	TCW Direct Lending Secured A Note				1.C PL	5,400,000	100.0000	5,400,000	5,400,000	5,400,000	.0	.0	.0	.0	2.215	3.965	JAJO	23,587	143,995	12/19/2019	06/22/2029
87241F-AB-8	TCW Direct Lending Secured B Note				2.B PL	9,000,000	100.0000	9,000,000	9,000,000	9,000,000	.0	.0	.0	.0	4.715	6.488	JAJO	83,687	430,617	12/19/2019	06/22/2029
87241F-AC-6	TCW Direct Lending Subordinated Note				.6 *	3,774,000	106.5080	4,019,600	3,774,000	3,774,000	.0	.0	.0	.0	0.000	0.000	JAJO	.0	227,889	12/19/2019	06/18/2029
87264A-BE-4	T-MOBILE USA INC			1,2	2.C FE	668,705	115.6820	751,936	650,000	667,493	.0	(1,212)	.0	.0	3.875	3.518	AO	5,317	13,014	04/09/2020	04/15/2030
87264A-BP-9	T-MOBILE USA INC	LS		1,2	2.C FE	4,999,500	102.4800	5,123,997	5,000,000	4,999,435	.0	(65)	.0	.0	2.250	2.251	MN	19,688	.0	10/19/2020	11/15/2031
87265H-AG-4	TRI POINTE GROUP INC			1,2	3.C FE	7,664,820	113.0030	8,512,509	7,533,000	7,656,595	.0	(8,225)	.0	.0	5.700	5.413	JD	19,084	220,654	06/03/2020	06/15/2028
87303*-AA-9	THL Credit			1	1.E PL	10,201,641	101.1900	10,323,040	10,201,641	10,201,641	.0	.0	.0	.0	5.000	5.031	MJSD	1,417	123,349	12/31/2020	12/03/2024
87422V-AF-5	TALEN ENERGY SUPPLY LLC	LS		1,2	3.C FE	7,664,420	106.1660	7,917,887	7,458,000	7,644,238	.0	(13,186)	.0	.0	7.250	6.402	MN	69,090	365,110	12/11/2020	05/15/2027
87422V-AG-3	TALEN ENERGY SUPPLY LLC			1,2	3.C FE	526,330	104.3910	533,440	511,000	526,098	.0	(232)	.0	.0	6.625	5.793	JJ	15,610	.0	12/01/2020	01/15/2028
87422V-AJ-7	TALEN ENERGY SUPPLY LLC			1,2	3.C FE	679,995	108.0110	709,632	657,000	678,695	.0	(1,300)	.0	.0	7.625	6.746	JD	4,175	26,301	09/14/2020	06/01/2028
87470L-AH-4	TALLGRASS NRG PRTRNR/FIN			1,2	3.C FE	1,750,000	107.8220	1,886,879	1,750,000	1,750,000	.0	.0	.0	.0	7.500	7.500	AO	38,281	.0	09/11/2020	10/01/2025
875127-AW-2	TAMPA ELECTRIC			1	1.G FE	6,591,610	140.9380	7,046,894	5,000,000	6,505,615	.0	(66,022)	.0	.0	6.150	3.684	MN	39,292	307,500	12/12/2019	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87612E-BH-8	TARGET CORP			1,2	1.F FE	1,999,800	117.1920	2,343,845	2,000,000	1,999,787	0	15	0	0	3.375	3.376	AO	14,250	67,500	03/18/2019	04/15/2029
877249-AD-4	TAYLOR MORRISON			1,2	3.C FE	1,790,730	107.4500	1,953,435	1,818,000	1,799,897	0	5,004	0	0	5.625	5.972	MS	34,088	102,263	02/06/2019	03/01/2024
87724R-AB-8	TAYLOR MORRISON COMM			1,2	3.C FE	1,721,000	113.1860	1,947,932	1,721,000	1,721,000	0	0	0	0	5.750	5.750	JJ	45,630	94,559	07/18/2019	01/15/2028
88033G-CX-6	TENET HEALTHCARE			1,2	4.B FE	1,630,000	105.4180	1,718,317	1,630,000	1,630,000	0	0	0	0	6.250	6.250	FA	42,448	101,875	01/22/2019	02/01/2027
88033G-DA-5	TENET HEALTHCARE			1,2	4.A FE	3,816,000	106.0080	4,045,252	3,816,000	3,816,000	0	0	0	0	5.125	5.125	MN	32,595	230,881	08/12/2019	11/01/2027
88033G-DJ-6	TENET HEALTHCARE			1,2	5.A FE	554,125	104.1220	572,670	550,000	553,944	0	(181)	0	0	6.125	5.946	AO	9,826	0	10/13/2020	10/01/2028
880451-AS-8	TENNESSEE GAS PIPELINE			1	2.B FE	4,155,515	125.5490	4,394,213	3,500,000	4,037,219	0	(74,465)	0	0	7.000	4.166	MS	72,139	245,000	05/20/2019	03/15/2027
882384-AE-0	TEXAS EASTERN TRANSMISSI			1,2	2.A FE	9,911,700	111.3270	11,132,693	10,000,000	9,916,300	0	1,637	0	0	4.150	4.202	JJ	191,361	415,000	01/04/2018	01/15/2048
882440-AN-0	TEXAS GAS TRANSMISSION			1	2.C FE	3,051,960	125.9030	3,777,088	3,000,000	3,021,993	0	(2,579)	0	0	7.250	7.107	JJ	100,292	217,500	08/28/1998	07/15/2027
883556-BN-1	THERMO FISHER SCIENTIFIC			1,2	2.A FE	4,975,600	105.4540	5,272,724	5,000,000	4,991,310	0	3,552	0	0	3.000	3.078	AO	31,667	150,000	04/04/2016	04/15/2023
883556-BR-2	THERMO FISHER SCIENTIFIC			1,2	2.A FE	7,401,329	111.4260	9,023,304	8,098,000	7,566,014	0	80,550	0	0	2.950	4.256	MS	67,686	238,891	11/26/2018	09/19/2026
883556-BZ-4	THERMO FISHER SCIENTIFIC			1,2	2.A FE	9,646,700	109.4490	10,944,911	10,000,000	9,672,132	0	25,432	0	0	2.600	3.029	AO	65,000	254,944	03/12/2020	10/01/2029
883556-CG-5	THERMO FISHER SCIENTIFIC			1,2	2.A FE	8,500,000	124.8410	10,611,490	8,500,000	8,500,000	0	0	0	0	4.497	4.497	MS	101,932	191,123	03/23/2020	03/25/2030
88579Y-BD-2	3M CO.	LS.		1,2	1.E FE	5,928,660	127.6520	7,659,129	6,000,000	5,931,314	0	1,316	0	0	4.000	4.069	MS	71,333	240,000	09/11/2018	09/14/2048
88642R-AA-7	TIDEWATER INC. PP			1	4.C	61,955	92.0890	61,347	66,617	60,565	0	(440)	0	0	8.000	6.688	FIAN	888	5,329	01/31/2018	08/01/2022
887317-AH-8	TIME WARNER INC			1	2.B FE	2,981,520	119.6460	3,589,385	3,000,000	2,984,673	0	395	0	0	6.100	6.145	JJ	84,383	183,000	02/17/2011	07/15/2040
887317-AX-3	TIME WARNER INC			1,2	2.B FE	1,846,660	105.2560	2,105,121	2,000,000	1,858,799	0	2,728	0	0	4.850	5.371	JJ	44,728	97,000	01/22/2016	07/15/2045
88732J-AJ-7	TIME WARNER CABLE INC			1	2.C FE	9,480,768	137.3250	13,732,484	10,000,000	9,595,780	0	12,945	0	0	6.550	6.967	MN	109,167	655,000	11/05/2007	05/01/2037
88732J-BB-3	TIME WARNER CABLE INC			1,2	2.C FE	7,826,710	128.6500	10,291,990	8,000,000	7,850,898	0	3,699	0	0	5.500	5.653	MS	146,667	440,000	06/04/2015	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY			1	2.B FE	9,000,683	136.2740	9,501,006	6,972,000	8,961,804	0	(30,110)	0	0	6.150	3.754	MN	54,788	196,800	11/18/2020	05/15/2037
891160-MJ-9	TORONTO-DOMIN BK			2	1.F FE	5,973,000	113.1790	6,790,723	6,000,000	5,980,542	0	1,443	0	0	3.625	3.661	MS	64,042	217,500	10/12/2016	09/15/2031
891490-AR-5	TOSCO CORPORATION			1	1.G FE	2,708,800	132.0080	2,640,162	2,000,000	2,373,027	0	(53,531)	0	0	7.800	4.246	JJ	78,000	156,000	11/19/2013	01/01/2027
89233P-5F-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	6,102,440	102.1480	6,128,880	6,000,000	6,010,043	0	(14,127)	0	0	3.400	3.154	MS	60,067	204,000	10/30/2013	09/15/2021
89236T-DQ-5	TOYOTA			1	1.E FE	10,000,000	100.6130	10,061,339	10,000,000	10,000,000	0	0	0	0	0.914	1.705	JAJO	20,822	209,157	01/04/2017	01/11/2022
89236T-EW-1	TOYOTA			1	1.E FE	14,963,850	111.5240	16,728,635	15,000,000	14,976,335	0	4,928	0	0	3.400	3.439	AO	109,893	510,000	04/10/2018	04/14/2025
89236T-FS-9	TOYOTA	LS.		1	1.E FE	9,997,300	108.4250	10,842,539	10,000,000	9,998,264	0	521	0	0	3.350	3.356	JJ	160,986	335,000	01/03/2019	01/08/2024
89236T-HE-8	TOYOTA			1	1.E FE	25,400,000	100.0610	25,415,435	25,400,000	25,400,000	0	0	0	0	0.371	0.415	FIAN	11,779	27,507	08/11/2020	02/14/2022
893574-AM-5	TRANSCONT GAS PIPE LINE			1,2	2.B FE	2,978,430	121.8520	3,655,554	3,000,000	2,979,091	0	374	0	0	4.600	4.645	MS	40,633	138,000	09/13/2018	03/15/2048
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	400,977	106.5640	401,746	377,000	400,451	0	(526)	0	0	6.250	3.491	MS	6,938	0	12/09/2020	03/15/2026
89417E-AK-5	TRAVELERS COS INC			1,2	1.F FE	992,160	132.8080	1,328,079	1,000,000	992,882	0	158	0	0	4.300	4.347	FA	15,050	43,000	08/18/2015	08/25/2045
89469A-AC-8	TREEHOUSE FOODS INC	LS.		1,2	4.B FE	4,098,125	101.9230	4,076,934	4,000,000	4,027,822	0	(23,688)	0	0	6.000	5.346	FA	90,667	240,000	11/08/2017	02/15/2024
89566E-AG-3	TRISTATE GEN/TRANS ASSN			1,2	1.G FE	6,997,014	107.6650	7,536,549	7,000,000	6,998,483	0	299	0	0	3.700	3.705	MN	43,167	259,000	09/03/2015	11/01/2024
896516-AA-9	TRINITY			1	1.D FE	2,197,822	122.0010	2,684,026	2,200,000	2,197,895	0	46	0	0	4.125	4.131	JD	7,563	90,750	02/05/2015	12/01/2045
90171V-AA-3	TRIH	LS.		1,2	5.A FE	9,852,033	107.5400	10,270,031	9,550,000	9,783,885	0	(45,161)	0	0	6.750	6.106	JD	53,719	644,625	06/18/2019	06/01/2027
902494-AZ-6	TYSON FOODS INC			1,2	2.B FE	11,048,434	131.2310	13,976,145	10,650,000	11,012,677	0	(20,811)	0	0	4.875	4.520	FA	196,137	519,188	06/21/2019	08/15/2034
902494-BK-8	TYSON FOODS INC			1,2	2.B FE	2,000,620	121.3020	2,426,034	2,000,000	2,000,447	0	(55)	0	0	4.350	4.346	MS	29,000	87,000	02/13/2019	03/01/2029
902917-AH-6	WASTE MANAGEMENT INC			1	2.A FE	5,054,806	131.6580	5,274,220	4,006,000	4,637,385	0	(68,963)	0	0	7.000	4.509	JJ	129,305	280,420	03/25/2014	07/15/2028
902973-AZ-9	U S BANCORP			2	2.A FE	10,000,000	112.4580	11,245,839	10,000,000	10,000,000	0	0	0	0	5.300	5.300	AO	111,889	530,000	02/02/2017	01/01/9999
904764-BG-1	UNILEVER CAPITAL CORP			1,2	1.E FE	4,963,900	108.5500	5,427,516	5,000,000	4,978,137	0	6,352	0	0	3.250	3.395	MS	51,458	162,500	09/04/2018	03/07/2024
907818-DK-1	UNION PACIFIC CORP			1,2	2.A FE	4,218,880	104.8690	4,194,745	4,000,000	4,03											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value
913017-BA-6	UNITED TECHNOLOGIES			1	2.A FE	1,382,320		1,453,358	1,000,000	1,243,335	0	(22,799)	0	0	7,500	4.141	MS		22,083	75,000	02/21/2014	09/15/2029
913017-DD-8	UNITED TECHNOLOGIES			1,2	2.A FE	1,996,600		2,293,882	2,000,000	1,997,577	0	454	0	0	3,950	3.978	FA		29,625	79,000	08/13/2018	08/16/2025
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.G FE	6,746,650		8,192,488	5,000,000	6,589,136	0	(62,108)	0	0	6,875	4.244	FA		129,861	343,750	05/14/2018	02/15/2038
91324P-BP-6	UNITEDHEALTH GROUP INC			1	1.G FE	2,686,837		2,467,812	2,460,000	2,460,000	0	(31,433)	0	0	4,700	3.204	FA		43,679	115,620	12/10/2013	02/15/2021
91324P-BT-8	UNITEDHEALTH GROUP INC			1,2	1.G FE	7,507,375		7,630,779	7,500,000	7,500,139	0	(1,663)	0	0	3,375	3.352	MN		32,344	253,125	08/08/2013	11/15/2021
91324P-BV-3	UNITEDHEALTH GROUP INC			1,2	1.G FE	20,866,474		22,393,570	21,862,000	21,701,823	0	127,238	0	0	2,875	3.498	MS		185,068	628,533	10/03/2013	03/15/2022
91324P-CN-0	UNITEDHEALTH GROUP INC			1	1.G FE	1,997,540		2,095,360	2,000,000	1,999,384	0	371	0	0	3,350	3.370	JJ		30,894	67,000	07/20/2015	07/15/2022
91324P-DL-3	UNITEDHEALTH GROUP INC			1,2	1.G FE	1,986,240		2,674,293	2,000,000	1,986,802	0	248	0	0	4,250	4.291	JD		3,778	85,000	06/14/2018	06/15/2048
91324P-DQ-2	UNITEDHEALTH GROUP INC			1,2	1.G FE	6,971,300		9,643,168	7,000,000	6,972,121	0	491	0	0	4,450	4.475	JD		13,844	311,500	12/13/2018	12/15/2048
914906-AS-1	UNIVISION COMMUNICATIONS INC			1,2	4.B FE	4,406,225		4,512,974	4,462,000	4,429,708	0	6,776	0	0	5,125	5.321	FA		86,389	228,678	04/11/2017	02/15/2025
91533B-AD-2	VIATRIS INC			1,2	2.C FE	15,564,300		15,665,002	14,776,000	15,559,402	0	(4,898)	0	0	2,700	2.066	JD		9,974	199,476	12/04/2020	06/22/2030
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	4,909,400		6,622,094	5,000,000	4,930,441	0	2,244	0	0	6,625	6.766	JD		14,722	331,250	07/27/2007	06/15/2037
92276M-AZ-8	VENTAS REALTY LP VTR			1,2	2.A FE	13,618,267		14,365,705	13,850,000	13,798,256	0	30,269	0	0	3,250	3.487	FA		170,047	450,125	06/23/2014	08/15/2022
92277G-AH-0	VENTAS REALTY LP/CAP CRP			1,2	2.A FE	4,967,150		5,277,926	5,000,000	4,987,653	0	4,737	0	0	3,125	3.230	JD		6,944	156,250	05/25/2016	06/15/2023
92277G-AM-9	VENTAS REALTY LP/CAP CRP			1,2	2.A FE	1,984,660		2,281,996	2,000,000	1,988,340	0	1,363	0	0	4,000	4.094	MS		26,667	80,000	02/13/2018	03/01/2028
92277G-AN-7	VENTAS REALTY LP/CAP CRP			1,2	2.A FE	4,997,700		5,823,895	5,000,000	4,997,918	0	203	0	0	4,400	4.406	JJ		101,444	220,000	08/06/2018	01/15/2029
92343V-BR-4	VERIZON COMMUNICATIONS			1	2.A FE	2,990,280		3,381,439	3,000,000	2,996,615	0	1,057	0	0	5,150	5.192	MS		45,492	154,500	09/11/2013	09/15/2023
92343V-CQ-5	VERIZON COMMUNICATIONS			1,2	2.A FE	992,760		1,247,882	1,000,000	994,308	0	289	0	0	4,400	4.455	MN		7,333	44,000	10/22/2014	11/01/2034
92343V-DC-5	VERIZON COMMUNICATIONS			1,2	2.A FE	1,998,940		2,452,564	2,000,000	1,998,981	0	20	0	0	4,125	4.128	FA		31,167	82,500	07/27/2016	08/15/2046
92343V-DS-0	VERIZON COMMUNICATIONS			1	2.A FE	5,878,991		6,349,266	6,030,000	5,886,189	0	2,202	0	0	5,012	5.173	AO		63,803	302,224	07/11/2017	04/15/2049
925524-AH-3	VIACOM INC			1	2.B FE	8,463,300		9,741,112	6,500,000	7,838,215	0	(105,866)	0	0	7,875	5.127	JJ		214,703	511,875	03/06/2014	07/30/2030
925524-AX-8	VIACOM INC			1	2.B FE	990,136		1,460,523	1,000,000	992,489	0	263	0	0	6,875	6.954	AO		11,649	68,750	10/27/2006	04/30/2036
92552V-AK-6	VIASAT INC			1,2	4.B FE	6,083,000		6,211,529	6,083,000	6,083,000	0	0	0	0	5,625	5.625	MS		100,750	342,169	09/07/2017	09/15/2025
92553P-AC-6	VIACOM INC	LS		1	2.B FE	2,359,400		2,762,232	2,020,000	2,287,745	0	(9,519)	0	0	6,750	5.526	AO		32,573	136,350	08/25/2011	10/05/2037
92556H-AD-9	VIACOMCBS INC			1,2	2.B FE	698,299		840,851	700,000	698,341	0	42	0	0	4,200	4.226	MN		3,430	14,700	05/19/2020	05/19/2032
927804-FS-8	VIRGINIA ELECTRIC & POWER			1,2	1.F FE	3,294,235		3,826,671	3,500,000	3,322,174	0	27,939	0	0	3,100	4.389	MN		108,500	300,000	03/20/2020	05/15/2025
92826C-AD-4	VISA INC			1,2	1.D FE	9,983,965		11,386,769	10,159,000	10,041,213	0	21,463	0	0	3,150	3.406	JD		15,112	320,009	04/04/2018	12/14/2025
92826C-AF-9	VISA INC			1,2	1.D FE	4,991,650		6,838,316	5,000,000	4,992,325	0	167	0	0	4,300	4.310	JD		10,153	215,000	12/09/2015	12/14/2045
92840V-AA-0	VISTRA OPERATIONS CO LLC			1,2	3.A FE	5,323,614		5,552,448	5,319,000	5,321,338	0	(897)	0	0	5,500	5.480	MS		97,515	292,545	08/08/2018	09/01/2026
92840V-AD-4	VISTRA OPERATIONS CO LLC	LS		1,2	2.C FE	25,248,000		27,046,036	25,000,000	25,191,844	0	(51,799)	0	0	3,550	3.312	JJ		409,236	971,319	11/06/2019	07/15/2024
92890H-AC-6	WEA FINANCE LLC/WFDAU			1,2	2.A FE	4,981,400		5,281,172	5,000,000	4,992,055	0	1,905	0	0	3,750	3.795	MS		54,167	187,500	09/10/2014	09/17/2024
929160-AS-8	VULCAN MATERIALS CO			1,2	2.B FE	8,188,639		9,014,627	7,858,000	8,036,416	0	(40,749)	0	0	4,500	3.879	AO		88,403	353,610	04/06/2017	04/01/2025
929160-AV-1	VULCAN MATERIALS CO			1,2	2.B FE	1,992,480		2,469,245	2,000,000	1,992,897	0	136	0	0	4,500	4.523	JD		4,000	90,000	06/12/2017	06/15/2047
929160-AX-7	VULCAN MATERIALS CO				2.B FE	250,000		250,041	250,000	250,000	0	0	0	0	0.875	2.131	MJSD		188	4,246	02/20/2018	03/01/2021
92929Q-AQ-0	WASTE MANAGEMENT INC			1,2	2.A FE	5,188,900		6,327,000	5,000,000	5,074,788	0	(10,757)	0	0	7,100	6.772	FA		147,917	355,000	09/09/2003	08/01/2026
92940P-AB-0	WRKCO INC			1,2	2.B FE	11,000,621		12,939,354	11,000,000	10,999,756	0	(83)	0	0	4,650	4.649	MS		150,608	511,500	02/20/2019	03/15/2026
92940P-AE-4	WRKCO INC	LS		1,2	2.B FE	11,802,332		12,902,254	11,145,000	11,744,181	0	(58,151)	0	0	3,900	3.059	JD		36,221	434,655	03/13/2020	06/01/2028
92940P-AF-1	WRKCO INC	LS		1,2	2.B FE	10,030,050		12,116,711	10,000,000	10,026,911	0	(1,868)	0	0	4,200	4.169	JD		35,000	420,000	05/16/2019	06/01/2032
92940P-AG-9	WRKCO INC	LS		1,2	2.B FE	9,976,400		11,036,630	10,000,000	9,977,248	0	848	0	0	3,000	3.022	JD		13,333	160,000	06/01/2020	06/15/2033
929566-AJ-6	WABASH NATIONAL CORP	LS		1,2	4.C FE	2,625,000		2,681,594	2,625,000	2,625,000	0	0	0	0</								

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value
95763P-EF-4	WESTERN ALLIANCE BANK			2	1.G PL	1,000,000		1,015,548	1,000,000	1,000,000	0	0	0	0	5.250	5.250	JD		4,375	27,563	05/20/2020	06/01/2030
958254-AE-4	WESTERN GAS PARTNERS LP			1,2	3.B FE	4,830,009		4,919,724	4,807,000	4,820,959	0	(3,009)	0	0	3.950	3.874	JD		15,823	189,877	11/27/2017	06/01/2025
958254-AH-7	WESTERN GAS PARTNERS LP	LS		1,2	3.B FE	2,983,050		3,107,682	3,000,000	2,986,927	0	1,491	0	0	4.500	4.571	MS		45,000	135,000	02/21/2018	03/01/2028
960386-AL-4	WABTEC			1	2.C FE	11,887,600		109,6840	109,6840	11,971,288	0	29,067	0	0	3.450	3.756	MN		53,632	419,727	01/05/2018	11/15/2026
960413-AT-9	WESTLAKE CHEMICAL CORP	LS		1,2	2.B FE	3,981,035		4,496,322	4,000,000	3,987,776	0	1,906	0	0	3.600	3.660	FA		54,400	144,000	04/21/2017	08/15/2026
96145D-AD-7	WESTROCK CO			1,2	2.B FE	903,775		1,116,973	1,000,000	921,510	0	9,721	0	0	3.375	4.755	MS		9,938	33,750	02/20/2019	09/15/2027
962178-AN-9	TRI POINTE GROUP / HOMES			1	3.C FE	1,776,190		1,980,671	1,818,000	1,789,445	0	7,153	0	0	5.875	6.387	JD		4,747	106,808	02/07/2019	06/15/2024
96926J-AC-1	WILLIAM CARTER	LS		1,2	3.B FE	838,000		882,012	838,000	838,000	0	0	0	0	5.625	5.625	MS		13,879	47,138	02/28/2019	03/15/2027
969457-BU-3	WILLIAMS COS INC			1,2	2.C FE	2,015,460		2,171,688	2,050,000	2,033,848	0	7,431	0	0	3.700	4.106	JJ		34,975	75,850	08/16/2018	01/15/2023
969457-BV-1	WILLIAMS COS INC	LS		1,2	2.C FE	2,993,190		3,873,100	3,000,000	2,993,823	0	121	0	0	5.750	5.766	JD		3,354	172,500	06/19/2014	06/24/2044
969457-BW-9	WILLIAMS COS INC			1,2	2.C FE	1,994,760		2,238,688	2,000,000	1,997,883	0	544	0	0	4.550	4.583	JD		1,769	91,000	06/19/2014	06/24/2024
96950F-AH-7	WILLIAMS PARTNERS			1,2	2.C FE	11,994,951		101,9970	11,960,000	11,963,792	0	(5,685)	0	0	4.000	3.950	MN		61,129	478,400	12/18/2014	11/15/2021
96950F-AJ-3	WILLIAMS PARTNERS			1,2	2.C FE	2,138,026		2,339,409	2,252,000	2,224,709	0	15,902	0	0	3.350	4.128	FA		28,500	75,442	12/17/2014	08/15/2022
96950F-AQ-7	WILLIAMS PARTNERS			1,2	2.B FE	9,969,000		11,104,893	10,000,000	9,986,559	0	2,983	0	0	3.900	3.936	JJ		179,833	390,000	06/24/2014	01/15/2025
976826-BL-0	WISCONSIN POWER & LIGHT			1,2	1.G FE	4,985,450		5,538,697	5,000,000	4,989,528	0	1,348	0	0	3.050	3.084	AO		32,194	152,500	10/02/2017	10/15/2027
980745-F#-5	WOODWARD GOVERNOR CO PP			1	2.C	5,000,000		5,848,131	5,000,000	5,000,000	0	0	0	0	4.350	4.350	MN		18,729	217,500	05/29/2018	05/30/2027
980745-F#-7	WOODWARD GOVERNOR CO PP			1	2.C	4,000,000		4,535,608	4,000,000	4,000,000	0	0	0	0	4.270	4.270	MN		14,708	170,800	05/29/2018	05/30/2025
983024-AG-5	WYETH			1	1.F FE	5,550,654		5,550,654	4,508,000	5,443,695	0	(51,966)	0	0	6.500	4.396	FA		122,092	293,020	11/19/2018	02/01/2034
983793-AG-5	XPO LOGISTICS INC			1,2	3.C FE	17,491,375		19,277,673	18,112,000	17,584,276	0	94,063	0	0	6.750	7.673	FA		461,856	885,060	03/16/2020	08/15/2024
98389B-AX-8	XCEL ENERGY INC.			1,2	2.A FE	1,991,460		2,330,307	2,000,000	1,991,650	0	231	0	0	3.500	3.523	JD		5,833	74,667	11/04/2019	12/01/2049
98389B-AY-6	XCEL ENERGY INC.			1,2	2.A FE	4,983,500		5,757,535	5,000,000	4,984,728	0	1,228	0	0	3.400	3.438	JD		14,167	113,333	03/27/2020	06/01/2030
984121-CL-5	XEROX CORP			1	3.B FE	800,721		842,533	833,000	801,260	0	539	0	0	4.800	5.182	MS		13,328	19,992	08/12/2020	03/01/2035
98419M-AK-6	XYLEM INC			1,2	2.B FE	1,979,140		2,466,106	2,000,000	1,980,637	0	392	0	0	4.375	4.438	MN		14,583	87,500	10/03/2016	11/01/2046
988498-AL-5	YUM! BRANDS INC			1	4.A FE	769,000		842,365	769,000	769,000	0	0	0	0	4.750	4.750	JJ		16,843	30,845	09/04/2019	01/15/2030
98919V-AA-3	ZAYO GROUP HOLDINGS INC	LS		1,2	4.B FE	1,893,000		1,902,727	1,893,000	1,893,000	0	0	0	0	4.000	4.000	MS		25,240	36,177	02/20/2020	03/01/2027
98920A-AA-6	ZB NA				2.A FE	249,373		254,677	250,000	249,849	0	212	0	0	3.500	3.589	FA		3,014	8,750	08/22/2018	08/27/2021
012873-AK-1	ALBERTA ENERGY	A		1	3.A FE	8,578,800		9,471,256	8,000,000	8,357,096	0	(22,683)	0	0	7.375	6.775	MN		98,333	590,000	11/09/2006	11/01/2031
013716-A#-5	ALCAN INC			1	1.F FE	2,813,830		4,338,252	3,000,000	2,868,891	0	5,488	0	0	5.750	6.213	JD		14,375	172,500	03/29/2006	06/01/2035
01626P-AM-8	ALIMENTATION COUCHE-TARD	A		1,2	2.B FE	6,991,600		7,633,402	7,000,000	6,992,184	0	584	0	0	2.950	2.964	JJ		89,483	102,103	01/22/2020	01/25/2030
06368B-GS-1	BANK OF MONTREAL	A		2	2.A FE	7,412,995		8,240,504	7,286,000	7,393,265	0	(13,380)	0	0	3.803	3.562	JD		12,315	277,087	07/02/2019	12/15/2032
064159-FL-5	BANK OF NOVA SCOTIA	A			1.C FE	24,941,750		25,348,247	25,000,000	24,994,702	0	8,901	0	0	2.800	2.837	JJ		311,111	700,000	07/14/2014	07/21/2021
064159-HB-5	BANK OF NOVA SCOTIA	A			2.A FE	9,999,200		11,663,376	10,000,000	9,999,368	0	78	0	0	4.500	4.501	JD		18,750	450,000	12/09/2015	12/16/2025
064159-JF-4	BANK OF NOVA SCOTIA	A			1.C FE	10,438,207		10,519,135	10,455,000	10,448,625	0	5,461	0	0	0.865	3.459	MJSD		6,283	158,839	01/16/2019	03/07/2022
064159-VJ-2	BANK OF NOVA SCOTIA	A		2	2.C FE	15,000,000		16,115,578	15,000,000	15,000,000	0	0	0	0	4.900	4.900	MJSD		55,125	367,500	05/28/2020	01/01/9999
071734-AC-1	BAUSCH HEALTH COS INC	A		1,2	3.B FE	2,407,781		2,822,538	2,625,000	2,425,370	0	17,589	0	0	5.750	7.213	FA		57,021	75,469	03/23/2020	08/15/2027
071734-AH-0	BAUSCH HEALTH COS INC	A		1,2	4.B FE	815,000		839,325	815,000	815,000	0	0	0	0	5.000	5.000	JJ		17,092	23,771	12/17/2019	01/30/2028
12201P-AN-6	BURLINGTON RESOURCES FINANCE	A		1	1.G FE	3,994,186		6,008,089	4,000,000	3,996,364	0	189	0	0	7.400	7.411	JD		24,667	296,000	07/25/2002	12/01/2031
136375-BN-1	CANADIAN NATL RAILWAYS	A		1	1.F FE	1,950,280		3,002,809	2,000,000	1,963,143	0	1,368	0	0	6.200	6.389	JD		10,333	124,000	08/10/2007	06/01/2036
136375-CV-2	CANADIAN NATL RAILWAYS	A		1,2	1.F FE	4,999,300		6,960,341	5,000,000	4,999,866	0	0	0	0	4.450	4.450	JJ		99,507	222,500	10/31/2018	01/20/2049
136385-AC-5	CANADIAN NATL RESOURCES	A		1	2.B FE	1,660,050		2,007,515	1,500,000	1,599,779	0	(6,087)	0	0	7.200	6.352	JJ		49,800	108,000	04/06/2006	01/15/2032
136385-AL-5	CANADIAN NATL RESOURCES	A		1	2.B FE																	

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65334H-AG-7	NEXEN INC	A	1		1.E FE	5,125,890	138.3090	6,915,470	5,000,000	5,085,533	0	(3,809)	0	0	6.400	6.215	MN	40,889	320,000	06/21/2007	05/15/2037
65548P-AE-6	NORBORD INC	A	1		3.A FE	1,703,485	108.2400	1,803,270	1,666,000	1,687,888	0	(8,794)	0	0	6.250	5.625	AO	21,982	104,125	03/07/2019	04/15/2023
65548P-AF-3	NORBORD INC	A	1,2		3.A FE	3,175,000	107.5010	3,413,150	3,175,000	3,175,000	0	0	0	0	5.750	5.750	JJ	84,182	193,212	06/19/2019	07/15/2027
66977W-AP-4	NOVA CHEMICALS CORP	A	1,2		3.C FE	841,750	105.6920	961,800	910,000	859,729	0	9,742	0	0	5.000	6.480	MN	7,583	45,500	02/06/2019	05/01/2025
67077M-AG-3	NUTRIEN LTD COM	A	1		2.B FE	2,291,788	137.7120	2,754,237	2,000,000	2,270,392	0	(8,176)	0	0	5.625	4.582	JD	9,375	112,500	04/10/2018	12/01/2040
67077M-AR-9	NUTRIEN LTD COM	A	1,2		2.B FE	6,220,920	128.5560	7,713,354	6,000,000	6,207,009	0	(5,357)	0	0	4.900	4.647	JD	24,500	294,000	04/12/2018	06/01/2043
68245X-AJ-8	BURGER KING	A	1,2		4.B FE	2,133,000	103.0000	2,196,990	2,133,000	2,133,000	0	0	0	0	4.375	4.375	MN	11,924	92,282	11/14/2019	01/15/2028
68245X-AM-1	BURGER KING	A	1,2		4.B FE	5,000,000	101.3340	5,066,706	5,000,000	5,000,000	0	0	0	0	4.000	4.000	AO	47,778	0	10/14/2020	10/15/2030
68327L-AC-0	CADILLAC FAIRVIEW PRP TR	A	1,2		1.E FE	12,382,888	114.6440	14,215,840	12,400,000	12,385,283	0	1,467	0	0	4.125	4.142	FA	213,125	511,500	01/28/2019	02/01/2029
698900-AG-2	PANCANADIAN ENERGY CORP	A	1		3.A FE	6,990,690	117.5910	8,231,354	7,000,000	6,993,288	0	339	0	0	7.200	7.211	MN	84,000	504,000	10/31/2001	11/01/2031
70137T-AL-9	PARKLAND FUEL CORP	A	1,2		3.B FE	7,949,375	105.0660	8,421,024	8,015,000	7,964,068	0	7,810	0	0	6.000	6.141	AO	120,225	480,900	01/17/2019	04/01/2026
70137T-AP-0	PARKLAND FUEL CORP	A	1,2		3.B FE	6,300,000	108.0470	6,806,948	6,300,000	6,300,000	0	0	0	0	5.875	5.875	JJ	170,669	375,266	06/25/2019	07/15/2027
71644E-AE-2	PETRO-CANADA	A	1		2.A FE	2,298,500	129.2850	2,585,708	2,000,000	2,121,615	0	(18,042)	0	0	7.875	6.531	JD	7,000	157,500	04/20/2006	06/15/2026
71644E-AG-7	PETRO-CANADA	A	1		2.A FE	1,818,880	128.4300	2,568,603	2,000,000	1,868,186	0	5,333	0	0	5.950	6.669	MN	15,206	119,000	07/06/2007	05/15/2035
74819R-AP-1	QUEBECOR MEDIA INC	A	1		3.C FE	1,778,000	107.9300	1,918,996	1,778,000	1,778,000	0	0	0	0	5.750	5.750	JD	4,544	102,235	05/21/2013	01/15/2023
77381W-AA-4	ROCKPOINT GAS STORAGE CA	A	1,2		4.B FE	3,204,375	100.2760	3,258,985	3,250,000	3,217,405	0	12,354	0	0	7.000	7.476	MS	57,507	227,500	01/14/2020	03/31/2023
775109-BB-6	ROGERS COMMUNICATIONS	A	1,2		2.A FE	3,341,520	136.6680	4,100,027	3,000,000	3,318,507	0	(8,195)	0	0	5.000	4.265	MS	44,167	150,000	01/30/2018	03/15/2044
775109-BN-0	ROGERS COMMUNICATIONS	A	1,2		2.A FE	4,983,350	128.8150	6,440,727	5,000,000	4,983,564	0	285	0	0	4.350	4.370	MN	36,250	217,500	04/23/2019	05/01/2049
867229-AC-0	SUNCOR ENERGY INC	A	1		2.A FE	2,226,160	138.1080	2,762,164	2,000,000	2,140,760	0	(8,595)	0	0	7.150	6.259	FA	59,583	143,000	05/02/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC	A	1		2.A FE	4,812,460	128.4740	6,423,722	5,000,000	4,869,481	0	5,744	0	0	5.950	6.233	JD	24,792	297,500	07/17/2006	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED	A	1		2.C FE	1,486,650	129.0670	1,936,011	1,500,000	1,490,480	0	379	0	0	6.125	6.190	AO	22,969	91,875	01/19/2006	10/01/2035
89114Q-BX-5	TORONTO DOMINION BANK	A			1.C FE	2,466,387	100.1300	2,438,161	2,435,000	2,438,805	0	(27,583)	0	0	2.550	0.204	JJ	26,907	31,046	07/02/2020	01/25/2021
89114Q-CC-0	TORONTO DOMINION BANK	A			1.D FE	15,000,000	100.0460	15,006,951	15,000,000	15,000,000	0	0	0	0	0.499	2.409	MJSD	3,117	166,317	09/10/2019	03/17/2021
893526-DJ-9	TRANS-CANADA PIPELINES	A	1		2.A FE	1,495,290	137.2940	2,059,411	1,500,000	1,496,018	0	102	0	0	6.100	6.123	JD	7,625	91,500	05/26/2010	06/01/2040
89352H-AK-5	TRANS-CANADA PIPELINES	A	1		2.A FE	9,648,840	108.3980	10,460,363	9,650,000	9,649,340	0	83	0	0	3.750	3.751	AO	75,391	361,875	02/21/2014	10/16/2023
89352H-AM-1	TRANS-CANADA PIPELINES	A	1,2		2.A FE	1,888,320	122.0100	2,440,192	2,000,000	1,899,089	0	5,239	0	0	4.625	5.157	MS	30,833	92,500	11/19/2018	03/01/2034
91831A-AC-5	VRX ESCROW CORP	A	2		4.B FE	2,306,252	103.0330	2,285,263	2,218,000	2,258,971	0	(11,952)	0	0	6.125	5.253	AO	28,680	110,342	08/21/2020	04/15/2025
91911K-AN-2	VALEANT PHARMA	A	1,2		3.B FE	2,700,000	103.3940	2,791,641	2,700,000	2,700,000	0	0	0	0	5.500	5.500	MN	24,750	148,500	10/02/2017	11/01/2025
92658T-AQ-1	VIDEOTRON LTD	A	1		3.A FE	2,023,000	105.1390	2,126,968	2,023,000	2,023,000	0	0	0	0	5.000	5.000	JJ	46,641	101,150	07/20/2012	07/15/2022
98417E-AC-4	XSTRATA FINANCE CANADA	A	1		2.A FE	3,987,480	137.0590	5,482,376	4,000,000	3,989,680	0	302	0	0	6.900	6.925	MN	35,267	276,000	11/13/2007	11/15/2037
C1467#-AA-5	CSL GROUP INC. PP		1		3.B	1,750,002	100.1770	1,753,091	1,750,002	1,750,002	0	0	0	0	5.440	5.440	MS	28,031	95,200	01/31/2011	03/15/2021
44841D-AB-8	HUTCHISON WHAMPOA FIN	D			1.F FE	998,840	109.8510	1,098,507	1,000,000	999,382	0	115	0	0	3.625	3.639	AO	6,142	36,250	10/28/2014	10/31/2024
00401M-AA-4	ABU DHABI CRUDE OIL	D	1		1.C FE	9,000,000	115.2430	10,371,893	9,000,000	9,000,000	0	0	0	0	3.650	3.650	JD	913	328,500	10/26/2017	11/02/2029
00687Y-AA-3	ADIENT GLOBAL HOLDINGS	D	1,2		4.C FE	1,763,015	102.6080	2,320,982	2,262,000	1,862,086	0	52,694	0	0	4.875	8.942	FA	41,659	110,273	01/14/2019	08/15/2026
00913R-AC-0	AIR LIQUIDE FINANCE	A	1,2		1.G FE	4,987,450	104.6000	5,230,008	5,000,000	4,994,770	0	1,802	0	0	2.250	2.289	MS	29,375	112,500	09/22/2016	09/27/2023
00913R-AD-8	AIR LIQUIDE FINANCE	D	1,2		1.G FE	8,672,892	108.6770	9,927,661	9,135,000	8,805,574	0	51,434	0	0	2.500	3.192	MS	59,631	228,375	02/14/2019	09/27/2026
00973R-AE-3	AKER BP ASA	D	1,2		2.C FE	798,896	104.5480	836,386	800,000	799,089	0	193	0	0	3.000	3.030	JJ	11,067	12,000	01/08/2020	01/15/2025
00973R-AF-0	AKER BP ASA	D	1,2		2.C FE	9,980,200	105.3120	10,531,207	10,000,000	9,981,672	0	1,472	0	0	3.750	3.774	JJ	172,917	187,500	01/08/2020	01/15/2030
013822-AC-5	ALCOA NEDERLAND HOLDING	D	1,2		3.A FE	20,378,750	109.1160	22,368,866	20,500,000	20,365,376	0	(933)	0	0	6.125	6.191	MN	160,441	1,255,625	03/13/2020	05/15/2028
013822-AE-1	ALCOA NEDERLAND HOLDING	D	1,2		3.A FE	7,500,000	109.3590	8,201,893	7,												

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
055451-AL-2	BHP FINANCE USA	D			1.F FE	1,006,700	102.6200	1,026,196	1,000,000	1,000,805	0	(903)	0	0	3.250	3.155	MN	3,611	32,500	10/29/2013	11/21/2021
05565E-AH-8	BMW US Capital LLC	C	1,2		1.F FE	1,150,783	108.6160	1,274,071	1,173,000	1,158,550	0	2,482	0	0	2.800	3.054	AO	7,299	32,844	09/28/2017	04/11/2026
05565E-AM-7	BMW US Capital LLC	C	1,2		1.F FE	4,236,868	104.3640	4,435,473	4,250,000	4,244,608	0	1,887	0	0	2.250	2.298	MS	28,156	95,625	09/08/2016	09/15/2023
05565E-BJ-3	BMW US Capital LLC	LS	1,2		1.F FE	998,340	115.6440	1,156,443	1,000,000	998,543	0	144	0	0	3.625	3.645	AO	7,351	36,250	04/15/2019	04/18/2029
05565Q-CB-2	BP CAPITAL MARKETS	D	1		1.G FE	8,985,600	103.9430	10,394,315	10,000,000	9,764,880	0	120,446	0	0	2.500	3.829	MN	38,194	250,000	09/23/2013	11/06/2022
05565Q-CJ-5	BP CAPITAL MARKETS	D	1		1.F FE	1,000,000	109.4430	1,094,427	1,000,000	1,000,000	0	0	0	0	3.994	3.994	MS	10,540	39,940	09/23/2013	09/26/2023
05600L-AA-4	BMW FINANCE NV	D	1		1.F FE	9,992,500	102.9960	10,299,581	10,000,000	9,995,779	0	2,469	0	0	2.250	2.276	FA	86,875	223,750	08/07/2019	08/12/2022
05674X-AA-9	SUZANO AUSTRIA GMBH	D	1		2.C FE	2,130,000	117.4770	2,349,533	2,000,000	2,092,186	0	(14,232)	0	0	5.750	4.792	JJ	53,347	115,000	03/19/2018	07/14/2026
06738E-AE-5	BARCLAYS PLC	D			2.B FE	2,013,340	110.4080	2,208,151	2,000,000	2,007,836	0	(1,715)	0	0	3.650	3.548	MS	21,292	73,000	09/13/2017	03/16/2025
06738E-AS-4	BARCLAYS PLC	D	1,2		2.B FE	5,000,000	103.0480	5,152,412	5,000,000	5,000,000	0	0	0	0	3.684	3.684	JJ	87,495	184,200	01/03/2017	01/10/2023
06849A-AB-5	BARRICK INTL BK CORP	D	1		2.A FE	5,220,336	142.6760	7,133,822	5,000,000	5,169,882	0	(6,474)	0	0	6.350	6.010	AO	67,028	317,500	02/17/2011	10/15/2036
09659T-2A-8	BNP PARIBAS	D	2		2.A FE	14,951,850	114.2950	17,144,304	15,000,000	14,957,914	0	2,518	0	0	4.375	4.404	MS	218,750	656,250	02/22/2018	03/01/2033
09659W-2D-5	BNP PARIBAS	D			1.G FE	14,973,150	109.4930	16,423,901	15,000,000	14,983,711	0	3,697	0	0	3.375	3.404	JJ	241,875	506,250	01/02/2018	01/09/2025
09659W-2K-9	BNP PARIBAS	D	2		1.G FE	15,000,000	109.0980	16,364,753	15,000,000	15,000,000	0	0	0	0	3.052	3.052	JJ	213,640	228,900	01/06/2020	01/13/2031
09952A-AC-0	BORAL FINANCE PTY LTD	D	1,2		2.B FE	4,976,800	105.6880	5,284,425	5,000,000	4,982,662	0	1,992	0	0	3.750	3.804	MN	31,250	187,500	10/24/2017	05/01/2028
10373Q-AJ-9	BP CAPITAL MARKETS	D	1		1.F FE	5,958,852	103.9160	6,234,985	6,000,000	5,982,973	0	12,013	0	0	3.245	3.460	MN	29,746	194,700	12/14/2018	05/06/2022
10373Q-AY-6	BP CAPITAL MARKETS	D	1,2		1.F FE	9,759,240	108.0930	10,809,294	10,000,000	9,845,946	0	43,189	0	0	3.224	3.725	AO	68,958	322,400	12/14/2018	04/14/2024
10554T-AB-1	BRASKEM NETHERLANDS	D	1		3.A FE	15,635,500	104.7850	16,765,673	16,000,000	15,708,730	0	33,830	0	0	4.500	4.807	JJ	342,000	720,000	01/29/2019	01/10/2028
11778B-AB-8	BSKYB FINANCE UK	D	1		1.G FE	8,855,770	149.5990	13,463,924	9,000,000	8,894,810	0	4,048	0	0	6.500	6.624	AO	123,500	585,000	10/14/2005	10/15/2035
12615T-AB-4	CNOOC FINANCE	D			1.E FE	3,674,930	129.6680	4,538,387	3,500,000	3,609,526	0	(6,198)	0	0	5.500	5.154	MN	21,389	192,500	10/20/2006	05/21/2033
12674T-AA-4	CIVCLN	D	1,2		4.A FE	3,941,245	108.0110	4,249,170	3,934,000	3,943,758	0	399	0	0	6.875	6.767	JJ	124,713	229,213	08/20/2020	09/15/2027
12674T-AB-2	CIVCLN	D	1,2		4.A FE	5,789,339	106.3530	6,122,717	5,757,000	5,775,831	0	(6,097)	0	0	7.500	7.363	AO	91,153	431,775	10/11/2018	10/15/2026
143658-BC-5	CARNIVAL CRUISE	D	1,2		3.C FE	501,708	115.6030	572,235	495,000	499,875	0	(1,833)	0	0	11.500	10.913	AO	14,231	27,356	04/02/2020	04/01/2023
151290-BV-4	CEMEX SAB-SPONS ADR	D	1		3.C FE	4,750,000	109.7800	5,214,552	4,750,000	4,750,000	0	0	0	0	5.450	5.450	MN	30,202	258,875	11/12/2019	11/19/2029
17186H-AC-6	CIMIPRESS NV	D	1,2		4.C FE	8,556,340	105.0480	8,627,559	8,213,000	8,546,231	0	(10,109)	0	0	7.000	5.689	JD	25,552	304,955	12/07/2020	06/15/2026
191241-AH-1	COCA-COLA FEMSA SAB CV	D	1,2		1.G FE	14,845,800	108.2740	16,241,139	15,000,000	14,858,369	0	12,569	0	0	2.750	2.869	JJ	182,188	206,250	01/08/2020	01/22/2030
20752T-AA-2	CONNECT FINCO SARL/CONNE	D	1,2		4.A FE	12,368,103	107.5690	13,150,273	12,225,000	12,351,496	0	(15,213)	0	0	6.750	6.431	AO	206,297	580,352	08/12/2020	10/01/2026
219868-BS-4	CORP ANDINA DE FOMENTO	D			1.E FE	3,113,610	105.1080	3,153,244	3,000,000	3,019,766	0	(13,108)	0	0	4.375	3.902	JD	5,833	131,250	01/25/2013	06/15/2022
21987B-AZ-1	CODELCO INC	D	1,2		1.G FE	7,493,500	108.7740	7,614,205	7,000,000	7,478,450	0	(15,050)	0	0	3.000	2.117	MS	53,083	105,000	09/14/2020	09/30/2029
22535W-AG-2	CREDIT AGRICOLE LONDON	D	2		1.G FE	5,000,000	103.5720	5,178,593	5,000,000	5,000,000	0	0	0	0	1.907	1.907	JD	3,973	47,675	06/09/2020	06/16/2026
225401-AE-8	CREDIT SUISSE GROUP	D	2		2.A FE	10,000,000	101.2440	10,124,357	10,000,000	10,000,000	0	0	0	0	1.420	2.517	MJSD	7,098	202,137	09/11/2017	12/14/2023
225401-AF-5	CREDIT SUISSE GROUP	D	1,2		2.A FE	7,000,000	113.1580	7,921,044	7,000,000	7,000,000	0	0	0	0	3.869	3.869	JJ	127,140	270,830	01/05/2018	01/12/2029
225401-AM-0	CREDIT SUISSE GROUP	D	1,2		2.A FE	7,000,000	105.2460	7,367,237	7,000,000	7,000,000	0	0	0	0	2.593	2.593	MS	55,461	181,510	09/04/2019	09/11/2025
22546Q-AP-2	CREDIT SUISS NEW YORK	D			1.F FE	12,360,461	111.0390	13,713,339	12,350,000	12,347,559	0	19	0	0	3.625	3.627	MS	139,281	447,688	12/07/2018	09/09/2024
22550U-AA-9	CREDIT SUISSE NEW YORK	D			1.E FE	11,650,000	100.1640	11,669,102	11,650,000	11,650,000	0	0	0	0	0.550	2.050	FIAMN	10,323	66,670	01/30/2020	02/04/2022
25156P-BC-6	DEUTSCHE TELEKOM	D	1,2		2.A FE	19,720,150	126.4230	25,284,645	20,000,000	19,739,381	0	9,193	0	0	4.750	4.861	JD	26,389	950,000	01/04/2019	06/21/2038
25161A-AA-7	DBMMN AGENCY DEBENTURES	D			4.B FE	584,375	108.0330	594,180	550,000	551,932	0	(2,443)	0	0	7.250	5.006	AO	7,532	19,938	10/07/2020	10/23/2023
26151A-AA-7	DRAX FINCO PLC	D	1,2		3.A FE	3,045,000	104.5990	3,137,956	3,000,000	3,027,565	0	(10,795)	0	0	6.625	6.191	MN	33,125	198,750	05/02/2019	11/01/2025
268317-AU-8	ELECTRICITE DE FRANCE	D	1,2		1.G FE	4,250,216	118.9440	4,609,084	3,875,000	4,195,631	0	(37,353)	0	0	4.500	3.244	MS	48,438	174,375	07/09/2019	09/21/2028
28082H-AB-8	EMBRAER NETHERLANDS FINA	D			3.A FE	3,094,425	106.5260	3,227,727													

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
377372-AM-9	GLAXOSMITHKLINE CAPITAL	C	1		.1 F FE	9,943,450	112.6570	11,265,706	10,000,000	9,962,671	0	7,659	0	0	3.625	3.717	MN	46,319	362,500	05/10/2018	05/15/2025
377372-AN-7	GLAXOSMITHKLINE CAPITAL	C	1		.1 F FE	4,999,600	118.9640	5,948,221	5,000,000	4,999,514	0	.36	0	0	3.875	3.876	MN	24,757	193,750	05/10/2018	05/15/2028
401494-AS-8	REPUBLIC OF GUATEMALA SOVGN	D	1,2		.3 C FE	546,150	121.9170	609,587	500,000	545,411	0	(739)	0	0	5.375	4.303	AO	5,002	13,438	10/08/2020	04/24/2032
404280-BA-6	HSBC HOLDINGS PLC-SPONS	D			.1 F FE	9,996,300	107.5570	10,755,742	10,000,000	9,998,369	0	.539	0	0	3.600	3.606	MN	36,000	360,000	05/18/2016	05/25/2023
404280-BB-4	HSBC HOLDINGS PLC-SPONS	D			.1 F FE	2,094,920	114.0880	2,281,764	2,000,000	2,062,059	0	(10,356)	0	0	3.900	3.268	MN	7,800	78,000	09/13/2017	05/25/2026
404280-BG-3	HSBC HOLDINGS PLC-SPONS	D			.1 F FE	19,000,000	101.1950	19,227,104	19,000,000	19,000,000	0	.0	0	0	1.720	2.368	JAJO	79,896	558,089	09/28/2016	01/05/2022
404280-BK-4	HSBC HOLDINGS PLC-SPONS	D	2		.1 F FE	4,159,280	114.0680	4,562,717	4,000,000	4,112,527	0	(15,994)	0	0	4.041	3.531	MS	48,492	161,640	12/19/2017	03/13/2028
404280-CC-1	HSBC HOLDINGS PLC-SPONS	D	2		.1 F FE	4,700,000	115.4670	5,426,946	4,700,000	4,700,000	0	.0	0	0	3.973	3.973	MN	20,229	186,731	05/15/2019	05/22/2030
41754W-AS-0	HARVEST OPERATIONS CORP	D	2		.1 C FE	3,996,760	108.4230	4,336,916	4,000,000	3,998,336	0	.594	0	0	4.200	4.217	JD	14,000	168,000	04/24/2018	06/01/2023
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD	D			.1 F FE	27,114,944	103.9760	25,992,953	24,999,000	25,332,827	0	(312,934)	0	0	4.625	3.299	JJ	539,562	1,156,204	04/23/2015	01/13/2022
44841S-AC-3	HUTCHISON WHAMPOA INTL	D			.1 F FE	6,953,180	157.2730	9,436,360	6,000,000	6,646,387	0	(31,942)	0	0	7.450	6.222	MN	45,942	447,000	04/12/2007	11/24/2033
45262B-AB-9	IMPERIAL BRANDS FIN PLC	D	1,2		.2 B FE	993,520	110.4250	1,104,255	1,000,000	994,577	0	.861	0	0	3.500	3.608	JJ	15,069	35,000	10/11/2019	07/26/2026
453140-AB-1	IMPERIAL TOBACCO FINANCE	D	1,2		.2 B FE	7,935,244	104.8110	8,295,819	7,915,000	7,919,831	0	(4,174)	0	0	3.500	3.445	FA	107,732	277,025	06/10/2016	02/11/2023
45326Y-A8-6	INCITEC PIVOT PP	D	1		.2 B	2,000,000	114.0810	2,281,616	2,000,000	2,000,000	0	.0	0	0	4.130	4.130	AO	13,996	82,625	10/24/2019	10/30/2030
456472-AB-5	INDUSTRIAS PENOLES SAB D	D	1,2		.2 B FE	804,000	113.1770	905,415	800,000	803,551	0	(343)	0	0	4.150	4.087	MS	10,052	33,200	09/30/2019	09/12/2029
45824T-AP-0	INTELSAT JACKSON HLDG	D	1		.6 *	1,598,312	67.7400	1,882,505	2,779,000	1,599,107	0	.413	1,183,183	0	5.500	5.467	FA	.0	76,423	06/05/2014	08/01/2023
46590X-AA-4	JBS USA FOOD FINANCE	C	1		.3 B FE	9,782,170	116.3880	11,019,635	9,468,000	9,744,019	0	(24,763)	0	0	6.500	6.043	AO	129,922	606,320	06/15/2020	04/15/2029
46590X-AB-2	JBS USA FOOD FINANCE	D	1		.3 B FE	2,448,000	114.8310	2,755,935	2,400,000	2,445,929	0	(2,071)	0	0	5.500	5.231	JJ	60,867	66,000	06/15/2020	01/15/2030
46653K-AA-6	JAB HOLDINGS BV	D	1,2		.2 B FE	9,968,800	100.2580	10,025,783	10,000,000	9,968,993	0	.193	0	0	2.200	2.235	MN	23,222	.0	11/18/2020	11/23/2030
47032F-AB-5	JAMES HARDIE INTL FIN	D	1,2		.3 A FE	1,118,360	106.4340	1,243,144	1,168,000	1,126,558	0	4,680	0	0	5.000	5.617	JJ	26,929	58,400	03/20/2019	01/15/2028
472141-AA-8	JBSSBZ	D	1		.3 B FE	4,661,000	112.0370	4,929,631	4,400,000	4,646,174	0	(14,826)	0	0	6.750	5.779	FA	112,200	148,500	06/15/2020	02/15/2028
494386-AB-1	KIMBERLY-CLARK DE MEXICO	D	1		.2 A FE	10,437,006	108.0330	11,008,542	10,190,000	10,325,953	0	(38,862)	0	0	3.800	3.364	AO	89,276	387,220	01/24/2018	04/08/2024
500631-AH-9	KOREA ELECTRIC & POWER	D			.1 C FE	4,274,780	129.6130	5,184,508	4,000,000	4,119,882	0	(15,715)	0	0	7.000	6.396	FA	116,667	280,000	05/05/2006	02/01/2027
50201D-AA-1	LIKAK	D	1,2		.4 A FE	7,887,750	107.7080	8,163,190	7,579,000	7,827,306	0	(57,296)	0	0	6.750	5.768	AO	108,001	497,372	01/06/2020	10/15/2027
539439-AQ-2	LLOYDS BANKING GROUP PLC	D	2		.1 G FE	17,000,000	112.8710	19,188,151	17,000,000	17,000,000	0	.0	0	0	3.574	3.574	MN	91,137	607,580	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC	D			.1 G FE	1,992,940	118.6300	2,372,595	2,000,000	1,994,482	0	.622	0	0	4.375	4.419	MS	24,063	87,500	03/15/2018	03/22/2028
53944V-AS-8	LLOYDS BANK PLC	D			.1 E FE	9,967,700	103.0650	10,306,534	10,000,000	9,982,161	0	10,609	0	0	2.250	2.362	FA	85,625	225,000	08/07/2019	08/14/2022
53944V-AH-6	LLOYDS BANKING GROUP PLC	D			.1 G FE	10,129,450	109.8250	10,982,498	10,000,000	10,088,973	0	(25,928)	0	0	3.900	3.602	MS	118,083	390,000	05/30/2019	03/12/2024
591555-AE-7	METINVEST BV	D	1,2		.4 B FE	5,973,125	112.2270	6,116,397	5,450,000	5,965,743	0	(7,382)	0	0	8.500	6.285	AO	87,503	.0	12/02/2020	04/23/2026
591555-AF-4	METINVEST BV	D			.4 B FE	542,452	109.4220	601,821	550,000	543,081	0	.628	0	0	7.750	7.950	MN	5,210	46,177	10/02/2019	10/17/2029
59284M-AB-0	MEXICO CITY AIRPORT TRUST	D	1,2		.2 C FE	9,825,000	104.8310	10,483,136	10,000,000	9,835,922	0	2,736	0	0	5.500	5.620	AO	93,194	550,000	10/27/2016	10/31/2046
59284M-AD-6	MEXICO CITY AIRPORT TRUST	D	1,2		.2 C FE	1,987,960	104.7430	2,094,860	2,000,000	1,988,292	0	.188	0	0	5.500	5.542	JJ	46,139	110,000	09/13/2017	07/31/2047
603051-AA-1	MINERAL RESOURCES LTD	D	1,2		.3 C FE	8,218,930	110.5780	8,627,307	7,802,000	8,168,167	0	(41,674)	0	0	8.125	6.769	MN	105,652	463,125	12/10/2020	05/01/2027
61238Q-AA-6	BASELL FINANCE CO BV	D			.2 C FE	2,564,810	135.4990	2,709,982	2,000,000	2,311,728	0	(41,717)	0	0	8.100	5.133	MS	47,700	162,000	12/18/2013	03/15/2027
62947Q-AV-0	NXP BV	D	1		.2 C FE	7,000,000	109.3980	7,657,894	7,000,000	7,000,000	0	.0	0	0	4.625	4.625	JD	26,979	323,750	05/18/2016	06/01/2023
629571-AA-8	NABORS INDUSTRIES LTD	D	1,2		.5 A FE	856,000	70.0470	599,603	856,000	856,000	0	.0	0	0	7.250	7.250	JJ	28,617	31,892	01/07/2020	01/15/2026
636203-AA-9	NATIONAL GAS CO	D	1		.3 A FE	3,292,487	107.4600	3,707,368	3,450,000	3,334,971	0	4,371	0	0	6.050	6.396	JJ	96,245	208,725	09/21/2006	01/15/2036
656531-AJ-9	STATOIL ASA	D	1		.1 D FE	2,278,760	138.8910	2,777,826	2,000,000	2,144,007	0	(13,590)	0	0	7.150	6.007	JJ	65,939	143,000	09/15/2006	01/15/2029
67052N-AA-3	NUFARM AUSTRALIA/AMERICA	D	1,2		.4 A FE	6,707,269	102.7500	7,295,250	7,100,000	6,779,063	0	48,402	0	0	5.750	6.772	AO	69,172	441,755	08/21/2019	04/30/2026
71429M-AB-1	PRGO	D	1,2		.2 C FE	997,510	113.2170	1,132,173	1,000,000	998,5											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
780097-BF-7	ROYAL BANK OF SCOTLAND	D	2		2.B FE	10,000,000	101.0290	10,102,930	10,000,000	10,000,000	0	0	0	0	1.691	2.652	FMAN	22,077	258,468	05/10/2017	05/15/2023
780153-AU-6	ROYAL CARIBBEAN CRUISES	D	1		4.B FE	656,500	100.6580	654,276	650,000	652,011	0	(1,020)	0	0	5.250	5.071	MN	4,360	34,125	02/22/2016	11/15/2022
81725W-AG-8	SENSATA TECHNOLOGIES BV	D	1		3.C FE	7,000,000	107.6750	7,537,222	7,000,000	7,000,000	0	0	0	0	4.875	4.875	AO	72,042	341,250	04/10/2013	10/15/2023
82481L-AC-3	SHIRE ACQ INV IRELAND DA	D	1,2		2.B FE	4,999,350	105.9920	5,299,620	5,000,000	4,999,604	0	93	0	0	2.875	2.877	MS	39,132	143,750	09/19/2016	09/23/2023
82481L-AD-1	SHIRE ACQ INV IRELAND DA	D	1,2		2.B FE	4,994,050	111.7710	5,588,541	5,000,000	4,996,204	0	570	0	0	3.200	3.214	MS	43,556	160,000	09/19/2016	09/23/2026
826200-AD-9	SIEMENS FINANCING	D	1		1.E FE	5,036,230	129.1250	6,456,232	5,000,000	5,014,567	0	(2,182)	0	0	6.125	6.061	FA	113,993	306,250	10/24/2006	08/17/2026
82620K-AD-5	SIEMENS	D	1		1.E FE	17,703,400	103.6340	18,032,392	17,400,000	17,479,850	0	(55,449)	0	0	2.900	2.564	MN	47,657	504,600	10/26/2016	05/27/2022
82620K-AL-7	SIEMENS	D	1		1.E FE	4,674,200	107.9940	5,399,689	5,000,000	4,774,615	0	34,881	0	0	2.350	3.209	AO	24,806	117,500	01/10/2018	10/15/2026
82937J-AB-0	SINOPEC GRP OVERSEA 2012	D	1		1.E FE	28,638,145	103.9280	29,359,659	28,250,000	28,325,275	0	(52,965)	0	0	3.900	3.697	MN	134,658	1,101,750	08/14/2014	05/17/2022
82937T-AA-0	SINOPEC	D	1		1.E FE	5,956,310	104.5500	6,795,770	6,500,000	6,351,498	0	59,705	0	0	3.125	4.168	AO	37,804	203,125	06/03/2013	04/24/2023
856899-AB-5	STATE GRID OVERSEAS INV	D	1		1.E FE	8,792,540	105.3110	9,477,977	9,000,000	8,937,252	0	24,675	0	0	3.125	3.430	MN	30,469	281,250	08/27/2014	05/22/2023
857006-AL-4	STATE GRID OVERSEAS INV	D	1		1.E FE	6,985,440	106.5780	7,460,435	7,000,000	6,992,584	0	2,871	0	0	3.750	3.796	MN	43,021	262,500	04/24/2018	05/02/2023
86964W-AF-9	SUZANO AUSTRIA GMBH	D	1,2		2.C FE	991,088	120.6830	1,206,826	1,000,000	992,121	0	736	0	0	6.000	6.125	JJ	27,667	60,000	08/14/2019	01/15/2029
874060-AW-6	TAKEDA PHARMACEUTICAL	D	1,2		2.B FE	22,910,758	124.2260	28,571,953	23,000,000	22,918,748	0	8,068	0	0	5.000	5.054	MN	111,806	1,150,000	12/17/2019	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL	D	1,2		2.B FE	5,101,300	102.2080	5,110,390	5,000,000	5,100,358	0	(942)	0	0	2.050	1.806	MS	48,972	0	11/24/2020	03/31/2030
87656X-BH-7	TATE & LYLE PP	D	1		2.B	2,000,000	110.4710	2,209,411	2,000,000	2,000,000	0	0	0	0	3.410	3.410	MN	7,957	68,200	08/16/2019	11/19/2031
87656X-BH-9	TATE & LYLE PP	D	1		2.B	3,000,000	110.2250	3,306,754	3,000,000	3,000,000	0	0	0	0	3.310	3.310	MN	11,585	99,300	08/16/2019	11/19/2029
87927V-AF-5	TELECOM ITALIA CAPITAL	D	1		3.B FE	2,962,155	123.5580	3,706,736	3,000,000	2,974,800	0	1,210	0	0	6.375	6.471	MN	24,438	191,250	09/30/2004	11/15/2033
87927Y-AA-0	TELECOM ITALIA SPA	D	1		3.A FE	2,623,995	108.9390	2,735,449	2,511,000	2,576,793	0	(17,495)	0	0	5.303	4.466	MN	11,466	191,491	03/07/2018	05/30/2024
87938W-AW-3	TELEFONICA EMISIONES	D	1		2.C FE	7,000,000	123.9410	8,675,850	7,000,000	7,000,000	0	0	0	0	4.895	4.895	MS	109,458	342,650	02/27/2018	03/06/2048
87969N-AD-7	TELSTRA CORP LTD	D	1,2		1.G FE	9,840,480	109.7460	10,974,612	10,000,000	9,921,487	0	16,683	0	0	3.125	3.322	AO	72,917	312,500	10/08/2015	04/07/2025
88032W-AJ-5	TENCENT HOLDINGS LTD	D	1		1.E FE	5,991,000	99.4440	5,966,654	6,000,000	5,995,834	0	2,106	0	0	0.823	2.982	JAJO	10,147	115,473	07/26/2018	01/19/2023
88165F-AF-9	TEVA PHARMACEUT FIN BV	D	1		3.C FE	8,967,150	101.1070	9,099,630	9,000,000	8,996,380	0	3,733	0	0	3.650	3.694	MN	46,538	328,500	11/07/2011	11/10/2021
88165F-AG-7	TEVA PHARMACEUT FIN BV	D	1		3.C FE	40,212,344	100.3130	41,941,031	41,810,000	41,395,467	0	200,351	0	0	2.950	3.476	JD	44,539	1,233,395	08/13/2014	12/18/2022
88167A-AE-1	TEVA PHARMACEUTICALS NE	D	1		3.C FE	545,559	96.1210	576,727	600,000	547,042	0	1,483	0	0	3.150	4.931	AO	4,725	0	10/21/2020	10/01/2026
89378T-AC-7	TRANSNET SOC LTD	D	1		3.B FE	2,592,000	101.0520	2,728,415	2,700,000	2,675,504	0	14,675	0	0	4.000	4.604	JJ	46,500	108,000	07/28/2014	07/26/2022
893800-AA-0	TRANSOCEAN GUARDIAN LTD	D	1,2		5.A FE	626,254	84.9530	537,393	632,580	628,814	0	1,091	0	0	5.875	6.091	JJ	17,137	37,164	06/27/2018	01/15/2024
89400P-AE-3	TRANSURBAN FINANCE CO	D	1,2		2.A FE	9,912,300	113.8160	11,381,611	10,000,000	9,951,191	0	8,380	0	0	4.125	4.232	FA	170,729	412,500	10/27/2015	02/02/2026
89686Q-AA-4	TRIVIUM PACKAGING FIN	D	1,2		4.B FE	715,000	105.6790	755,608	715,000	715,000	0	0	0	0	5.500	5.502	JD	1,748	26,217	07/19/2019	08/15/2026
899415-AE-3	TULLOW OIL PLC	D	1,2		5.B FE	2,628,000	65.9120	1,732,171	2,628,000	2,628,000	0	0	0	0	7.000	7.000	MS	61,320	183,960	03/16/2018	03/01/2025
902133-AG-2	TYCO ELECTRONICS GROUP S	D	1		2.A FE	8,221,594	151.1360	8,424,317	5,574,000	8,111,839	0	(109,755)	0	0	7.125	3.507	AO	99,287	397,148	12/30/2019	10/01/2037
902133-AT-4	TYCO ELECTRONICS GROUP S	D	1,2		1.G FE	4,987,850	112.0800	5,604,000	5,000,000	4,993,135	0	1,168	0	0	3.700	3.729	FA	69,889	185,000	01/25/2016	02/15/2026
90351D-AB-3	UBS GROUP FUNDING	D	1		1.G FE	2,117,374	114.5020	2,290,036	2,000,000	2,073,586	0	(14,174)	0	0	4.125	3.278	MS	22,229	82,500	10/20/2017	09/24/2025
90351D-AF-4	UBS GROUP FUNDING	D	1		1.G FE	3,991,160	115.4700	4,618,784	4,000,000	3,994,708	0	843	0	0	4.125	4.152	AO	34,833	165,000	03/29/2016	04/15/2026
90352J-AD-5	UBS GROUP FUNDING SWITZE	D	2		1.G FE	15,000,000	100.9430	15,141,492	15,000,000	15,000,000	0	0	0	0	1.171	2.265	FMAN	22,957	308,186	08/07/2017	08/15/2023
903742-AA-2	ULKER BISKUVI SANAYI AS	D	1		4.A FE	7,073,875	108.2050	7,195,665	6,650,000	7,065,690	0	(8,185)	0	0	6.950	5.458	AO	78,313	0	11/24/2020	10/30/2025
92857W-BD-1	VODAFONE GROUP PLC	D	1		2.B FE	2,970,585	123.8050	4,333,185	3,500,000	3,035,885	0	10,675	0	0	4.735	5.409	FA	56,146	153,125	11/15/2013	02/19/2043
92857W-BL-3	VODAFONE GROUP PLC	D	1		2.B FE	4,905,200	130.5530	6,527,644	5,000,000	4,912,521	0	3,037	0	0	5.000	5.153	MN	21,528	250,000	05/23/2018	05/30/2038
92857W-BN-9	VODAFONE GROUP PLC	D	1		2.B FE	20,000,000	101.3730	20,274,526	20,000,000	20,000,000	0	0	0	0	1.220	3.338	JAJO	52,194	470,027	05/23/2018	01/16/2024
92858R-AA-8	VIMED O2 UK FINANCING I	D	1,2		3.C FE	11,006,238	102.3300														

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value
G1846#-AR-8	CAPITA HOLDINGS LTD PP	C	1		3.B	9,657,321	101.3770	9,790,302	9,657,321	9,657,321	0	0	0	0	3.330	3.330	JJ		142,035	321,589	01/13/2015	01/22/2022
G2615#-AB-0	DCC TREAS IRELAN PP	D	1		2.B	2,500,000	106.9600	2,674,001	2,500,000	2,500,000	0	0	0	0	4.040	4.040	AO		18,517	101,000	02/28/2013	04/25/2023
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PP	C	1		1.G	11,738,100	113.9400	11,393,973	10,000,000	10,660,377	0	(207,906)	0	0	6.050	3.671	JD		26,889	605,000	05/07/2015	12/15/2023
G7219*-AJ-4	PREMIER OIL PLC PP	D	1		3.B FE	236,101	102.7990	242,708	236,101	236,101	0	0	0	0	8.960	8.969	MN		3,056	21,155	08/03/2017	05/31/2021
G7219*-AN-5	PREMIER OIL PLC PP	D	1		3.B FE	396,706	75.0000	297,530	396,706	396,706	0	0	0	0	9.140	9.151	MS		10,676	36,259	08/03/2017	05/31/2021
G7219*-AR-6	PREMIER OIL PLC PP	D	1		3.B FE	6,000,000	75.0000	6,000,000	8,000,000	6,000,000	0	231,516	1,890,492	0	8.960	12.322	MN		61,724	716,800	07/31/2017	05/31/2021
G7219*-AV-7	PREMIER OIL PLC PP	D	1		3.B FE	2,250,000	75.0000	2,250,000	3,000,000	2,249,238	0	88,008	710,758	0	9.140	12.516	MS		80,737	274,200	07/31/2017	05/31/2021
G7334#-AB-9	RRPF ENG LEASING PP	D	1		2.C FE	8,000,000	102.8900	8,231,237	8,000,000	8,000,000	0	0	0	0	4.130	4.131	FA		128,489	330,400	06/05/2018	06/13/2030
G7334#-AL-7	RRPF ENG LEASING PP	D	1		2.C FE	4,000,000	105.4540	4,218,167	4,000,000	4,000,000	0	0	0	0	4.350	4.351	FA		67,667	174,000	02/07/2019	06/13/2026
G8781#-AC-3	THAMES WATER PP	D	1		2.A	8,000,000	110.9160	8,873,292	8,000,000	8,000,000	0	0	0	0	3.570	3.570	MS		78,540	285,600	02/26/2018	03/22/2025
G9160#-AA-6	UKPNS PP	D	1		2.A	7,000,000	103.3290	7,232,997	7,000,000	7,000,000	0	0	0	0	5.000	5.000	JD		16,528	350,000	12/08/2011	12/14/2021
G9284#-BD-8	VITOL FINANCE PP	D	1		2.B	4,000,000	107.3310	4,293,231	4,000,000	4,000,000	0	0	0	0	4.400	4.400	JD		1,956	176,000	06/19/2013	06/27/2023
K2162#-AA-4	DANISH CROWN PP	D	1		2.C	3,000,000	105.5620	3,166,860	3,000,000	3,000,000	0	0	0	0	4.940	4.940	JD		7,410	148,200	06/01/2012	06/13/2022
N4281#-BS-3	KONINKLIJKE VOPAK NV PP	D	1		2.B	3,000,000	107.0940	3,212,813	3,000,000	3,000,000	0	0	0	0	3.740	3.740	JD		3,740	112,200	11/07/2012	06/19/2023
N4445#-AR-7	IMTECH CAPITAL PP	D	1		6. *	0	9.0000	38,407	426,750	0	0	0	34,140	0	7.250	0.000	JD		0	0	06/18/2014	07/15/2017
N4445#-AV-8	IMTECH CAPITAL PP	D	1		6. *	0	9.0000	5,840	64,891	0	0	0	5,191	0	7.250	0.000	JD		0	0	06/18/2014	07/15/2017
N7338#-AC-5	RED ELECTRICA PP	C	1		1.G	2,293,980	119.2720	2,385,447	2,000,000	2,148,324	0	(27,842)	0	0	5.310	3.612	AO		21,240	106,200	04/17/2015	10/19/2025
N7660#-AM-9	SHV NEDERLAND BV PP	D	1		2.A	4,000,000	104.1490	4,165,950	4,000,000	4,000,000	0	0	0	0	4.420	4.420	MS		45,673	176,800	03/23/2012	03/28/2022
Q0697#-AA-4	AUSGRID FIN PTY PP	D	1		2.A FE	5,000,000	108.7900	5,439,477	5,000,000	5,000,000	0	0	0	0	3.500	3.500	AO		43,750	175,000	08/28/2017	10/01/2027
Q1842#-AC-2	ARC INFRASTRUCTURE PTY LTD PP	C	1		2.B	2,000,000	104.0060	2,080,122	2,000,000	2,000,000	0	0	0	0	4.230	4.230	MS		22,090	84,600	03/22/2013	03/27/2023
Q1842#-AF-5	ARC INFRASTRUCTURE PTY LTD PP	D	1		2.B	1,000,000	101.3030	1,013,033	1,000,000	1,000,000	0	0	0	0	4.150	4.150	JJ		19,021	41,500	05/16/2014	07/16/2021
Q3300*-AC-7	DULUXGROUP PP	D	1		2.C	6,000,000	115.2690	6,916,117	6,000,000	6,000,000	0	0	0	0	4.230	4.230	MS		72,615	253,800	08/18/2014	09/18/2026
Q3946*-AE-3	FOXTEL PTY LTD PP	C	1		2.C PL	3,000,000	103.5360	3,106,074	3,000,000	3,000,000	0	0	0	0	4.270	4.270	JJ		55,510	132,600	07/17/2012	07/25/2022
Q3971#-AJ-8	GPT RE LTD PP	D	1		1.F	19,000,000	116.2420	22,085,931	19,000,000	19,000,000	0	0	0	0	3.790	3.790	JJ		312,043	720,100	05/28/2019	07/25/2030
Q5664#-AB-0	PORT OF MELBOURN PP	D	1		2.B FE	7,000,000	121.3400	8,493,776	7,000,000	7,000,000	0	0	0	0	4.270	4.270	AO		74,725	298,900	08/27/2018	10/01/2030
Q7450#-AA-8	PERTH AIRPORT PP	D	1		2.B FE	1,000,000	104.9170	1,049,174	1,000,000	1,000,000	0	0	0	0	4.470	4.470	JJ		19,246	44,700	07/12/2012	07/26/2022
Q8773#-AN-8	STOCKLAND TR MGT PP	D	1		1.G FE	10,000,000	114.0450	11,404,548	10,000,000	10,000,000	0	0	0	0	3.630	3.630	JJ		166,375	363,000	01/12/2018	01/16/2028
Q9194#-AK-1	TRANSURBAN PP PP	C	1		2.A	4,240,220	103.7120	4,171,281	4,021,974	4,044,000	0	(24,445)	0	0	5.950	5.289	MN		31,243	245,340	11/14/2011	11/14/2021
T6645*-AB-3	MARR SpA PP	C	1		2.C	3,000,000	112.9780	3,389,338	3,000,000	3,000,000	0	0	0	0	6.000	6.000	JJ		85,000	191,928	05/24/2013	07/11/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,248,751,569	XXX	8,111,039,402	7,201,297,050	7,239,270,085	0	(1,360,508)	4,275,593	0	XXX	XXX	XXX		71,622,423	270,981,573	XXX	XXX
O00780-GR-1	AMAC 2003-6 1A4			4	1.A FM	272,914	100.0000	316,422	316,422	280,614	0	(11,643)	0	0	5.500	9.999	MON		1,450	17,412	09/30/2008	05/25/2033
O0079C-AE-9	ABFS 2001-2 A4			4	1.D FM	43,246	92.0580	49,717	54,006	3,200	0	(14,899)	0	0	7.490	6.405	MON		337	4,045	01/22/2003	12/25/2031
O0253C-HH-3	AMT 2001-4 A4			4	1.A FM	276,220	100.0000	276,333	276,333	276,333	0	0	0	0	6.530	6.231	MON		1,504	18,045	11/30/2001	04/25/2031
O04375-CT-6	ACCR 2005-1 M1			4	1.A FM	52,970	100.1260	52,954	52,887	52,610	0	(141)	0	0	0.850	2.058	MON		9	722	03/28/2019	04/25/2035
O0764M-GG-6	AMCAR 2005-4 M1			4	1.A FM	193,151	100.0000	193,742	193,741	193,345	0	194	0	0	0.820	1.038	MON		30	281	10/29/2020	10/25/2035
O0841L-AB-2	ABMT 2014-3 A2			4	1.A FM	756,453	103.1030	811,764	787,331	767,798	0	10,918	0	0	3.500	5.460	MON		2,296	27,557	11/27/2018	11/25/2044
O0841L-AY-2	ABMT 2014-3 B3			4	1.A FM	2,150,142	102.3750	2,221,051	2,169,531	2,158,077	0	4,606	0	0	3.818	4.048	MON		6,903	82,791	04/17/2018	11/25/2044
O0841L-AZ-9	ABMT 2014-3 B4			4	1.A FM	4,326,642	102.3090	4,322,518	4,224,978	4,284,588	0	(34,467)	0	0	3.818	2.657	MON		13,442	161,228	07/16/2019	11/25/2044
O0841U-BQ-8	ABMT 2014-2 B3			4	1.A FM	2,478,276	101.3260	2,521,688	2,488,677	2,481,616	0	2,071	0	0	3.868	3.912	MON		8,022	96,399	04/17/201	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05950P-AJ-2	BAFC 2006-H 3A2		4		1.D FM	1,753,981	100.0000	2,068,041	2,068,041	1,915,632	.0	1,210	.0	.0	3.084	3.674	MON	5,316	76,863	09/08/2006	09/20/2046
059515-BF-2	BAFC 2007-3 XA2		4		1.D FM	1,124,448	102.7900	1,380,559	1,343,088	1,175,217	.0	(29,184)	.0	.0	5.500	6.829	MON	6,156	73,813	07/03/2007	09/25/2034
05951F-AG-9	BAFC 2007-1 TA5		4		3.B FM	1,395,289	100.4630	1,535,356	1,528,288	1,538,807	.0	.0	.0	.0	6.090	5.063	MON	7,756	100,602	02/15/2007	01/25/2037
06606T-AK-7	BAHM 1998-2 B1		4		6. FE	1,667,518	41.2580	825,166	.0	825,166	(135,417)	(141,977)	.0	.0	6.547	2.208	MON	7,638	223,737	07/24/2015	12/10/2025
07384M-TM-4	BSARM 2003-1 5A1		4		1.D FM	66,046	100.0000	66,129	66,129	66,129	.0	.0	.0	.0	2.926	2.931	MON	161	2,177	03/12/2015	04/25/2033
1248ME-AG-4	CBASS 2007-CB4 A2D		4		1.D FM	267,034	103.6690	337,599	325,651	279,929	.0	(13,464)	.0	.0	3.821	10.047	MON	1,037	15,903	08/16/2011	04/25/2037
1248MG-AX-2	CBASS 2007-CB1 AF1B		4		1.D FM	68,492	43.5740	47,995	110,146	40,630	.0	(2,175)	.0	.0	3.342	8.238	MON	307	1,573	10/11/2007	01/25/2037
12529H-AA-7	CFMT 2020-AB1 A		4		1.A FE	14,999,922	99.9990	14,999,922	15,000,000	14,997,639	.0	(2,282)	.0	.0	1.943	1.955	MON	4,858	75,291	09/18/2020	09/25/2050
12529L-AA-8	CFMT 2020-HB4 A		4		1.A FE	200,000	100.0000	200,000	200,000	200,000	.0	.0	.0	.0	0.946	0.948	MON	68	.0	12/11/2020	12/26/2030
12543P-AQ-6	CIHL 2006-21 A15		4		6. FM	9,089	17.0110	5,800	34,099	3,614	.0	(978)	.0	.0	6.000	412.059	MON	170	1,863	02/13/2008	02/25/2037
12558M-BK-7	CITHE 2003-1 A5		4		1.A FM	570,576	100.0000	570,917	570,917	570,917	.0	.0	.0	.0	5.480	3.363	MON	2,607	31,286	03/03/2003	07/20/2034
12592U-AH-5	CSMLT 2015-1 A4		4		1.A FM	7,864,637	104.7580	8,162,303	7,791,590	7,810,116	.0	(40,003)	.0	.0	3.500	3.193	MON	22,725	272,671	11/28/2017	05/25/2045
12628K-AF-9	CSAB 2006-3 A3A		4		1.D FM	4,252,275	26.9860	2,677,140	9,920,350	2,682,359	.0	(478,820)	.0	.0	6.450	4.993	MON	53,322	45,089	10/20/2006	11/25/2036
12628L-AJ-9	CSAB 2006-4 A6A		4		1.D FM	2,060,853	32.3520	1,561,946	4,827,910	1,589,544	.0	(231,968)	.0	.0	6.184	4.628	MON	24,879	89,805	11/15/2006	12/25/2036
12646U-AF-5	CSMC 2013-1VR1 B4		4		1.A FM	2,883,896	102.6800	2,928,363	2,851,924	2,883,813	.0	(83)	.0	.0	3.447	2.902	MON	8,193	90,325	01/07/2020	03/25/2043
12646W-AS-3	CSMC 2013-1VR2 B2		4		1.A FM	3,348,305	103.4460	3,592,933	3,473,261	3,427,975	.0	51,160	.0	.0	3.400	4.163	MON	9,841	118,437	03/29/2016	04/25/2043
12647G-CP-1	CSMC 2013-1VR4 B3		4		1.A FM	3,822,834	103.3250	4,133,371	4,000,349	3,898,130	.0	75,296	.0	.0	3.470	5.059	MON	11,568	92,505	03/31/2020	07/25/2043
12647M-DU-6	CSMC 2013-6 B3		4		1.A FM	4,332,130	102.9280	4,544,906	4,415,613	4,371,577	.0	22,855	.0	.0	3.313	3.885	MON	12,190	146,688	08/21/2018	08/25/2043
12647P-AF-5	CSMC 2013-7 A5		4		1.A FM	1,355,449	102.8550	1,397,310	1,358,527	1,355,394	.0	228	.0	.0	3.000	3.035	MON	3,396	40,747	01/26/2015	08/25/2043
12649D-AP-8	CSMC 2014-WIN2 B1		4		1.A FM	2,332,051	103.2110	2,329,057	2,256,596	2,275,066	.0	(22,629)	.0	.0	3.935	3.251	MON	7,400	89,298	05/10/2016	10/25/2044
12649G-AQ-9	CSMC 2014-OKA1 B3		4		1.A FM	1,936,478	102.9590	1,926,065	1,870,711	1,913,562	.0	(17,998)	.0	.0	3.747	2.311	MON	5,841	69,969	06/14/2019	11/25/2044
12649G-AR-7	ARBYS 2014-OKA1 B4		4		1.A FM	2,028,907	102.7890	2,033,394	1,978,216	1,999,147	.0	(28,357)	.0	.0	3.747	2.318	MON	6,177	73,990	11/08/2019	11/25/2044
12649K-AL-1	CSMC 2015-WIN1 A7		4		1.A FM	1,568,570	104.3290	1,634,814	1,566,978	1,566,451	.0	(2,932)	.0	.0	3.000	2.899	MON	3,917	46,981	01/13/2015	12/25/2044
12649K-AX-5	CSMC 2015-WIN1 B4		4		1.A FM	4,945,461	103.0640	5,210,992	5,056,063	4,986,373	.0	24,270	.0	.0	3.833	4.449	MON	16,148	194,867	10/02/2018	12/25/2044
12653T-AA-9	CSMC 2018-J1 A1		4		1.A FM	16,502,735	103.0930	17,418,691	16,896,097	16,601,692	.0	91,501	.0	.0	3.500	4.197	MON	49,280	591,363	07/11/2018	02/25/2048
12667F-3U-7	CIWALT 2005-J1 1A8		4		2.B FM	687,725	106.0790	769,258	725,173	707,101	.0	3,684	.0	.0	5.500	6.301	MON	3,324	39,885	06/27/2007	02/25/2035
12667F-5E-1	CIWALT 2005-6CB 1A3		4		1.D FM	619,779	98.7500	693,519	702,299	611,295	.0	(2,101)	.0	.0	5.250	8.532	MON	3,073	36,864	03/23/2012	04/25/2035
12667F-EG-6	CIWALT 2004-J2 3A3		4		1.A FM	431,561	100.0000	439,668	439,668	436,482	.0	830	.0	.0	5.500	5.759	MON	2,015	24,182	12/14/2006	04/25/2034
12667F-JL-0	CIWALT 2004-12CB 1A1		4		1.D FM	12,538	100.0000	12,444	12,444	12,444	.0	.0	.0	.0	5.000	4.915	MON	52	622	08/13/2010	01/25/2021
12667G-7H-0	CIWALT 2005-46CB A14		4		1.D FM	1,531,353	94.0300	1,542,586	1,640,533	1,410,792	.0	(27,051)	.0	.0	5.500	7.324	MON	7,519	90,177	12/20/2006	10/25/2035
12667G-AH-6	CIWALT 2005-13CB A8		4		1.D FM	1,930,262	100.0000	2,010,024	2,010,024	1,908,013	.0	(2,435)	.0	.0	5.500	6.893	MON	9,213	110,519	10/13/2006	05/25/2035
12667G-BD-4	CIWALT 2005-10CB 1A8		4		3.B FM	2,275,208	100.0000	2,275,208	2,275,208	2,275,208	.0	15,625	8,818	.0	5.500	7.350	MON	10,428	125,136	10/17/2007	05/25/2035
12667G-PV-9	CIWALT 2005-20CB 1A3		4		1.D FM	1,028,041	97.1450	1,104,061	1,136,503	954,667	.0	(18,263)	.0	.0	5.500	7.497	MON	5,209	62,484	04/12/2006	07/25/2035
12667G-XD-0	CIWALT 2005-28CB 2A4		4		2.B FM	945,398	86.9860	943,340	1,084,475	880,011	.0	(34,708)	.0	.0	5.750	6.114	MON	5,196	57,690	11/04/2005	08/25/2035
12668A-AL-9	CIWALT 2005-47CB A11		4		3.B FM	842,403	80.2220	803,679	1,001,817	779,356	.0	(36,885)	.0	.0	5.500	8.153	MON	4,592	54,908	11/15/2006	10/25/2035
12668A-MH-5	CIWALT 2005-49CB A3		4		2.B FM	2,027,714	91.9730	2,016,151	2,192,123	1,908,389	.0	(65,241)	.0	.0	5.500	5.734	MON	10,047	120,567	01/30/2008	11/25/2035
12668A-NW-1	CIWALT 2005-54CB 1A4		4		3.B FM	1,553,736	94.6140	1,569,722	1,659,086	1,467,584	.0	(25,292)	.0	.0	5.500	6.907	MON	7,604	91,009	09/07/2005	11/25/2035
12668B-YF-4	CIWALT 2006-7CB 1A14		4		1.D FM	1,600,022	76.0940	1,499,236	1,970,235	1,213,918	.0	(67,253)	.0	.0	6.000	9.895	MON	9,851	117,670	04/07/2006	05/25/2036
12668W-AU-1	CIWL 2007-4 ASW		4		1.A FM	2,631,259	107.1350	3,073,317	2,868,630	2,999,023	.0	.0	.0	.0	4.567	4.064	MON	10,918	132,059	03/20/2007	04/25/2047
126694-HK-7	CIHL 2005-25 A6		4																		

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17323E-AA-6	CMLTI 2014-J2 B4			4	1.A FM	2,845,059	102.4690	2,892,702	2,823,004	2,828,909	0	(13,615)	0	0	3.913	3.667	MON	9,206	109,844	05/25/2017	11/25/2044
17323M-AA-3	CMLTI 2015-A A1			4	1.A FM	1,001,471	101.7500	1,005,470	988,176	990,622	0	(4,699)	0	0	3.500	2.938	MON	2,882	34,586	03/31/2015	06/25/2058
225410-FV-9	CSFB 2003-17 1A4			4	1.D FM	170,298	100.0000	176,968	176,968	173,057	0	1,088	0	0	5.500	6.331	MON	811	9,733	06/26/2007	06/25/2033
225410-MA-7	CSFB 2003-19 1A4			4	1.A FM	1,243,947	100.0000	1,249,217	1,249,217	1,244,566	0	108	0	0	5.250	5.315	MON	5,465	65,584	07/15/2003	07/25/2033
22541S-5U-8	CSFB 2005-FIX1 A5			4	1.D FM	1,221,730	101.7320	1,245,815	1,224,605	1,220,598	0	1,085	0	0	4.900	5.832	MON	5,000	47,367	04/04/2006	05/25/2035
22541S-W3-8	CSFB 2004-8 4A3			4	1.A FM	2,806,735	100.0000	2,899,145	2,899,145	2,858,667	0	7,839	0	0	5.500	5.941	MON	13,288	156,943	10/12/2006	12/25/2034
22545B-KM-9	CSFB 2005-3 3A16			4	1.A FM	1,108,694	100.0000	1,090,882	1,090,882	1,088,752	0	(2,835)	0	0	5.500	5.255	MON	5,000	59,999	03/03/2005	07/25/2035
22545B-PR-3	CSFB 2005-4 2A4			4	1.D FM	1,851,459	96.5420	1,902,626	1,970,785	1,692,436	0	(49,571)	0	0	5.500	5.034	MON	9,033	108,253	10/19/2006	06/25/2035
225470-M6-7	CSMC 2006-3 1AAA			4	1.D FM	1,786,024	73.9880	1,769,715	2,391,890	1,625,479	0	(65,119)	0	0	6.396	9.380	MON	12,749	38,386	12/19/2006	04/25/2036
225470-QY-2	CSMC 2005-5 A2F			4	1.D FM	6,376,519	16.8210	2,391,929	14,219,573	2,144,478	0	(1,523,550)	0	0	5.865	4.410	MON	13,900	290,490	12/22/2005	04/25/2036
22943H-AG-1	CSAB 2006-1 A6A			4	1.D FM	2,006,002	43.6300	1,713,917	3,928,268	1,441,838	0	(167,902)	0	0	6.672	10.949	MON	21,841	13,968	05/02/2006	06/25/2036
251510-FX-6	DBALT 2005-4 A6			4	1.D FM	1,615,269	102.4800	1,816,739	1,772,768	1,630,956	0	(10,653)	0	0	5.300	6.680	MON	7,830	85,766	01/25/2006	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3			4	1.A FM	407,602	99.2460	442,348	445,711	407,447	0	821	0	0	5.865	7.140	MON	2,178	21,733	10/04/2006	02/25/2036
251513-AQ-0	DBALT 2006-AB4 A1A			4	4.B FM	12,174	95.8770	13,798	14,391	14,597	0	.0	0	0	6.005	1.807	MON	72	574	09/14/2006	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4			4	1.A FM	817,974	103.2770	979,439	948,359	753,799	0	3,122	0	0	6.423	13.158	MON	5,076	53,919	06/14/2006	07/25/2036
294751-CQ-3	EQABS 2003-3 AF4			4	1.A FM	1,427,890	100.0000	1,427,891	1,427,891	1,419,582	0	(60)	0	0	5.495	5.122	MON	6,539	69,191	07/17/2003	12/25/2033
29977J-AA-4	EVER 2013-1 A1			4	1.A FM	2,199,179	101.4080	2,321,544	2,289,321	2,215,353	0	17,217	0	0	2.250	3.882	MON	4,292	51,510	06/14/2019	03/25/2043
29977K-AA-1	EVER 2013-2 A			4	1.A FM	4,465,388	102.8550	4,650,879	4,521,782	4,492,330	0	21,165	0	0	3.000	3.233	MON	11,304	135,319	11/20/2015	06/25/2043
29978C-AA-8	EVER 2018-1 A1			4	1.A FM	6,876,293	102.8580	7,153,274	6,954,531	6,906,271	0	21,308	0	0	3.500	3.833	MON	20,284	243,409	02/08/2018	02/25/2048
33766W-BM-5	FKMT 2014-1 B3			4	3.B FM	3,917,666	103.8910	3,914,739	3,768,119	3,899,131	0	(18,535)	0	0	4.002	1.773	MON	12,567	37,711	09/10/2020	11/25/2044
33850B-AX-5	FSMT 2017-1 B2			4	1.A FM	6,960,468	105.6490	7,389,756	6,994,621	6,952,713	0	(6,958)	0	0	3.677	3.663	MON	21,435	257,142	05/10/2019	03/25/2047
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7			4	3.B FM	11	100.0000	11	11	11	0	.0	0	0	6.465	4.948	MON	.0	.0	10/24/2003	06/25/2028
36186L-AG-8	GMAC 2007-HE2 A6			4	2.B FM	1,272,976	104.3010	1,385,334	1,328,204	1,335,334	0	.0	0	0	6.749	4.632	MON	7,470	89,008	06/27/2007	12/25/2037
3622MW-AH-6	GSR 2007-3F 2A7			4	3.B FM	490,196	116.9250	601,645	514,557	517,393	0	12,385	0	0	5.750	4.629	MON	2,466	32,119	07/06/2007	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4			4	2.B FM	589,472	98.9630	713,591	721,067	691,324	0	14,557	0	0	5.000	6.494	MON	3,004	36,053	07/08/2008	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13			4	1.D FM	452,719	98.3620	457,990	465,616	442,843	0	(4,287)	0	0	5.750	5.481	MON	2,231	25,929	12/04/2006	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6			4	1.A FM	106,893	105.3970	118,358	112,297	109,944	0	1,984	0	0	5.500	6.339	MON	515	6,176	09/20/2007	09/25/2035
437089-AE-5	INHEL 2006-1 A5			4	1.D FM	159,851	133.8710	1,319,320	985,517	51,477	0	36,132	0	0	6.522	8,888.000	MON	5,356	16,277	07/01/2008	05/25/2036
45660L-2V-0	RAST 2005-A16 A3			4	1.D FM	311,013	70.8380	267,938	378,242	239,245	0	(19,350)	0	0	6.000	7.722	MON	1,891	22,654	12/23/2005	02/25/2036
45660L-3H-0	RAST 2005-A15 1A2			4	1.D FM	1,596,693	102.0570	1,717,856	1,683,224	1,597,193	0	3,398	0	0	5.750	7.506	MON	8,065	96,634	12/26/2006	02/25/2036
45660L-3K-3	RAST 2005-A15 1A4			4	2.B FM	1,796,810	102.0570	1,808,906	1,772,439	1,782,350	0	(3,925)	0	0	5.750	5.064	MON	8,493	101,756	06/06/2017	02/25/2036
45660L-3T-4	RAST 2005-A15 2A3			4	1.D FM	2,291,302	61.4170	2,197,784	3,578,482	2,083,604	0	(140,773)	0	0	6.000	7.614	MON	17,892	213,173	10/13/2006	02/25/2036
45660L-SB-3	RAST 2005-A14 A1			4	1.D FM	1,575,568	74.0330	1,540,270	2,080,507	1,421,193	0	(75,702)	0	0	5.500	6.304	MON	9,536	114,157	06/27/2007	12/25/2035
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			4	1.D FM	9,864	99.9130	9,856	9,865	9,856	0	(9)	0	0	6.060	5.566	MON	50	592	01/12/2006	09/25/2035
46412Q-AE-7	IRIWE 2006-2 2A4			4	1.D FM	186,104	101.0960	192,643	190,554	96,444	0	(49,102)	0	0	6.670	43.755	MON	1,059	12,710	07/12/2006	02/25/2036
46412R-AD-7	IRIWE 2007-1 2A3			4	1.D FM	2,989,658	102.6730	4,323,448	4,210,881	2,858,111	0	(17,316)	0	0	6.650	39.801	MON	23,335	280,023	05/11/2007	08/25/2037
46591T-AC-8	JPMIT 2020-2 A3			4	1.A FM	6,086,742	102.8050	6,113,239	5,946,443	6,077,048	0	(9,694)	0	0	3.500	1.994	MON	17,344	173,438	02/19/2020	07/25/2050
46628S-AH-6	JPMAC 2006-WF1 A5			4	1.D FM	2,070,545	45.4050	1,685,118	3,711,321	1,466,593	0	(146,881)	0	0	6.410	3.968	MON	19,825	92,043	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1.D FM	2,397,481	43.8010	1,825,723	4,168,242	1,694,145	0	(170,561)	0	0	6.500	3.346	MON	22,578	103,686	08/11/2006	07/25/2036
46630L-AE-4	JPMAC 2007-CH1 AF4			4																	

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52523K-AJ-3	LXS 2006-17 WFS			4	3.B FM	5,115,991	.96,3360	6,269,537	6,507,999	6,173,370	0	50,941	0	0	5.950	4.021	MON	32,269	323,312	06/01/2020	11/25/2036
52524M-AV-1	LXS 2007-9 WF3			4	1.D FM	4,182,085	.90,4230	5,815,717	6,431,659	5,129,310	0	124,936	0	0	6.320	9.567	MON	33,873	319,895	05/24/2007	04/25/2037
52524P-AL-6	LXS 2007-6 3A5			4	1.D FM	625,420	.97,8250	770,786	787,927	698,778	0	924	0	0	4.552	10.496	MON	2,989	40,530	05/07/2007	05/25/2037
57643L-LF-1	MABS 2005-AB1 A6			4	1.D FM	408,572	105.5080	431,112	408,604	367,180	0	(11,473)	0	0	5.971	2.932	MON	2,033	15,416	10/07/2005	11/25/2035
59023W-AD-0	NLMJ 2006-FF1 M4			4	1.A FM	58,731	100.0070	58,715	58,711	58,695	0	(.36)	0	0	0.698	0.873	MON	.8	581	02/18/2020	08/25/2036
598908-BE-1	COMM 2015-2 M2			4	1.A FM	11,985,000	106.1570	12,738,832	12,000,000	11,978,314	0	(4,552)	0	0	3.676	3.672	MON	36,765	450,662	01/16/2019	09/25/2057
599809-CQ-1	MCMLT 2015-1 B2			4	1.A FM	3,405,313	105.4010	3,583,634	3,400,000	3,394,648	0	(8,160)	0	0	3.670	3.630	MON	10,397	127,809	04/25/2019	06/25/2056
59980A-AE-7	MCMLT 2017-2 B1			4	4.B FM	17,425,664	108.3340	17,299,319	15,968,535	17,359,957	0	(65,707)	0	0	3.660	2.165	MON	48,704	146,808	09/09/2020	07/25/2059
59980C-AA-1	MCMLT 2017-3 A1			4	1.A FM	7,358,397	102.1180	7,511,899	7,356,099	7,355,926	0	(2,472)	0	0	2.750	2.656	MON	16,858	151,665	03/16/2020	01/25/2061
59980C-AE-3	MCMLT 2017-3 M1			4	1.A FM	12,067,563	106.7360	12,708,838	11,906,804	12,017,941	0	(31,584)	0	0	3.250	2.977	MON	32,248	386,971	08/28/2019	01/25/2061
59980C-AG-8	MCMLT 2017-3 M3			4	1.F FE	10,465,556	106.4990	10,290,360	9,662,372	10,457,897	0	(7,659)	0	0	3.250	1.357	MON	26,169	.0	12/11/2020	01/25/2061
59980M-AG-6	MCMLT 2018-2 M1			4	1.A FM	14,010,427	106.9430	14,415,592	13,479,665	13,948,420	0	(62,007)	0	0	3.750	2.926	MON	42,124	294,868	05/11/2020	05/25/2058
59980T-AB-2	MCMLT 2016-1 M1			4	1.A FM	12,038,994	103.5120	12,421,429	12,000,000	11,996,930	0	(12,483)	0	0	3.150	3.078	MON	31,500	378,000	08/15/2016	04/25/2057
59980T-AE-6	MCMLT 2016-1 B1			4	1.A FM	12,675,548	106.0740	13,870,181	13,076,000	12,714,723	0	6,172	0	0	3.732	4.202	MON	40,665	501,143	11/02/2018	04/25/2057
59980T-AF-3	MCMLT 2016-1 B2			4	1.D FM	9,126,563	106.9690	9,092,349	8,500,000	9,090,049	0	(36,513)	0	0	3.732	2.483	MON	26,434	114,602	09/09/2020	04/25/2057
59980V-AF-8	MCMLT 2018-1 M1			4	1.A FM	19,542,744	104.7000	21,043,687	20,099,000	19,691,244	0	59,756	0	0	3.250	3.632	MON	54,435	653,217	04/18/2018	05/25/2062
59980X-AH-0	COMM 2018-3 M2			4	1.A FM	6,813,885	104.8000	6,809,020	6,497,149	6,807,921	0	(5,964)	0	0	3.250	2.567	MON	17,596	17,596	12/01/2020	08/25/2058
59981H-AA-9	COMM 2017-1 A1			4	1.A FM	175,786	101.3130	175,138	172,869	175,619	0	(167)	0	0	2.750	1.412	MON	396	396	11/18/2020	11/25/2058
59981H-AB-7	MCMLT 2017-1 M1			4	1.A FM	4,855,876	105.1440	5,257,187	5,000,000	4,926,602	0	25,805	0	0	3.250	3.729	MON	13,542	162,500	03/13/2017	11/25/2058
59981H-AE-1	MCMLT 2017-1 B1			4	1.A FM	7,879,711	106.8010	7,909,260	7,405,600	7,807,018	0	(61,312)	0	0	3.655	2.625	MON	22,555	223,883	09/09/2020	11/25/2058
59981T-AH-8	MCMLT 2019-GS2 M2			4	1.A FM	5,631,698	103.9710	5,459,525	5,251,000	5,627,691	0	(4,006)	0	0	3.250	2.345	MON	14,221	.0	11/20/2020	08/25/2059
61748H-MW-8	MSM 2005-6AR 1M1			4	1.A FM	72,888	.99,8100	72,681	72,819	72,643	0	(166)	0	0	0.835	1.849	MON	10	967	03/28/2019	11/25/2035
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1.D FM	3,377,098	.48,2030	2,942,637	6,104,660	2,659,086	0	(227,480)	0	0	6.092	3.775	MON	30,990	112,256	09/22/2006	10/25/2036
61749W-AK-3	MSM 2006-11 1A4			4	1.D FM	1,194,138	.35,6660	1,158,929	3,249,360	1,129,524	0	(121,465)	12,335	0	6.513	6.526	MON	17,636	53,719	07/17/2006	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1.D FM	3,131,303	.65,1000	3,208,330	4,928,311	1,912,517	0	(52,071)	0	0	5.941	12.425	MON	24,400	222,962	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			4	1.D FM	1,114,383	.45,7690	953,351	2,082,959	827,644	0	(66,796)	0	0	6.207	4.044	MON	10,774	44,567	02/15/2007	01/25/2047
62942K-AA-4	NPMT 2013-1 A1			4	1.A FM	1,984,079	102.5380	2,086,596	2,034,953	2,005,973	0	10,542	0	0	3.250	3.714	MON	5,511	66,136	09/17/2014	07/25/2043
62942K-AV-8	NPMT 2013-1 A23			4	1.A FM	1,549,458	100.3550	1,533,861	1,528,442	1,528,126	0	(9,650)	0	0	3.250	2.877	MON	4,140	49,674	03/19/2014	07/25/2043
64352V-MA-6	NCHET 2005-A A6			4	1.D FM	79,948	102.8070	88,023	85,620	80,664	0	422	0	0	4.712	7.532	MON	337	3,957	01/27/2012	08/25/2035
65538P-AF-5	NAA 2007-1 1A5			4	1.A FM	800,997	103.4650	996,589	963,215	756,715	0	3,622	0	0	6.347	11.117	MON	5,095	45,400	05/08/2007	03/25/2047
693456-AP-0	PMTLT 2013-J1 B2			4	1.A FM	5,272,084	101.6790	5,228,439	5,142,125	5,172,616	0	(55,369)	0	0	3.561	2.927	MON	15,258	182,932	10/12/2016	09/25/2043
693456-AQ-8	PMTLT 2013-J1 B3			4	1.A FM	2,949,070	103.2890	3,034,673	2,938,052	2,942,560	0	(5,645)	0	0	3.561	3.310	MON	8,718	104,525	05/16/2019	09/25/2043
69371V-AA-5	PSMC 2018-1 A1			4	1.A FM	3,571,564	101.3140	3,664,879	3,617,346	3,596,668	0	22,253	0	0	3.500	3.927	MON	10,551	126,607	03/08/2018	02/25/2048
69371V-AM-9	PSMC 2018-1 A12			4	1.A FM	14,462,513	101.4170	15,212,590	15,000,000	14,806,690	0	301,182	0	0	3.500	4.463	MON	43,750	525,000	03/08/2018	02/25/2048
74387L-AC-5	PFMT 2019-1 A2			4	1.A FM	4,825,167	102.3380	4,909,615	4,797,432	4,822,898	0	(1,590)	0	0	3.000	2.447	MON	11,994	143,923	11/27/2019	12/25/2049
74922E-AF-6	RALI 2006-QS6 1A6			4	3.B FM	943,085	.96,1970	1,084,406	1,127,272	982,013	0	3,469	0	0	6.250	8.381	MON	5,871	70,454	06/01/2006	06/25/2036
749239-AE-9	RAMP 2006-RZ5 A3			4	1.A FM	157,158	.99,9610	157,220	157,281	157,231	0	73	0	0	0.395	0.674	MON	12	165	10/14/2020	08/25/2046
74957E-AM-9	RFMSI 2006-S5 A12			4	1.D FM	440,661	.96,3100	519,210	539,103	456,193	0	1,410	0	0	6.000	6.975	MON	2,696	32,346	09/02/2011	06/25/2036
74968R-AA-3	RPIT 2019-1 A			4	1.A FE	8,509,173	100.0000	8,575,053	8,575,053	8,519,861	0	15,018	0	0	2.750	2.934	MON	3,930	234,257	09/	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value											
81745R-AH-3	SEMT 2013-3 B2			4	1.A FM	1,234,630	103.2060	1,241,569	1,203,004	1,213,307	0	(13,799)	0	0	3.512	2.776	MON	3,521	42,267	06/22/2017	03/25/2043
81745X-CB-1	SEMT 2017-4 B1			4	1.A FM	5,587,468	107.0330	5,652,357	5,280,927	5,502,059	0	(72,105)	0	0	3.919	2.481	MON	17,248	207,155	08/16/2019	07/25/2047
81746H-BB-6	SEMT 2017-CH1 B1A			4	1.A FM	7,175,164	103.6480	7,146,618	6,895,053	7,143,892	0	(31,273)	0	0	3.750	2.718	MON	21,547	129,612	06/10/2020	08/25/2047
81746H-BT-7	SEMT 2017-CH1 A20			4	1.A FM	1,394,770	103.3190	1,432,891	1,386,864	1,389,169	0	(3,399)	0	0	3.500	3.185	MON	4,045	48,506	09/20/2017	08/25/2047
81746L-AD-4	SEMT 2015-3 A4			4	1.A FM	875,032	100.0210	863,587	863,402	862,035	0	(6,996)	0	0	3.500	2.983	MON	2,518	30,219	12/16/2019	07/25/2045
81746Q-AA-9	SEMT 2018-2 A1			4	1.A FM	6,638,262	102.8590	6,780,375	6,591,913	6,605,982	0	(26,868)	0	0	3.500	3.193	MON	19,226	230,703	01/16/2018	02/25/2048
81746T-AU-9	SEMT 2017-1 A19			4	1.A FM	3,561,541	102.5760	3,654,993	3,563,212	3,558,417	0	(2,274)	0	0	3.500	3.478	MON	10,393	124,708	01/11/2017	02/25/2047
81747D-AA-7	SEMT 2018-CH1 A1			4	1.A FM	4,179,142	99.9010	4,108,270	4,112,324	4,145,471	0	5,106	0	0	4.000	3.188	MON	13,708	164,493	02/08/2018	02/25/2048
81748K-AA-0	SEMT 2020-2 A1			4	1.A FM	7,083,002	102.7410	7,101,818	6,912,353	7,076,553	0	(6,449)	0	0	3.500	2.430	MON	20,161	201,610	02/13/2020	03/25/2050
81748R-AB-3	SEMT 2020-4 A2			4	1.D FM	12,058,514	103.0580	12,087,330	11,728,646	12,058,026	0	(488)	0	0	2.500	1.757	MON	24,435	48,869	10/23/2020	11/25/2050
822804-AA-8	SAFT 2013-1 A1			4	1.A FM	3,791,185	104.2760	4,041,866	3,876,113	3,843,205	0	55,635	0	0	3.750	4.212	MON	12,113	145,280	06/27/2013	07/25/2043
96359A-K3-6	SASC 2003-25XS A5			4	1.D FM	3,024,928	99.4690	3,010,737	3,026,820	3,026,820	0	0	0	0	5.083	5.728	MON	12,822	171,931	07/23/2003	08/25/2033
872225-AH-0	TBW 2006-5 A6			4	3.B FM	1,150,304	100.0000	1,154,822	1,154,822	1,182,214	0	623	0	0	5.900	5.184	MON	5,678	67,835	10/23/2006	11/25/2036
881561-CB-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			4	1.D FM	1,637,040	20.5300	3,284,811	16,000,000	795,003	0	84,444	0	0	4.750	13.576	MON	0	48,327	11/23/2005	12/25/2036
89171U-AU-3	TPMT 2015-4 A1B			4	1.A FM	20,334	99.9880	20,230	20,233	20,214	0	(43)	0	0	2.750	2.441	MON	46	556	11/29/2016	04/25/2055
89171Y-AY-7	TPMT 2015-2 2A1			4	1.D FM	51,002	99.7970	50,583	50,686	50,748	0	(255)	0	0	3.750	(0.058)	MON	158	634	08/21/2020	11/25/2057
89172H-AK-3	TPMT 2015-3 A1B			4	1.A FM	318,697	100.0710	318,265	318,039	317,863	0	(494)	0	0	3.000	2.355	MON	795	8,098	07/28/2020	03/25/2054
89173F-AA-8	TPMT 2017-1 A1			4	1.A FM	198,811	102.3280	199,206	194,674	198,613	0	(198)	0	0	2.750	1.135	MON	446	892	10/20/2020	10/25/2056
89173F-AB-6	TPMT 2017-1 A2			4	1.A FM	14,175,000	108.3190	16,247,795	15,000,000	14,305,972	0	130,972	0	0	3.500	4.936	MON	43,750	393,750	03/25/2020	10/25/2056
89173F-AC-4	TPMT 2017-1 M1			4	1.A FM	1,045,000	109.0260	1,090,256	1,000,000	1,036,707	0	(7,986)	0	0	3.750	2.853	MON	3,125	37,500	12/11/2019	10/25/2056
89173F-AE-0	TPMT 2017-1 B1			4	1.A FM	5,258,594	109.2730	5,463,675	5,000,000	5,225,990	0	(32,604)	0	0	3.866	3.091	MON	16,109	179,531	01/16/2020	10/25/2056
89173H-AB-2	TPMT 2017-2 A2			4	1.A FM	4,153,913	106.2270	4,368,875	4,112,785	4,145,342	0	(8,571)	0	0	3.250	2.933	MON	11,139	89,110	04/21/2020	04/25/2057
89175J-AB-6	TPMT 2017-6 A2			4	1.A FM	17,700,000	107.1880	21,437,654	20,000,000	17,940,366	0	240,366	0	0	3.000	5.180	MON	50,000	450,000	03/24/2020	10/25/2057
89175T-AC-2	TPMT 2018-4 M1			4	1.A FM	4,022,188	101.6490	4,065,956	4,000,000	4,019,892	0	(1,847)	0	0	3.000	2.953	MON	10,000	120,074	09/05/2019	06/25/2058
89176B-AA-4	DT Auto Owner Tr20193A 2018-SJ1 A1			4	1.A FM	39,335	100.3780	39,512	39,363	39,266	0	(26)	0	0	4.000	3.940	MON	131	1,575	12/12/2018	10/25/2058
89176L-AB-0	TPMT 2018-6 A1B			4	1.A FM	25,296,875	109.5540	27,388,453	25,000,000	25,314,195	0	919	0	0	3.750	3.459	MON	78,125	796,875	09/08/2020	03/25/2058
89176L-AD-6	TPMT 2018-6 M1			4	1.A FM	8,225,130	108.9980	8,787,380	8,233,021	8,233,021	0	13,108	0	0	3.750	3.488	MON	25,194	302,628	07/03/2019	03/25/2058
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1			4	1.A FM	108,087	100.1240	108,349	108,215	106,507	0	(1,265)	0	0	1.145	1.998	MON	24	1,809	02/15/2019	10/25/2048
89177J-AB-4	FREMF 2019-2 A2			4	1.G FM	5,812,291	108.3160	5,746,150	5,305,000	5,805,031	0	(7,260)	0	0	3.750	2.360	MON	16,578	16,578	11/17/2020	12/25/2058
89177J-AC-2	TPMT 2019-2 M1			4	1.A FM	15,157,031	108.0890	16,213,394	15,000,000	15,134,456	0	(16,435)	0	0	3.750	3.631	MON	46,875	562,569	07/09/2019	12/25/2058
89177L-AD-5	TPMT 2019-3 A2			4	1.A FM	10,108,203	109.6930	10,969,268	10,000,000	10,084,336	0	(9,589)	0	0	4.000	3.837	MON	33,333	400,000	05/10/2019	02/25/2059
89177L-AE-3	TPMT 2019-3 M1			4	1.A FM	37,759,375	111.1250	38,893,862	35,000,000	37,459,831	0	(292,498)	0	0	4.250	3.157	MON	123,958	1,405,700	02/03/2020	02/25/2059
89177R-AA-8	Towd Point Mortg2019SJ1 t 2019-SJ1 A1			4	1.A FM	40,291	100.5470	40,540	40,319	40,235	0	(31)	0	0	3.750	3.619	MON	126	1,512	02/19/2019	11/25/2058
89178B-AS-3	TPMT 2019-4 M1B			4	1.G FE	10,375,000	101.8220	10,182,150	10,000,000	10,372,490	0	(2,510)	0	0	3.000	2.582	MON	25,000	0	12/02/2020	10/25/2059
89178J-AA-5	TPMT 2019-SJ3 A1			4	1.A FM	143,884	101.3910	145,452	143,457	143,622	0	(236)	0	0	3.000	2.661	MON	359	4,304	11/26/2019	11/25/2059
929227-2G-0	WAMU 2003-S5 1A4			4	1.A FM	533,215	100.0000	638,580	638,580	549,313	0	38,345	0	0	5.500	11.063	MON	2,927	35,059	11/05/2008	06/25/2033
939344-AR-8	WIALT 2006-4 3A6			4	2.B FM	1,308,000	84.7120	1,470,148	1,735,458	1,604,998	0	8,856	0	0	6.102	6.627	MON	8,825	76,637	04/21/2006	05/25/2036
93934F-EQ-1	WIALT 2005-9 2A4			4	1.D FM	759,851	100.0000	822,880	822,880	765,189	0	(6,439)	0	0	5.500	6.619	MON	3,772	44,998	09/30/2005	11/25/2035
93935B-AH-3	WIALT 2006-5 3A6			4	1.D FM																

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
054970-AL-2	BFLD 2019-DPLO D			4	1.D FM	1,994,480	95.3370	1,906,736	2,000,000	1,991,758	0	(3,337)	0	0	1.999	2.557	MON	1,862	50,492	10/02/2019	10/15/2034
05523E-AE-6	BAMLL 2016-FR14 C			4	1.D FM	4,987,500	99.8140	4,990,681	5,000,000	5,000,000	0	12,500	0	0	1.005	3.235	MON	4,188	0	12/22/2020	02/27/2048
05525J-AA-1	BAMLL 2016-SS1 A	.CF		4	1.A FM	5,149,840	110.0010	5,500,070	5,000,000	5,078,337	0	(15,623)	0	0	3.665	3.313	MON	15,271	183,250	01/28/2016	12/15/2035
05525M-AA-4	BAMLL 2014-520M A	.CF		4	1.A FM	1,111,108	116.6920	1,266,108	1,085,000	1,108,115	0	(1,520)	0	0	4.185	4.072	MON	2,523	46,168	02/13/2019	08/15/2046
05526W-AC-7	BAMLL 2015-HAUL A2	.CF		4	1.A FM	9,267,891	101.4700	9,132,272	9,000,000	9,211,387	0	(30,254)	0	0	4.030	3.629	MON	30,225	362,700	02/04/2019	07/07/2043
05549G-AA-9	BHMS 2018-ATLS A			4	1.A FM	21,850,000	97.6650	21,339,909	21,850,000	21,850,000	0	0	0	0	1.409	2.593	MON	14,534	420,579	07/13/2018	07/15/2035
05549R-AA-5	BBCMS 2018-CBM A			4	1.A FM	12,500,000	97.9190	12,239,824	12,500,000	12,500,000	0	0	0	0	1.159	2.550	MON	6,839	208,831	07/19/2018	07/15/2037
05550T-AA-7	BHPT 2019-BXHP A			4	1.A FE	12,801,103	98.6940	12,637,875	12,805,105	12,801,899	0	796	0	0	1.128	1.137	MON	6,818	180,746	01/28/2020	08/15/2036
05552A-BC-1	BBCMS 2020-C8 A5			4	1.A FM	11,839,609	103.7210	11,927,892	11,500,000	11,835,529	0	(4,081)	0	0	2.040	1.711	MON	19,550	19,550	11/12/2020	10/15/2053
05553J-AA-6	BFLD 2020-OBK A			4	1.D FM	6,000,000	100.0280	6,001,688	6,000,000	6,000,000	0	0	0	0	2.203	2.213	MON	6,155	12,699	10/28/2020	11/15/2028
05604F-AA-3	BIWAY 2013-1515 A1	.CF		4	1.A FM	11,760,599	103.8560	12,419,301	11,958,235	11,885,242	0	14,858	0	0	2.809	3.089	MON	27,995	335,943	09/19/2013	03/10/2033
056054-AA-7	BX 2019-XL A			4	1.A FM	18,980,023	100.1920	19,022,469	18,985,956	18,980,295	0	272	0	0	1.073	1.082	MON	9,484	34,248	11/10/2020	10/15/2036
056054-AE-9	BX 2019-XL B			4	1.A FM	4,019,294	99.9920	4,015,192	4,015,530	4,019,253	0	(41)	0	0	1.233	1.210	MON	2,305	0	12/15/2020	10/15/2036
056054-AF-6	BX 2019-XL C			4	1.A FM	2,843,444	99.9410	2,847,893	2,847,504	2,843,504	0	60	0	0	1.403	1.448	MON	1,860	3,301	11/24/2020	10/15/2036
056059-AG-3	BX 2018-IND B			4	1.A FM	3,722,764	99.8740	3,740,298	3,745,000	3,723,923	0	1,159	0	0	1.053	1.259	MON	1,861	6,624	11/03/2020	11/15/2035
05606F-AG-8	BX 2019-OC11 B			4	1.A FM	15,398,054	109.8000	16,415,129	14,950,000	15,356,291	0	(39,698)	0	0	3.605	3.266	MON	44,912	538,947	12/06/2019	12/09/2041
05606J-AA-3	BX 2018-BILT A			4	1.A FE	7,990,000	98.0050	7,840,433	8,000,000	7,960,060	0	(38,025)	0	0	0.959	2.275	MON	3,621	117,381	05/03/2018	05/15/2030
05606J-AG-0	BX 2018-BILT B			4	1.D FE	7,990,000	96.8830	7,750,656	8,000,000	7,959,965	0	(38,116)	0	0	1.179	2.499	MON	4,453	135,275	05/03/2018	05/15/2030
056070-AA-6	BX 2020-BXLP A			4	1.A FM	49,986,124	100.0150	49,961,778	49,954,278	49,985,758	0	(366)	0	0	0.953	0.938	MON	22,469	175,372	12/11/2020	12/15/2036
05608F-AA-9	BX 2019-CALM A			4	1.A FE	14,997,192	99.9400	14,990,992	15,000,000	14,962,612	0	(34,227)	0	0	1.029	1.327	MON	7,185	234,927	11/22/2019	11/15/2032
05608X-AC-6	BXMT 2020-FL3 AS			4	1.A FE	25,000,000	100.1380	25,034,605	25,000,000	25,000,000	0	0	0	0	1.903	1.911	MON	22,152	57,750	10/20/2020	03/15/2037
05608X-AE-2	BXMT 2020-FL3 B			4	1.D FE	15,000,000	100.1440	15,021,617	15,000,000	15,000,000	0	0	0	0	2.303	2.313	MON	16,086	41,983	10/20/2020	03/15/2037
06054M-AF-0	BACM 2016-UB10 XA			4	1.A FE	2,779,439	.6.2870	1,349,307	0	1,309,196	0	(300,949)	0	0	1.924	4.225	MON	34,418	435,662	05/23/2016	07/15/2049
06539L-AZ-3	BN 2018-BN13 ASB	.CF		4	1.A FM	15,817,634	113.9030	17,493,192	15,358,000	15,656,512	0	(78,162)	0	0	4.193	3.689	MON	53,663	643,961	07/23/2018	08/15/2061
065404-BB-0	BANK 2018-BN10 A5			4	1.A FM	1,017,500	115.2290	1,152,290	1,000,000	1,015,856	0	(1,644)	0	0	3.688	3.434	MON	3,073	27,660	03/25/2020	02/15/2061
065405-AD-4	BANK 2019-BN16 A3	.CF		4	1.A FM	15,149,745	116.2250	17,433,810	15,000,000	15,121,276	0	(15,455)	0	0	3.741	3.628	MON	46,763	561,150	02/01/2019	02/15/2052
065405-AE-2	BANK 2019-BN16 A4			4	1.A FM	1,606,272	118.4390	1,912,797	1,615,000	1,606,729	0	457	0	0	4.005	4.091	MON	5,390	48,511	03/23/2020	02/15/2052
065407-AB-6	BANK 2018-BN11 ASB	.CF		4	1.A FM	9,269,782	114.2860	10,285,739	9,000,000	9,175,973	0	(36,001)	0	0	4.010	3.553	MON	30,075	360,900	04/13/2018	03/15/2061
06540W-BC-6	BANK 2019-BN19 A2			4	1.A FM	6,080,796	110.0210	7,255,904	6,595,000	6,595,000	0	514,204	0	0	2.926	13.419	MON	16,081	144,727	03/24/2020	08/15/2061
06541F-BB-4	BANK 2017-BNK4 XA			4	1.A FE	2,462,522	.6.2220	2,280,396	0	2,343,413	0	(119,109)	0	0	1.402	4.285	MON	42,812	135,663	09/10/2020	05/15/2050
06541X-AH-3	BANK 2017-BNK7 XB			4	1.E FE	796,139	.1.2820	742,389	0	760,031	0	(36,108)	0	0	0.207	3.392	MON	9,977	35,387	09/10/2020	09/15/2060
08160B-AE-4	BMARK 2018-B5 ASB	.CF		4	1.A FM	15,310,914	115.0670	17,104,692	14,865,000	15,169,304	0	(60,835)	0	0	4.158	3.684	MON	51,511	618,131	07/27/2018	07/15/2051
08161C-AD-3	BMARK 2018-B2 A4			4	1.A FM	14,708,438	114.2170	16,561,494	14,500,000	14,687,121	0	(21,316)	0	0	3.615	3.394	MON	43,678	393,099	03/25/2020	02/15/2051
08162F-AE-3	BMARK 2019-B12 A5			4	1.A FM	7,129,152	112.6950	8,618,285	7,647,446	7,164,542	0	35,389	0	0	3.116	4.009	MON	19,855	178,698	03/23/2020	08/15/2052
08162V-AD-0	BMARK 2019-B10 A3			4	1.A FM	2,401,563	113.7830	2,844,581	2,500,000	2,408,625	0	7,063	0	0	3.455	4.002	MON	7,198	64,781	03/23/2020	03/15/2062
08162W-BH-8	BMARK 2020-B19 C			4	1.D FM	3,604,922	104.3650	3,652,772	3,500,000	3,602,514	0	(2,408)	0	0	3.211	2.867	MON	9,365	28,096	09/21/2020	09/15/2053
08163A-AF-0	BMARK 2020-B18 XA			4	1.A FE	13,801,516	12.0030	13,292,440	0	13,164,066	0	(637,450)	0	0	1.794	3.876	MON	165,554	862,508	07/23/2020	07/15/2053
08163L-AQ-2	BMARK 2020-B21 AS			4	1.A FE	17,509,915	103.5000	17,595,060	17,000,000	17,505,811	0	(4,104)	0	0	2.254	1.922	MON	31,936	31,936	11/20/2020	12/17/2053
124330-AA-2	BX 2017-CQHP A			4	1.A FM	12,710,156	98.6990	12,584,062	12,750,000	12,705,191	0	(7,470)	0	0	1.003</						

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12592L-BG-6	COMM 2014-CR20 ASB	CF		4	1.A FM	3,475,368	105.1560	3,548,298	3,374,305	3,398,872	0	(7,703)	0	0	3.305	2.862	MON	9,293	111,521	10/22/2014	11/10/2047
12592M-BF-6	COMM 2014-LC17 A2			4	1.A FM	7,319	100.1500	7,289	7,278	7,278	0	(41)	0	0	3.164	2.091	MON	19	853	06/03/2020	10/10/2047
12592P-BG-7	COMM 2014-UBS6 XA			4	1.A FE	1,369,111	2.7230	743,740	0	728,507	0	(197,564)	0	0	0.887	4.632	MON	20,203	263,469	07/26/2017	12/10/2047
12592X-AZ-9	COMM 2015-CR22 A2			4	1.A FM	110,424	100.1270	110,623	110,483	110,483	0	65	0	0	2.856	2.855	MON	263	3,155	12/12/2019	03/10/2048
12593F-BB-9	COMM 2015-LC21 ASB	CF		4	1.A FM	1,855,036	105.9690	1,908,573	1,801,061	1,817,825	0	(4,423)	0	0	3.421	2.932	MON	5,135	63,640	06/12/2015	07/10/2048
12593J-BC-9	COMM 2015-CR24 ASB	CF		4	1.A FM	9,336,726	105.9620	9,605,297	9,064,876	9,142,449	0	(31,198)	0	0	3.445	2.989	MON	26,024	312,285	07/24/2015	08/10/2048
12595H-AA-6	COMM 2017-PANW A	CF		4	1.A FE	13,961,766	105.8670	15,017,237	14,185,000	14,039,234	0	32,603	0	0	3.244	3.537	MON	38,347	460,161	02/27/2019	10/10/2029
126192-AD-5	COMM 2012-LC4 A4	CF		4	1.A FM	4,640,423	101.6660	4,700,100	4,623,086	4,621,721	0	(2,821)	0	0	3.288	3.178	MON	12,667	152,007	11/06/2013	12/10/2044
126192-AD-5	COMM 2012-LC4 A4			4	1.A FM	187,550	101.6660	187,741	184,665	187,053	0	(497)	0	0	3.288	3.178	MON	506	506	10/30/2020	12/10/2044
12623S-AF-7	COMM 2012-CR5 XA			4	1.A FE	1,314,593	2.2790	920,527	0	905,180	0	(409,412)	0	0	1.514	3.565	MON	50,965	480,149	03/24/2020	12/10/2045
12624P-AD-7	COMM 2012-CR3 ASB			4	1.A FM	173,095	101.4400	173,353	170,892	172,661	0	(434)	0	0	2.372	0.787	MON	338	338	10/30/2020	10/15/2045
12625C-AA-1	COMM 2013-WWP A1	CF		4	1.A FM	8,424,769	102.3390	8,855,859	8,653,431	8,608,039	0	17,898	0	0	2.499	2.935	MON	18,020	216,241	04/04/2014	03/10/2031
12625K-AM-7	COMM 2013-CR8 B			4	1.A FM	1,556,953	104.8790	1,573,181	1,500,000	1,546,145	0	(10,808)	0	0	3.950	2.575	MON	4,938	30,126	06/09/2020	06/10/2046
12625X-AA-5	COMM 2013-300P A1	CF		4	1.A FM	12,835,391	106.6900	12,802,816	12,000,000	12,302,747	0	(114,065)	0	0	4.353	3.321	MON	43,530	522,360	01/05/2016	08/10/2030
12626B-AE-4	COMM 2013-CR10 ASB	CF		4	1.A FM	6,845,413	104.4560	6,942,488	6,646,322	6,680,827	0	(14,178)	0	0	3.795	3.357	MON	21,019	252,228	08/01/2013	08/10/2046
12626G-BH-5	COMM 2013-LC13 AAB	CF		4	1.A FM	10,438,227	104.1540	10,555,250	10,134,298	10,183,288	0	(23,663)	0	0	3.774	3.329	MON	31,872	382,469	09/20/2013	08/10/2046
12630B-AE-8	COMM 2013-CR13 D			4	4.B FM	15,851,953	101.7350	15,260,316	15,000,000	15,645,691	0	(206,262)	0	0	4.886	3.327	MON	61,070	682,173	01/08/2020	11/10/2046
12630B-AG-3	COMM 2013-CR13 E			4	4.B FM	5,842,532	86.3500	4,909,854	5,686,000	5,805,589	0	(36,943)	0	0	4.886	4.116	MON	23,150	255,794	02/19/2020	11/10/2046
12630B-BD-9	COMM 2013-CR13 B			4	1.A FM	3,712,480	110.3780	3,863,242	3,500,000	3,679,236	0	(33,245)	0	0	4.886	3.040	MON	14,250	101,668	06/05/2020	11/10/2046
12630D-AW-4	COMM 2014-CR14 ASB	CF		4	1.A FM	6,387,051	104.7050	6,492,968	6,201,211	6,238,343	0	(14,250)	0	0	3.743	3.281	MON	19,343	232,111	01/09/2014	02/10/2047
12652F-AG-7	CSMC 2017-CALI B			4	1.D FE	533,418	106.7850	533,926	500,000	530,887	0	(2,531)	0	0	3.728	2.046	MON	1,553	4,713	09/02/2020	11/10/2032
12652F-AJ-1	CSMC 2017-CALI C			4	1.G FE	5,327,148	105.6840	5,284,218	5,000,000	5,295,941	0	(31,207)	0	0	3.778	2.162	MON	15,742	80,286	07/29/2020	11/10/2032
12654Y-AC-3	CPTS 2019-OPT X			4	1.A FE	5,177,090	1.2820	4,543,095	0	4,771,796	0	(664,303)	0	0	0.132	2.130	MON	38,915	643,950	11/01/2019	11/13/2039
12656K-AC-1	COMM 2020-CX X			4	1.C FE	10,496,972	3.9730	10,370,560	0	10,359,741	0	(137,232)	0	0	0.442	2.632	MON	96,223	96,223	10/23/2020	11/10/2046
14986D-AH-3	CD 2006-CD3 AM			4	1.A FM	4,188,127	102.6700	4,228,169	4,118,230	4,118,230	0	8,286	0	0	5.648	5.481	MON	19,383	232,598	12/22/2015	10/15/2048
17290M-AA-2	CGMT 2015-101A A			4	1.A FM	2,841,680	109.5140	3,285,407	3,000,000	2,861,274	0	7,057	0	0	3.529	3.979	MON	8,823	105,870	02/12/2018	01/14/2043
17318U-AE-4	CGOMT 2012-GC8 AAB			4	1.A FM	71,998	101.4620	72,193	71,153	71,786	0	(212)	0	0	2.608	1.245	MON	155	773	07/08/2020	09/10/2045
17320D-AJ-7	Citigroup Commer2013GC11tgage 2013-GC11 AAB			4	1.A FM	167,423	102.1570	167,797	164,253	166,490	0	(933)	0	0	2.690	1.249	MON	368	1,841	07/06/2020	04/10/2046
17320Q-AN-9	CGOMT 2013-375P E			4	1.D FM	1,397,134	98.5530	1,434,933	1,456,000	1,421,982	0	12,357	0	0	3.518	4.614	MON	4,268	52,070	12/19/2018	05/10/2035
17321J-AE-4	CGMT 2013-GC15 AAB	CF		4	1.A FM	3,005,852	104.2810	3,043,293	2,918,370	2,935,024	0	(6,702)	0	0	3.942	3.451	MON	9,587	143,250	09/18/2013	09/10/2046
17322Y-AM-2	CGOMT 2014-GC25 D			4	4.B FM	9,823,438	95.9540	9,595,384	10,000,000	9,854,037	0	30,600	0	0	3.548	3.972	MON	29,567	325,233	01/24/2020	10/10/2047
17327X-AN-7	CGOMT 2019-SST2 XCP			4	1.D FE	201,039	0.2220	13,560	0	13,279	0	(104,802)	0	0	1.726	3.531	MON	4,679	107,032	02/22/2019	12/15/2036
17328R-BE-8	CGOMT 2020-GC46 XA			4	1.A FE	14,282,369	7.2160	13,348,056	0	13,418,523	0	(863,846)	0	0	0.988	3.034	MON	152,272	1,062,633	10/29/2020	02/15/2053
17817F-AA-6	BCORE 2019-CORE A			4	1.A FM	20,006,250	99.5320	19,906,477	20,000,000	20,004,764	0	(1,486)	0	0	1.033	1.027	MON	9,751	264,618	01/22/2020	12/15/2031
233050-AC-7	DBUBS 2011-LC1A A3	CF		4	1.A FM	274,983	100.1360	272,647	272,277	272,277	0	(7)	0	0	5.002	4.901	MON	1,135	13,681	02/08/2011	11/10/2046
23305X-AS-0	DBUBS 2011-LC2A A1FL			4	1.A FM	1,413	100.0190	1,374	1,374	1,374	0	(14)	0	0	1.497	1.180	MON	1	28	10/04/2012	07/12/2044
23306G-AC-1	DBGS 2018-B10D B			4	1.D FM	2,827,729	100.0860	2,828,624	2,826,183	2,827,645	0	(84)	0	0	1.047	0.887	MON	1,397	0	12/17/2020	05/15/2035
23307D-BA-0	DBGS 2018-C1 A4			4	1.A FM	13,827,600	121.4390	16,224,255	13,360,000	13,789,530	0	(38,070)	0	0	4.466	3.985	MON	49,721	447,493	03/24/2020	10/15/2051
23312B-AE-0	DCOT 2019-MTC B			4	1.A FM	10,299,380	106.5890	10,658,896	10,000,000	10,264,131	0	(30,642)	0	0	3.072	2.778	MON	25,600	312,320	10/16/2019	09/15/2045
29425A-AF-0	CGMT 2015-GC33 AS																				

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36198F-AG-7	GSMS 2013-GC14 XA			4	1.A FE	2,582,430	1.3260	1,826,567	0	1,969,375	0	(613,056)	0	0	0.563	4.829	MON	64,625	742,662	02/13/2020	08/10/2046
36198F-AV-4	GSMS 2013-GC14 D			4	4.B FM	10,480,044	86.3300	8,584,621	9,944,000	10,350,715	0	(129,328)	0	0	4.743	3.082	MON	39,304	399,672	02/21/2020	08/10/2046
36249K-AC-4	GSMS 2010-C1 A2	CF		4	1.A FM	820,167	100.2160	798,026	796,309	795,794	0	(1,097)	0	0	4.592	3.107	MON	3,047	33,145	08/04/2010	08/10/2043
36249K-AC-4	GSMS 2010-C1 A2			4	1.A FM	1,270,361	100.2160	1,269,926	1,267,193	1,269,281	0	(1,080)	0	0	4.592	3.107	MON	4,849	0	12/15/2020	08/10/2043
36253P-AE-2	GSMS 2017-GS6 XA			4	1.A FE	3,686,843	5.6680	3,480,608	0	3,537,290	0	(149,553)	0	0	1.034	3.799	MON	52,936	166,388	09/14/2020	05/10/2050
36253X-AA-3	GSMS 2017-500K A			4	1.D FM	4,870,850	99.9680	4,878,445	4,880,000	4,871,689	0	839	0	0	0.853	0.965	MON	1,965	6,969	11/03/2020	07/15/2032
36254X-AE-4	GSMS 2017-FARM B			4	1.A FM	24,785,528	106.8340	26,708,612	25,000,000	24,830,465	0	11,865	0	0	3.541	3.716	MON	73,763	899,903	12/18/2017	01/10/2043
36255M-AN-7	GSMS 2017-SLP E			4	2.B FM	6,664,145	93.8390	6,429,820	6,852,000	6,773,834	0	35,841	0	0	4.591	5.320	MON	26,216	319,839	10/18/2017	10/10/2032
36255W-AA-3	GSMS 2018-RIVR A			4	1.A FM	14,496,032	97.8430	14,183,338	14,496,032	14,496,032	0	0	0	0	1.109	2.282	MON	7,589	234,817	07/17/2018	07/15/2035
36257X-AA-9	GSMS 2019-SOHO A			4	1.A FE	17,013,281	99.8570	16,975,732	17,000,000	17,010,706	0	(2,575)	0	0	1.053	1.036	MON	8,333	267,542	01/02/2020	06/15/2036
36257X-AG-6	GSMS 2019-SOHO B			4	1.D FE	7,835,000	97.6870	7,653,742	7,835,000	7,835,000	0	0	0	0	1.303	2.045	MON	4,753	143,219	05/31/2019	06/15/2036
38406H-AA-0	GRCE 2014-GRCE A			4	1.D FM	200,852	100.0860	200,172	200,000	200,605	0	(246)	0	0	3.369	2.500	MON	561	561	11/06/2020	06/10/2028
39152T-AA-8	GIWT 2019-WOLF A			4	1.A FM	29,925,000	97.8850	29,365,365	30,000,000	29,939,984	0	14,788	0	0	1.187	1.241	MON	16,578	477,773	12/11/2019	12/15/2036
44421L-AA-0	HY 2016-10HY A	CF		4	1.A FM	9,335,547	108.3960	10,839,592	10,000,000	9,492,950	0	78,426	0	0	2.835	3.858	MON	23,625	283,500	12/12/2018	08/10/2038
46590M-AT-7	JPMCC 2016-JP2 XA			4	1.A FE	1,841,382	8.0180	1,048,047	0	1,039,187	0	(175,359)	0	0	1.797	3.255	MON	19,569	285,296	07/11/2016	08/15/2049
46625Y-DK-6	JPMCC 2004-CBX E			4	1.A FM	5,526,109	102.7510	5,533,740	5,385,579	5,419,667	0	(4,895)	0	0	5.126	4.127	MON	23,005	283,824	02/13/2018	01/12/2037
46636D-AL-0	JPMCC 2011-C4 ASB	CF		4	1.A FM	668,310	100.5180	665,125	661,696	660,960	0	(428)	0	0	3.734	3.565	MON	2,059	29,318	05/25/2011	07/15/2046
46636V-AD-8	JPMCC 2011-C5 ASB	CF		4	1.A FM	614,653	100.8010	613,446	608,003	608,003	0	(669)	0	0	3.678	3.522	MON	1,865	27,394	09/16/2011	08/15/2046
46639J-AF-7	JPMCC 2013-C10 ASB	CF		4	1.A FM	5,803,297	102.6020	6,205,676	6,048,302	6,002,859	0	25,958	0	0	2.702	3.367	MON	13,618	163,413	09/09/2013	12/15/2047
46640J-AS-6	JPMCC 2013-C13 ASB	CF		4	1.A FM	1,792,582	103.6660	1,839,896	1,774,838	1,776,372	0	(1,443)	0	0	3.414	3.257	MON	5,049	60,588	06/28/2013	01/15/2046
46640L-AC-6	JPMBB 2013-C14 A3	CF		4	1.A FM	5,987,314	104.5600	6,078,018	5,812,966	5,867,985	0	(24,586)	0	0	4.096	3.652	MON	19,840	238,082	08/02/2013	08/15/2046
46640N-AG-3	JPMBB 2013-C15 XA			4	1.A FE	2,494,582	2.4660	1,978,587	0	2,053,292	0	(441,291)	0	0	1.050	6.863	MON	70,209	642,033	03/31/2020	11/15/2045
46640N-AL-2	JPMBB 2013-C15 C			4	1.A FM	16,294,247	107.7940	16,443,956	15,255,000	16,260,481	0	(33,766)	0	0	5.197	2.681	MON	66,065	66,065	11/24/2020	11/15/2045
46640N-AP-3	JPMBB 2013-C15 D			4	3.B FM	16,782,591	93.3890	14,565,655	15,596,774	16,502,332	0	(280,260)	0	0	5.197	2.968	MON	67,545	686,847	02/12/2020	11/15/2045
46640U-AC-6	JPMBB 2013-C17 A3	CF		4	1.A FM	6,684,766	107.2580	7,098,971	6,618,613	6,641,306	0	(10,892)	0	0	3.928	3.757	MON	21,663	259,959	06/01/2020	01/15/2047
46641B-AE-3	JPMCC 2013-C16 ASB	CF		4	1.A FM	8,304,322	104.3090	8,409,903	8,062,495	8,102,524	0	(17,649)	0	0	3.674	3.214	MON	24,687	296,248	11/08/2013	12/15/2046
46642E-AZ-9	JPMBB 2014-C21 ASB	CF		4	1.A FM	3,616,406	104.6490	3,674,325	3,511,084	3,533,645	0	(8,596)	0	0	3.428	2.972	MON	10,031	120,367	07/01/2014	08/15/2047
46642E-BA-3	JPMBB 2014-C21 XA			4	1.A FE	3,393,024	2.6510	2,828,806	0	2,941,004	0	(452,020)	0	0	1.000	6.907	MON	88,900	575,302	06/19/2020	08/15/2047
46644U-AY-4	JPMBB 2015-C30 A3			4	1.A FE	197,157	100.1940	197,401	197,019	197,147	0	(10)	0	0	3.322	3.080	MON	545	0	12/22/2020	07/15/2048
46648K-AQ-9	JPMDB Commercial2017C7 e Secu 2017-C7 A1			4	1.A FM	38,434	100.2780	38,469	38,363	38,405	0	(30)	0	0	2.081	1.859	MON	67	333	07/23/2020	10/15/2050
46650G-AA-8	JPMCC 2018-MINN A			4	1.A FE	17,999,297	101.6550	18,297,892	18,000,000	17,999,455	0	158	0	0	1.270	1.274	MON	10,795	316,595	02/18/2020	11/15/2035
46651M-AG-1	JPMCC 2019-MFP B			4	1.D FE	7,185,938	98.5040	7,387,782	7,500,000	7,225,895	0	39,958	0	0	1.313	2.403	MON	4,585	50,358	06/16/2020	07/15/2036
50185V-AA-1	LCCM 2014-909 A	CF		4	1.A FM	27,531,741	100.0460	27,012,382	27,000,000	26,995,514	0	(81,996)	0	0	3.388	3.096	MON	76,230	914,760	10/29/2018	05/15/2031
55282D-AA-2	MBRT 2019-MBR A			4	1.A FM	24,882,420	98.7510	24,687,788	25,000,000	24,906,732	0	22,762	0	0	1.080	1.180	MON	12,575	373,542	12/06/2019	11/15/2036
55354J-AA-2	MSDB 2017-712F A			4	1.A FM	9,962,500	108.6500	10,864,957	10,000,000	9,965,115	0	2,615	0	0	3.316	3.383	MON	27,633	252,415	03/26/2020	07/11/2039
55622T-AG-1	MAD 2015-11MD C			4	1.A FM	4,846,889	106.2030	5,310,147	5,000,000	4,917,866	0	14,410	0	0	3.555	4.004	MON	14,812	180,702	09/15/2015	09/10/2035
61690G-AC-5	MSBAM 2014-C14 ASB	CF		4	1.A FM	6,492,632	104.5950	6,593,526	6,303,863	6,340,050	0	(12,477)	0	0	3.581	3.132	MON	18,812	249,775	01/30/2014	02/15/2047
61690G-AE-1	MSBAM 2014-C14 A4	CF		4	1.A FM	4,163,139	103.4100	4,262,698	4,122,123	4,134,833	0	1,535	0	0	3.787	3.644	MON	13,009	156,105	01/30/2014	02/15/2047
61690Y-BU-5	MSC 2016-BNK2 A4			4	1.A FM	3,318,301	110.1600	3,855,597	3,500,000	3,336,786	0	18,485	0	0	3.049	3.960	MON	8,893	80,036	03/23/2020	11/15/2049
61691B-AG-6	MSCBB 2016-MART B			4	1.A FM	1,491,797	99.4700	1,492,057	1,500,000	1,492,483	0	686	0	0	2.480	3.105	MON	3,100	0	12/01/2020	09/13/2031
61691Q-AC-2	MSC 2018-L1 ASB	CF		4	1.A FM	5,046,783	116.1680	5,692,224	4,900,000	5,004,825	0	(19,451)	0	0	4.238	3.773	MON	17,305	207,662	10/12/2018	10/15/2051
61692A-AJ-1	MSC 2019-NUGS C			4	1.A FM	4,850,781	101.8140	5,090,713	5,000,000	4,865,348	0	14,566	0	0	3.000	3.753	MON	7,083	63,750	07/13/2020	12/15/2036
61692A-AN-2	MSC 2019-NUGS E			4	1.D FM	935,000	96.4660	964,663	1,000,000	937,804	0	2,804	0	0	2.396	4.115	MON	1,132	6,344	10/20/2020	12/15/2036
61692B-BU-3	MSC 2020-HR8 XA			4	1.A FE	9,013,245	14.3390	8,695,467	0	8,672,759	0	(340,486)	0	0	1.846	3.687	MON	93,304	485,756	07/24/2020	07/15/2053
61761A-AJ-7	MSBAM 2012-C5 E			4	4.B FM	5,281,963	98.9890	5,028,661	5,080,000	5,205,112	0	(76,850)	0	0	4.675	2.933	MON	19,790	201,554	01/30/2020	08/15/2045
61761A-AY-4	MSBAM 2012-C5 A3	CF		4	1.A FM	2,756,366	100.6250	2,719,252	2,702,359	2,704,916	0	(5,791)	0	0	2.825	2.530	MON	6,362	90,052	07/13/2012	08/15/2045
61762M-AW-1	MSBAM 2013-C10 A3FL			4	1.A FM	119,440	100.1130	122,211	122,073	119,765	0	325	0	0	1.153	2.044	MON	66	482	09/04/2020	07/15/2046
61762X-AS-6	MSBAM 2013-C12 ASB	CF		4	1.A FM	6,369,861	103.8060	6,369,022	6,135,525	6,173,395	0	(19,951)	0	0	3.824	3.211	MON	19,552	234,622	01/15/2014	10/15/2046
61763K-AY-0	MSBAM 2014-C15 ASB	CF		4	1.A FM	8,418,367	104.9770	8,580,106	8,173,349	8,222,927	0	(23,573)	0	0	3.654	3.197	MON	24,888	474,622	03/26/2014	04/15/2047
61763X-AC-0	MSBAM 2014-C18 ASB	CF		4	1.A FM	6,240,094	104.6380	6,339,568	6,058,567	6,102,002	0	(14,158)	0	0	3.621	3.175	MON	18,282	245,539	09/18/2014	10/15/2

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61768F-AA-8	MISC 2018-BOP A			4	1.A FM	192,687	.98,3200	189,450	192,687	192,687	.0	.0	.0	.0	1.004	2.136	MON	.91	2,931	08/15/2018	08/15/2033
63874L-AJ-3	NCMS 2018-TECH B	.CF		4	1.A FM	5,500,056	.98,0010	5,390,066	5,500,000	5,424,050	.0	(75,990)	.0	.0	1.198	1.946	MON	3,111	94,665	10/29/2018	11/15/2034
63874L-AS-3	NCMS 2018-TECH F			4	2.B FM	2,765,000	.96,9740	2,681,321	2,765,000	2,765,000	.0	.0	.0	.0	3.153	4.194	MON	4,116	102,402	01/19/2018	11/15/2034
64966T-FE-9	NYHDC 2014-8SPR B	.CF		4	1.D FE	2,441,885	105.5650	2,533,560	2,400,000	2,400,000	.0	(20,600)	.0	.0	3.864	3.548	MON	7,728	92,736	10/24/2014	02/15/2048
66981E-AC-7	A10 2020-C B			4	1.C FE	13,499,776	.99,9980	13,499,776	13,500,000	13,499,966	.0	.190	.0	.0	2.617	2.636	MON	15,702	88,324	09/08/2020	08/15/2040
682439-AA-2	AACMT 2005-C6A A1	.CF		4	1.A FM	7,958,187	107.7380	7,320,359	6,794,610	7,129,277	.0	(99,389)	.0	.0	5.690	2.775	MON	21,477	386,586	05/05/2015	10/13/2037
682439-AQ-7	AACMT 2005-C6A F			4	1.A FM	1,846,800	124.3610	2,126,580	1,710,000	1,833,428	.0	(6,972)	.0	.0	5.690	4.965	MON	5,405	97,292	12/28/2018	10/13/2037
74167T-AC-4	PRIMA PRIMA 2020-8A			4	1.G FE	19,426,672	100.2200	20,044,000	20,000,000	19,457,941	.0	31,269	.0	.0	2.750	3.198	MON	16,806	236,806	07/01/2020	12/01/2070
75574X-AA-3	RCMT 2019-FL3 A			4	1.A FE	157,184	.99,2760	156,046	157,184	157,184	.0	.0	.0	.0	1.148	2.164	MON	.35	2,626	03/29/2019	03/25/2034
75575M-AG-3	RCMT 2019-5 B	.CF		4	1.A FM	8,971,931	102.7890	9,222,202	8,972,000	8,970,460	.0	(1,461)	.0	.0	4.254	4.295	MON	6,361	381,678	01/28/2019	02/25/2052
77846E-AA-3	RPT 2017-ROSS A			4	1.A FM	600,563	100.4030	613,327	610,865	606,548	.0	5,985	.0	.0	1.109	3.527	MON	.320	7,428	08/10/2020	06/15/2033
77846E-AL-9	RPT 2017-ROSS E			4	1.D FM	1,081,385	.97,5720	1,082,182	1,109,113	1,086,244	.0	4,859	.0	.0	3.989	4.921	MON	2,089	28,688	06/08/2020	06/15/2033
77846E-AN-5	RPT 2017-ROSS F			4	1.D FM	3,839,237	.95,1600	3,653,419	3,839,237	3,839,237	.0	.0	.0	.0	3.909	5.413	MON	7,086	200,069	06/21/2017	06/15/2033
78413M-AA-6	SFAVE 2015-SAVE A1	.CF		4	1.A FM	3,458,572	109.7130	4,064,878	3,705,000	3,481,612	.0	11,129	.0	.0	3.872	4.487	MON	11,955	143,458	04/01/2019	01/05/2043
78413M-AG-3	SFAVE 2015-SAVE XA			4	1.A FE	5,458,338	.5,3330	5,035,539	.0	4,762,332	.0	(235,601)	.0	.0	0.453	5.165	MON	35,656	496,920	12/07/2018	01/05/2043
78426R-AC-6	SGCMS 2019-787E B			4	1.A FM	10,371,697	117.4900	11,831,241	10,070,000	10,321,450	.0	(27,422)	.0	.0	4.415	4.063	MON	37,049	444,591	02/01/2019	02/15/2041
88327H-AA-1	THPT 2018-THL A			4	1.A FM	202,299	.97,0560	196,557	202,520	201,875	.0	(443)	.0	.0	0.909	1.265	MON	.106	2,972	11/15/2019	11/11/2034
88327H-AG-8	THPT 2018-THL B			4	1.A FM	202,496	.96,0160	194,451	202,520	201,966	.0	(533)	.0	.0	1.248	1.588	MON	.147	3,705	11/07/2019	11/11/2034
90117P-AG-0	AOTA 2015-1211 XB			4	1.D FE	317,736	.0,1930	172,084	.0	173,377	.0	(41,140)	.0	.0	0.051	1.436	MON	3,769	45,229	07/07/2017	08/10/2035
90187L-AG-4	PRKAV 2017-245P B	.CF		4	1.A FM	5,139,720	108.1840	5,409,203	5,000,000	5,092,511	.0	(14,986)	.0	.0	3.657	3.406	MON	15,239	185,918	05/17/2017	06/05/2037
90268T-AD-6	UBSC 2011-C1 AAB	.CF		4	1.A FM	330,656	100.7880	328,350	325,784	325,758	.0	(419)	.0	.0	3.187	2.962	MON	.865	10,383	12/09/2011	01/10/2045
90268T-AE-4	UBSC 2011-C1 XA			4	1.A FE	102,082	.0,7390	8,874	.0	8,909	.0	(25,205)	.0	.0	2.134	(0,828)	MON	2,135	26,972	08/27/2015	01/10/2045
90269G-AD-3	UBSCM 2012-C1 AAB	.CF		4	1.A FM	3,263,200	100.8940	3,243,745	3,215,006	3,215,356	.0	(3,875)	.0	.0	3.002	2.775	MON	8,043	96,589	04/24/2012	05/10/2045
90270R-BC-7	UBSBB 2012-C4 A3			4	1.A FM	183,820	100.5890	184,563	183,482	183,544	.0	(275)	.0	.0	2.533	2.126	MON	.387	1,549	08/18/2020	12/10/2045
90270R-BF-0	UBSBB 2012-C4 AAB			4	1.A FM	156,428	101.3790	157,235	155,095	156,296	.0	(132)	.0	.0	2.459	1.252	MON	.318	706	12/22/2020	12/10/2045
90270Y-BG-3	UBSBB 2013-C5 AAB	.CF		4	1.A FM	2,208,715	102.3630	2,195,060	2,144,391	2,153,237	.0	(3,662)	.0	.0	2.687	2.255	MON	4,802	59,219	02/15/2013	03/10/2046
90276E-AC-1	UBSCM 2017-C1 ASB	.CF		4	1.A FM	12,359,850	108.2990	12,995,827	12,000,000	12,177,002	.0	(53,014)	.0	.0	3.256	2.777	MON	32,560	390,720	05/31/2017	06/15/2050
90276F-AU-8	UBSCM 2018-C10 ASB	.CF		4	1.A FM	13,608,320	115.1460	15,213,088	13,212,000	13,475,276	.0	(52,957)	.0	.0	4.213	3.747	MON	46,380	556,556	05/23/2018	05/15/2051
90276X-AS-4	UBSCM 2018-C11 ASB	.CF		4	1.A FM	6,448,813	114.9620	7,197,745	6,261,000	6,386,975	.0	(25,555)	.0	.0	4.119	3.650	MON	21,489	257,839	06/28/2018	06/15/2051
90278L-AZ-2	UBSCM 2018-C15 XA			4	1.A FE	1,476,545	.5,8960	1,256,625	.0	1,190,955	.0	(146,215)	.0	.0	0.941	4.940	MON	16,712	219,552	12/18/2018	12/15/2051
90353D-AW-5	UBSCM 2018-C12 ASB	.CF		4	1.A FM	10,299,993	115.5630	11,556,254	10,000,000	10,206,635	.0	(41,140)	.0	.0	4.195	3.724	MON	34,954	419,446	08/03/2018	08/15/2051
91830C-AG-3	VNDO 2012-GAVE B	.CF		4	1.A FM	4,099,979	103.0340	4,121,362	4,000,000	4,017,082	.0	(11,366)	.0	.0	3.298	3.011	MON	10,992	131,908	11/16/2012	11/15/2030
92890F-AV-8	WFRBS 2014-C20 ASB	.CF		4	1.A FM	1,385,827	104.8280	1,410,486	1,345,527	1,354,080	.0	(2,277)	.0	.0	3.638	3.189	MON	4,079	55,216	04/29/2014	05/15/2047
92936C-AG-4	WFRBS 2011-C4 AFL			4	1.A FM	46,218	100.0630	46,017	45,988	46,019	.0	(191)	.0	.0	1.608	1.192	MON	.35	981	12/20/2019	06/15/2044
92936J-BB-9	WFRBS 2011-C5 A4			4	1.A FM	194,986	101.4340	195,152	192,393	194,135	.0	(850)	.0	.0	3.667	0.865	MON	.588	588	11/02/2020	11/15/2044
92936T-AH-5	WFRBS 2012-C7 AFL			4	1.A FM	192,254	100.7380	191,549	190,145	189,974	.0	(1,753)	.0	.0	1.352	1.452	MON	107	3,567	07/03/2019	06/15/2045
92937E-AE-4	WFRBS 2013-C11 ASB			4	1.A FM	151,565	102.0580	151,500	148,445	151,355	.0	(210)	.0	.0	2.630	0.495	MON	.325	.0	12/03/2020	03/15/2045
92937E-AG-9	WFRBS 2013-C11 B			4	1.A FM	15,169,121	103.5900	15,331,364	14,800,000	15,116,541	.0	(52,581)	.0	.0	3.714	2.574	MON	45,806	190,404	09/29/2020	03/15/2045
92937E-AH-7	WFRBS 2013-C11 C			4	1.A FM	2,819,609	103.8490	2,855,840	2,750,000	2,813,267	.0	(6,342)	.0	.0	4.200	2.971	MON	9,624	19,574	10/16/2020	03/15/2045
92937F-AE-1	WFRBS 2013-C12 ASB			4	1.A FM	4,349,491	102.3510	4,													

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95001J-AX-5	WFCM 2018-C44 A5		4		1.A FM	4,298,797	118.5730	5,027,479	4,240,000	4,293,407	.0	(5,390)	.0	.0	4.212	4.020	MON	14,882	133,942	03/23/2020	05/15/2051
95001V-AT-7	WFCM 2019-C51 A3		4		1.A FM	9,646,000	109.2690	11,363,961	10,400,000	10,400,000	.0	754,000	.0	.0	3.055	12.761	MON	26,477	238,290	03/24/2020	06/15/2052
95002E-BB-2	WFCM 2020-C55 A5		4		1.A FM	5,355,230	109.5810	6,591,297	6,015,000	5,397,675	.0	42,445	.0	.0	2.725	4.110	MON	13,659	122,932	03/23/2020	02/15/2053
95002N-AA-5	WFCM 2019-JWDR A		4		1.A FE	4,963,810	101.0470	5,052,341	5,000,000	4,970,817	.0	6,067	.0	.0	2.501	2.728	MON	10,419	127,109	09/19/2019	09/15/2031
95002N-AG-2	WFCM 2019-JWDR B		4		1.D FE	7,445,753	98.0280	7,352,115	7,500,000	7,456,789	.0	9,658	.0	.0	2.696	2.933	MON	16,850	205,570	09/19/2019	09/15/2031
95002U-AJ-0	WFCM 2020-C58 A4		4		1.A FE	3,347,302	103.9820	3,379,428	3,250,000	3,346,912	.0	(389)	.0	.0	2.092	1.758	MON	5,666	.0	12/03/2020	07/15/2053
95002U-AP-6	WFCM 2020-C58 A5		4		1.A FE	4,634,676	103.9190	4,676,337	4,500,000	4,634,148	.0	(528)	.0	.0	2.398	2.062	MON	8,993	.0	12/03/2020	07/15/2053
95002X-BH-7	WFCM 2020-C57 XA		4		1.A FE	3,773,271	15.4320	3,848,118	.0	3,657,737	.0	(115,534)	.0	.0	2.101	4.899	MON	43,669	180,337	08/20/2020	08/15/2053
96221T-AH-0	WFRBS 2014-LC14 XA		4		1.A FE	1,961,177	3.2270	944,103	.0	933,626	.0	(179,358)	.0	.0	1.264	3.684	MON	30,822	377,864	06/21/2016	03/15/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,562,114,632	XXX	1,586,432,778	1,442,834,559	1,539,528,408	.0	(8,581,511)	.0	.0	XXX	XXX	XXX	4,595,374	46,552,168	XXX	XXX
000299-AA-5	A10 2019-B A1		4		1.A FE	2,481,326	101.2890	2,507,441	2,475,524	2,477,872	.0	(3,455)	.0	.0	3.085	2.949	MON	.0	3,394	01/22/2020	08/15/2040
000299-AB-3	A10 2019-B AS		4		1.A FE	9,999,872	99.9670	9,996,702	10,000,000	9,999,951	.0	63	.0	.0	3.222	3.244	MON	14,320	322,200	07/29/2019	08/15/2040
00119M-AG-9	ACAR 2020-3A B2		4		1.C FE	5,000,000	99.9960	4,999,791	5,000,000	5,000,000	.0	.0	.0	.0	3.221	3.234	JAJO	33,999	96,183	02/12/2020	01/15/2033
00178U-AC-3	AMSR 2020-SFR2 C		4		1.F FE	1,749,936	103.3590	1,808,777	1,750,000	1,749,746	.0	(190)	.0	.0	2.533	2.524	MON	1,601	20,071	06/05/2020	07/17/2037
006346-AS-9	ADMSO 2018-1 A	1,4			1.F FE	8,974,071	105.7520	9,417,575	8,905,375	8,953,545	.0	2,061	.0	.0	4.810	4.715	MON	19,038	428,948	01/25/2019	11/15/2048
023765-AA-8	AMER AIRLINE 16-2 AA PTT		1		2.A FE	2,428,500	96.4570	2,342,448	2,428,500	2,428,500	.0	.0	.0	.0	3.200	3.200	JD	3,454	77,712	05/02/2016	06/15/2028
02376U-AA-3	AMERICAN AIRLINES INC		1		2.A FE	5,253,733	98.4860	5,233,051	5,313,510	5,276,693	.0	5,070	.0	.0	3.575	3.805	JJ	87,592	189,958	03/02/2018	01/15/2028
023771-B9-1	AMERICAN AIRLINES		1		2.A FE	4,109,282	97.6590	4,013,084	4,109,282	4,109,282	.0	.0	.0	.0	3.000	3.000	AO	26,025	123,278	09/19/2016	10/15/2028
02377A-AA-6	AMER AIRLN 14-1 A PTT	LS	1,4		3.A FE	3,342,939	93.6760	3,171,178	3,385,255	3,354,934	.0	4,771	.0	.0	3.700	4.013	AO	31,314	125,254	03/20/2018	10/01/2026
02529H-AG-5	ACAR 2018-1 D		4		1.E FE	181,896	101.5370	181,459	178,713	181,145	.0	(751)	.0	.0	3.990	0.013	MON	410	1,171	10/14/2020	04/10/2024
02530Q-AA-5	ACAR 2020-4 A		4		1.A FE	174,259	100.0830	174,413	174,268	174,261	.0	2	.0	.0	0.530	0.537	MON	46	113	10/20/2020	03/13/2024
02665U-AA-3	AH4R 2014-SFR2 A		4		1.A FE	4,471,110	107.8020	4,820,190	4,471,334	4,454,633	.0	2,102	.0	.0	3.786	3.877	MON	14,107	169,844	09/10/2014	10/17/2036
02666A-AA-6	AH4R 2015-SFR1 A		4		1.A FE	5,379,088	107.3230	5,773,259	5,379,307	5,374,947	.0	(793)	.0	.0	3.467	3.473	MON	15,542	186,500	02/26/2015	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS		4		6. *	.1	0.0010	.57	.0	.0	.0	.0	.0	.0	0.000	0.000	MON	.0	.0	02/26/2015	04/17/2052
03027J-AJ-1	AMETOW		2		1.A FE	30,259,847	101.8010	31,466,803	30,910,000	30,721,725	.0	80,563	.0	.0	3.070	3.377	MON	42,175	948,937	07/01/2015	03/15/2023
03027W-AK-8	AMETOW		1		1.A FE	3,964,840	109.3560	4,374,255	4,000,000	3,971,236	.0	3,382	.0	.0	3.652	3.795	MON	6,492	146,080	01/24/2019	03/23/2028
03065D-AG-2	AMCAR 2016-3 D		4		1.A FE	277,557	100.3960	276,089	275,000	275,749	.0	(1,808)	.0	.0	2.710	0.079	MON	476	1,863	09/29/2020	09/08/2022
03065T-AG-7	AMCAR 2016-4 D		4		1.A FE	202,773	100.8980	201,796	200,000	201,776	.0	(997)	.0	.0	2.740	0.210	MON	350	913	10/16/2020	12/08/2022
03066F-AF-8	AMCAR 2017-4 B		4		1.A FE	143,957	100.3680	142,923	142,399	142,844	.0	(1,112)	.0	.0	2.360	0.851	MON	121	1,680	06/22/2020	12/19/2022
03066M-AD-8	AMCAR 2018-3 A3		4		1.A FE	168,871	101.1730	167,798	165,852	167,616	.0	(1,255)	.0	.0	3.380	1.095	MON	202	1,869	08/28/2020	07/18/2023
03066M-AF-3	AMCAR 2018-3 C		4		1.C FE	5,072,852	105.3200	5,265,999	5,000,000	5,035,698	.0	(20,229)	.0	.0	3.740	3.321	MON	6,753	187,000	02/27/2019	10/18/2024
03217J-AB-7	AMSR 2020-SFR5 B		4		1.D FE	10,166,735	101.2420	10,293,225	10,167,000	10,166,407	.0	(328)	.0	.0	1.830	1.821	MON	8,786	24,807	10/07/2020	11/17/2037
03332A-AA-8	AMCAR 2020-10A AV		4		1.A FE	22,725,000	100.7130	22,811,483	22,650,000	22,719,809	.0	(5,191)	.0	.0	3.619	3.571	JAJO	150,279	489,545	06/04/2020	04/25/2038
038779-AB-0	ARBYS 2020-1A A2	1,4			2.C FE	13,965,000	101.7780	14,213,319	13,965,000	13,965,000	.0	.0	.0	.0	3.237	3.250	JAJO	76,597	113,012	07/23/2020	07/30/2050
05363U-AS-2	AVERY 2014-1A AR		4		1.A FE	1,340,796	99.9750	1,340,454	1,340,796	1,340,796	.0	.0	.0	.0	1.315	2.909	JAJO	3,330	32,096	03/30/2017	04/25/2026
05369D-AA-3	AVID 2019-1 A		4		1.F FE	84,662	100.9260	85,448	84,664	84,680	.0	17	.0	.0	2.620	2.599	MON	99	2,218	10/16/2019	02/15/2024
05377R-CK-8	AESOP 2016-2A A		4		1.C FE	2,785,681	101.2730	2,857,920	2,822,000	2,811,905	.0	14,502	.0	.0	2.720	3.277	MON	2,345	76,758	02/27/2019	11/20/2022
05377R-CR-3	AESOP 2017-1A B		4		1.F FE	13,338,388	102.1240	13,470,208	13,190,000	13,264,743	.0	(47,671)	.0	.0	3.410	3.045	MON	13,743	449,779	05/29/2019	09/20/2023
11042T-AA-1	BRITISH AIR 18-1 AA PTT		4		1.F FE	4,340,794	100.3920	4,357,808	4,340,794	4,340,794	.0	.0	.0	.0	3.800	3.800	MJSD	5,040	164,950	03/14/2018	09/20/2031
12508V-AC-7	CGO 2018-1 B		4		1.A FE	201,875	100.8630	201,727	200,000	200,443	.0	(1,331)	.0	.0	3.090	2.420	MON	292	6,180	12/03/2019	06/16/2025
12563L-AS-6	CLIF 2020-3A A		4		1.F FE	19,445,991	100.6800	19,582,335	19,450,000	19,446,073	.0	82	.0	.0	2.070	2.083	MON	15,657	67,103	10/02/2020	10/18/2045
12597T-AA-8	CPS Auto Trust 2020C 2020-C A		4		1.A FE	162,432	100.1500	162,685	162,440	162,435	.0	.3	.0	.0	0.630	0.636	MON	45	256	09/11/2020	03/15/2024
12635J-AD-8	CPS Auto Trust 2015C 2015-C D		4		1.A FE	2,893	100.1060	2,864	2,861	2,863	.0	(10)	.0	.0	4.630	3.526	MON	.6	132	05/02/2019	08/16/2021
19260M-AA-4	COIN 2017-1A A2	1,4			2.B FE	28,173,818	97.2120	26,731,105	27,497,675	27,888,199	.0	53,612	.0	.0	5.216	4.644	JAJO	262,951	1,434,279	08/28/2019	04/25/2047
20824L-AA-3	CONN 2019-B A		4		2.B FE	20,138	100.1220	20,163	20,139	20,157	.0	19	.0	.0	2.660	2.519	MON	24	534	11/19/2019	06/17/2024
22822R-BB-5	CROWN CASTLE	1,2			1.F FE	3,000,000	100.7460	3,022,371	3,000,000	3,000,000	.0	.0	.0	.0	3.222	3.222	MON	4,296	96,660	04/30/2015	05/15/2022
233046-AF-8	DNKN 2017-1A A211	1,4			2.B FE	7,780,000	106.3400	8,273,266	7,780,000	7,780,000	.0	.0	.0	.0	4.030	3.970	FWAN	35,708	313,534	09/14/2017	11/20/2047
23343G-AE-2	DTAOT 2019-1A C		4		1.C FE	204,938	101.9530	203,905	200,000	203,652	.0	(1,285)	.0	.0	3.610	0.345	MON	321	1,203	10/16/2020	11/15/2024
23343R-AA-6	DT Auto Owner Tr20202A 2020-2A A		4		1.A FE	131,124	100.4580	131,727	131,126	131,125	.0	.1	.0	.0	1.140	1.144	MON	66	764	06/02/2020	01/16/2024
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1		4		1.D FE	5,349,063	99.9780	5,347,892	5,349,063	5,349,063	.0	.0	.0	.0	0.315	0.315	MON	467	4,207	09/15/2020	09/22/2021
25755T-AF-7	DPABS 2017-1A A21	1,4			2.A FE	213,133	99.4850	212,302	213,400	210,937	.0	(2,441)	.0	.0	1.467	2.247	JAJO	591	5,408	03/20/2019	07/25/2

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25755T-AJ-9	DPABS 2018-1A A2I			1,4	2.A FE	8,305,614	105.9520	8,835,416	8,339,053	8,314,124	0	(4,846)	0	0	4.116	4.076	JAU	62,927	343,235	12/17/2018	07/25/2048
26207K-AG-6	DRIVE 2017-3 D			4	1.D FE	102,693	101.4880	103,094	101,582	102,014	0	(333)	0	0	3.530	2.692	MON	159	3,586	09/25/2019	12/15/2023
26208D-AG-1	Drive Auto Recei2017BA rust 2017-BA E			4	1.E FE	225,259	101.4840	223,265	220,000	221,380	0	(865)	0	0	5.300	4.433	MON	518	11,660	03/28/2019	07/15/2024
26208L-AC-2	HONK 2018-1A A2			1,4	2.C FE	11,213,414	105.8740	11,871,093	11,212,500	11,213,158	0	38	0	0	4.739	4.766	JAU	104,796	531,360	01/04/2019	04/20/2048
26208L-AD-0	HONK 2019-1A A2			1,4	2.C FE	8,842,500	105.8400	9,358,944	8,842,500	8,842,500	0	0	0	0	4.641	4.668	JAU	80,936	410,380	03/12/2019	04/20/2049
26208L-AE-8	HONK 2019-2A A2			1,4	2.C FE	9,900,000	105.7960	10,473,809	9,900,000	9,900,000	0	0	0	0	3.981	4.001	JAU	77,729	394,119	09/10/2019	10/20/2049
26209A-AF-8	DRIVE 2019-4 C			4	1.F FE	9,998,575	102.1910	10,219,102	10,000,000	9,999,291	0	614	0	0	2.510	2.529	MON	11,156	251,000	09/09/2019	11/17/2025
26209X-AA-9	HONK 2020-1A A2			1,4	2.C FE	9,975,000	104.8710	10,460,894	9,975,000	9,975,000	0	0	0	0	3.786	3.804	JAU	74,482	109,100	06/26/2020	07/20/2050
26209X-AC-5	HONK 2020-2A A2			1,4	2.C FE	5,250,000	101.8150	5,345,278	5,250,000	5,250,000	0	0	0	0	3.237	3.250	JAU	8,025	0	10/29/2020	01/20/2051
26253A-AA-4	DT Auto Owner Tr20203A 2020-3A A			4	1.A FE	159,103	100.1310	159,315	159,107	159,104	0	1	0	0	0.540	0.543	MON	38	196	09/16/2020	04/15/2024
26253K-AA-2	DT Auto Owner Tr20193A 2019-3A A			4	1.A FE	18,141	100.1510	18,169	18,141	18,142	0	1	0	0	2.550	2.534	MON	21	463	07/23/2019	08/15/2022
28415T-AA-2	EHGVT 2014-A A			4	1.F FE	622,911	100.3170	624,902	622,917	622,917	0	(6)	0	0	2.530	2.545	MON	263	15,760	10/22/2014	02/25/2027
28415P-AA-2	EHGVT 2016-A A			4	1.F FE	7,047,960	100.8540	7,108,288	7,048,077	7,048,905	0	670	0	0	2.730	2.741	MON	3,207	192,413	06/22/2016	04/25/2028
28416T-AB-1	EHGVT 2019-A B			4	1.F FE	9,016,709	101.3810	9,142,680	9,018,174	9,016,238	0	(581)	0	0	2.910	2.933	MON	4,374	262,429	08/14/2019	01/25/2034
28932M-AG-0	ELM RD GENERATING STAT			1	1.F FE	656,234	112.2420	736,569	656,234	656,234	0	0	0	0	4.673	4.673	JJ	13,800	30,666	01/12/2011	01/19/2031
30166E-AE-6	EART 2018-4A C			4	1.C FE	202,673	101.2340	202,468	200,001	202,196	0	(477)	0	0	3.970	0.779	MON	353	662	12/02/2020	09/15/2023
30167Y-AA-9	Exeter Automobi120202A ables 2020-2A A			4	1.A FE	105,122	100.2850	105,428	105,128	105,126	0	3	0	0	1.130	1.138	MON	53	610	06/02/2020	08/15/2023
3137F7-2J-3	ACER 0014 X			4	1.A FE	5,758,362	21.8680	5,748,415	0	5,723,569	0	(34,793)	0	0	2.805	5.245	MON	61,437	61,437	11/13/2020	10/25/2055
32057H-AG-2	FIAGT 2016-2A C			4	1.A FE	51,653	100.1370	51,613	51,542	51,542	0	(97)	0	0	2.530	2.216	MON	58	761	05/27/2020	07/15/2022
33844P-AC-9	FCAT 2018-3 B			4	1.B FE	254,717	101.6180	254,046	250,000	254,175	0	(541)	0	0	3.590	0.690	MON	399	748	12/02/2020	12/16/2024
34417M-AA-5	FOCUS 2017-1A A2I			1,4	2.B FE	7,190,538	99.6830	7,214,567	7,237,500	7,230,862	0	19,175	0	0	3.857	4.156	JAU	47,300	279,150	10/29/2018	04/30/2047
34417M-AB-3	FOCUS 2017-1A A2I1			1,4	2.B FE	11,774,220	95.1870	11,022,628	11,580,000	11,729,929	0	(19,151)	0	0	5.093	4.796	JAU	99,933	589,769	10/29/2018	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2			1,4	2.B FE	987,656	96.7220	947,875	980,000	985,692	0	252	0	0	5.184	5.076	JAU	8,608	50,803	12/19/2018	10/30/2048
34486*-AA-0	FOOTBALL CLUB TRUST PP			1	1.F FE	3,000,000	109.4640	3,283,919	3,000,000	3,000,000	0	0	0	0	3.410	3.410	OCT	24,438	103,437	08/20/2012	10/05/2024
34719R-AC-5	FORE 2018-1A A2			4	1.A FE	9,932,813	98.9230	9,892,309	10,000,000	9,988,484	0	55,671	0	0	1.858	3.692	MON	4,129	62,441	09/09/2020	11/16/2035
34719R-AD-3	FORE 2018-1A B			4	1.D FE	14,653,125	98.4900	14,773,544	15,000,000	14,938,764	0	285,639	0	0	2.098	8.678	MON	6,992	106,248	09/10/2020	11/16/2035
34719R-AF-8	FORE 2018-1A D			4	2.C FE	19,250,000	92.2900	17,765,827	19,250,000	19,250,000	0	0	0	0	3.583	5.798	MON	17,241	930,375	11/28/2018	11/16/2035
36256D-AA-4	GLS Auto Receiva20191A st 2019-1A A			4	1.A FE	17,756	100.3430	17,817	17,757	17,756	0	0	0	0	3.370	3.406	MON	27	598	02/05/2019	01/17/2023
36258A-AB-6	GCAR 2019-3A B			4	1.F FE	18,906,099	102.2160	19,262,691	18,845,000	18,880,421	0	(25,678)	0	0	2.720	2.585	MON	22,782	469,869	01/15/2020	06/17/2024
36258X-AA-8	AVID 2020-1A A			4	1.C FE	108,796	100.9760	109,864	108,803	108,800	0	3	0	0	2.170	2.183	MON	105	2,027	01/28/2020	02/15/2024
39154T-AS-7	GALC 2018-1 B			4	1.A FE	312,730	102.0990	312,423	306,000	312,404	0	(326)	0	0	2.990	0.585	MON	407	0	12/11/2020	06/17/2024
411707-AD-4	HNGRY 2018-1A A2I1			1,4	2.B FE	21,291,745	105.9300	22,521,359	21,260,625	21,284,055	0	1,021	0	0	4.959	4.962	MJSD	32,215	1,054,314	02/07/2019	06/20/2048
411707-AH-5	HNGRY 2020-1A A2			1,4	2.B FE	21,100,000	102.1470	21,552,929	21,100,000	21,100,000	0	0	0	0	3.981	4.001	MJSD	23,333	0	11/13/2020	12/20/2050
42806D-AU-3	HERTZ 2016-2A A			4	1.F FE	4,361,234	99.0000	4,330,308	4,374,049	4,373,055	0	4,172	0	0	2.950	3.067	MON	2,151	129,034	01/30/2018	03/25/2022
42806D-BC-2	HERTZ 2016-4A A			4	1.F FE	3,040,427	100.0000	3,129,420	3,129,420	3,113,078	0	28,041	0	0	2.650	3.609	MON	1,382	82,930	04/27/2018	07/25/2022
42806D-BQ-1	HERTZ 2018-1A A			4	1.F FE	2,277,817	99.5000	2,266,676	2,278,066	2,277,955	0	49	0	0	3.290	3.315	MON	1,249	74,948	01/17/2018	02/25/2024
42806D-BV-0	HERTZ 2018-2A A			4	1.F FE	1,599,455	99.5000	1,591,463	1,599,460	1,599,458	0	.2	0	0	3.650	3.678	MON	.973	58,380	06/21/2018	06/27/2022
43285H-AA-6	HGVT 2020-AA A			4	1.A FE	1,671,582	104.1800	1,741,563	1,671,690	1,671,594	0	.12	0	0	2.740	2.757	MON	.763	24,811	06/02/2020	02/25/2039
43730T-AA-1	HPA 2017-1 A			4	1.A FE	375,120	99.7270	375,371	376,399	375,578	0	.458	0	0	0.969	1.381	MON	.152	1,160	10/08/2020	07/17/2034
46185H-AA-0	IHSFR 2018-SFR2 A			4	1.A FE	20,354,340	100.0300	20,366,073	20,359,936	20,335,975	0	(21,030)	0	0</							

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55281F-AA-8	MICFOL 2017-3A A			4	1.A FE	14,011,875	99.6640	13,953,022	14,000,000	14,006,430	0	(2,190)	0	0	1.818	1.804	JAJO	51,622	411,013	10/29/2018	10/20/2029
55400E-AA-7	MVIOT 2020-1A A			4	1.A FE	5,220,435	102.0110	5,326,045	5,221,053	5,220,486	0	.51	0	0	1.740	1.749	MON	2,776	37,600	07/13/2020	10/20/2037
55819M-AE-6	MDPK 2019-35A B			4	1.C FE	5,000,000	99.3250	4,966,236	5,000,000	5,000,000	0	0	0	0	2.059	2.695	JAJO	20,884	159,464	04/25/2019	04/20/2031
55819M-AG-1	MDPK 2019-35A C			4	1.F FE	10,000,000	100.0810	10,008,080	10,000,000	10,000,000	0	0	0	0	2.768	3.167	JAJO	56,137	389,900	04/25/2019	04/20/2031
58003U-AC-2	CLIF 2020-FL4 AS			4	1.A FE	10,000,000	100.1840	10,018,412	10,000,000	10,000,000	0	0	0	0	2.253	2.262	MON	10,491	19,298	10/28/2020	11/15/2035
59524E-AA-0	MID-ATLANTIC MILITARY CO			4	1.D FE	2,594,000	100.1760	2,598,558	2,594,000	2,594,000	0	0	0	0	5.671	5.671	FA	61,294	146,930	07/28/2005	08/01/2025
67181D-AE-1	OAKIG 2020-1A A5			4	1.F FE	17,992,658	101.0000	18,180,000	18,000,000	17,992,909	0	251	0	0	3.390	3.427	MON	18,645	62,715	11/06/2020	11/20/2050
68504U-AB-7	ONGLT 2019-A B			4	1.F FE	3,612,328	103.9320	3,754,878	3,612,813	3,615,670	0	3,272	0	0	3.360	3.362	MON	7,418	121,390	05/21/2019	04/09/2038
69403W-AB-3	PACIFIC BEACON LLC			4	2.B FE	5,807,342	97.4110	6,655,306	6,832,168	6,421,742	0	96,365	0	0	0.428	2.533	JJ	14,763	142,543	09/26/2012	07/15/2026
72703P-AA-1	PLNT 2018-1A A2I	1,4			2.C FE	12,707,500	99.9330	12,699,002	12,707,500	12,707,500	0	0	0	0	4.262	4.394	MJSD	39,115	541,594	07/19/2018	09/05/2048
72703P-AB-9	PLNT 2018-1A A2II	1,4			2.C FE	14,662,500	101.6380	14,902,708	14,662,500	14,662,500	0	0	0	0	4.666	4.769	MJSD	49,411	684,152	07/19/2018	09/05/2048
73019H-AA-0	PNC EQUIP FIN LLC PP			1	1.D	1,406,775	107.3830	1,510,634	1,406,775	1,406,775	0	0	0	0	3.000	3.000	MS	12,661	42,203	08/17/2012	09/13/2027
74333B-AE-8	PROG 2019-SFR1 C			4	1.E FE	4,999,779	102.6710	5,133,558	5,000,000	4,996,584	0	(1,910)	0	0	3.820	3.816	MON	15,917	191,000	02/14/2019	08/17/2035
74333B-AG-3	PROG 2019-SFR1 D			4	2.A FE	2,088,910	102.7850	2,147,171	2,089,000	2,087,456	0	(869)	0	0	4.168	4.167	MON	87,069	87,069	02/14/2019	08/17/2035
74333J-AA-9	PROG 2017-SFR1 A			4	1.A FE	202,189	101.0090	200,716	198,712	201,382	0	(807)	0	0	2.768	1.860	MON	458	2,292	07/10/2020	08/17/2034
74334A-AB-5	Progress Residen2018SFR1st 2018-SFR1 B			4	1.C FE	201,938	100.1490	200,297	200,000	201,704	0	(234)	0	0	3.484	3.032	MON	581	1,742	09/23/2020	03/17/2035
802830-AD-1	BCORE 2020-BA A2			4	1.A FE	249,999	100.0210	250,053	250,000	249,999	0	.1	0	0	0.380	0.381	MON	42	288	08/18/2020	02/15/2023
80284T-AP-0	SDART 2017-1 E			4	1.B FE	18,935,184	104.5030	19,249,526	18,420,000	18,708,758	0	(184,057)	0	0	5.050	3.872	MON	41,343	930,210	11/25/2019	07/15/2024
80284Y-AH-7	SDART 2017-3 E			4	2.B FE	208,531	103.5310	207,061	200,000	204,183	0	(4,349)	0	0	4.970	2.556	MON	442	9,112	01/23/2020	01/15/2025
80285H-AA-5	Santander Drive 20203 eivabl 2020-3 A1			4	1.D FE	772,486	99.9960	772,459	772,486	772,486	0	0	0	0	0.282	0.282	MON	103	502	09/15/2020	10/15/2021
81761T-AA-3	DCOT 2020-1 A2I	1,4			2.C FE	19,000,000	100.9800	19,186,220	19,000,000	19,000,000	0	0	0	0	2.841	2.851	JAJO	32,987	0	11/20/2020	01/30/2051
81761T-AC-9	DTAOT 2020-1 A2II	1,4			2.C FE	19,000,000	101.2160	19,230,969	19,000,000	19,000,000	0	0	0	0	3.337	3.350	JAJO	38,746	0	11/20/2020	01/30/2051
817743-AA-5	SPRO 2019-1A A2	1,4			2.C FE	28,975,974	106.5900	30,812,996	28,908,000	28,952,024	0	(16,559)	0	0	3.882	3.904	JAJO	205,738	1,197,022	09/25/2019	10/25/2049
82652N-AB-4	SRFC 2019-3A B			4	1.F FE	8,585,901	101.5990	8,724,777	8,587,504	8,592,043	0	6,098	0	0	2.750	2.738	MON	7,216	236,156	10/17/2019	08/20/2036
82652W-AA-6	DEFT 2016-2A A			4	1.F FE	65,948	100.1600	65,982	65,876	65,883	0	(65)	0	0	2.330	2.227	MON	47	1,407	01/23/2020	07/20/2033
82652Y-AA-2	SRFC 2016-3A A			4	1.F FE	686,058	100.5330	689,835	686,181	687,353	0	1,199	0	0	2.430	2.346	MON	509	16,674	10/12/2016	10/20/2033
85022W-AP-9	SOFT 2020-AA A			4	1.A FE	9,160,673	100.5330	9,209,976	9,161,128	9,160,770	0	98	0	0	1.970	1.982	MON	3,008	45,119	09/16/2020	09/25/2037
87244A-BN-9	DRIVE 2012-1A BR2			4	1.C FE	249,625	99.5260	248,814	250,000	249,672	0	47	0	0	1.668	1.821	JAJO	903	0	11/12/2020	01/15/2026
87272Q-AA-8	TLF 2017-1A A			4	1.A FE	31,534	100.4610	31,680	31,535	31,534	0	0	0	0	3.090	3.111	MON	43	974	02/23/2018	12/15/2029
87407R-AA-4	TAL 2020-1A A			4	1.F FE	31,634,248	100.4450	31,787,553	31,646,875	31,637,202	0	2,955	0	0	2.050	2.094	MON	19,823	160,388	09/09/2020	09/20/2045
88031J-AB-2	TENASKA GEORGIA PARTNERS			1	2.B FE	4,584,720	117.2270	5,374,551	4,584,720	4,584,720	0	0	0	0	9.500	8.816	FA	181,479	435,548	11/03/1999	02/01/2030
88315L-AG-3	TMCL 2020-2A A			4	1.F FE	19,528,636	101.3070	19,789,843	19,534,451	19,529,996	0	1,361	0	0	2.100	2.135	MON	12,535	101,416	09/08/2020	09/20/2045
88315L-AJ-7	TMCL 2020-3A A			4	1.F FE	19,537,159	100.2840	19,600,435	19,545,000	19,539,005	0	1,846	0	0	2.110	2.155	MON	12,601	101,954	09/15/2020	09/20/2045
89680H-AA-0	TGF 2020-1A A			4	1.F FE	16,635,626	100.8420	16,778,865	16,638,729	16,636,322	0	697	0	0	2.110	2.135	MON	10,727	86,794	08/25/2020	09/20/2045
90931C-AA-6	UNITED AIR 2019-1 AA PTT	LS		1	1.E FE	4,328,531	103.0120	4,458,915	4,328,531	4,328,531	0	0	0	0	4.150	4.150	FA	62,872	184,005	01/28/2019	08/25/2031
90931L-AA-6	UAL 2016-1 AA PTT			1	1.E FE	5,891,908	100.2410	5,906,113	5,891,908	5,891,908	0	0	0	0	3.100	3.100	JJ	88,280	182,649	06/06/2016	07/07/2028
90932L-AA-5	UNITED AIR 2015-1 A PTT			1	1.E FE	3,922,544	100.2160	4,134,558	4,125,662	3,985,103	0	18,274	0	0	3.450	4.561	JD	11,861	142,335	12/13/2018	12/01/2027
90932L-AB-3	UNITED AIR 2015-1 A PTT			1	2.B FE	5,000,000	99.4590	4,972,966	5,000,000	5,000,000	0	0	0	0	3.700	3.700	JD	15,417	185,000	11/02/2015	12/01/2022
90932Q-AA-4	UNITED AIR 2014-2A PTT			1	1.G FE	2,154,303	100.6300	2,167,876	2,154,303	2,154,303	0	0	0	0	3.750	3.750	MS	26,480	80,786	07/28/2014	09/03/2026
90945B-AA-2	UACST 2020-1 A			4	1.A FE</																

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00140N-AC-4	AIMCO 2020-11A B	D	4		.1 C FE	23,000,000	100.0980	23,022,593	23,000,000	23,000,000	0	0	0	0	2.018	2.022	JAU	103,200	0	09/01/2020	10/15/2031
00140N-AL-4	AIMCO 2020-11A B2	D	4		.1 C FE	2,500,000	98.3710	2,459,278	2,500,000	2,500,000	0	0	0	0	1.918	1.922	JAU	10,662	0	09/29/2020	10/15/2031
00140R-AE-1	AIGIM 2018-1A B	D	4		.1 C FE	6,764,766	100.0600	6,754,020	6,750,000	6,609,006	0	(155,142)	0	0	2.268	2.677	JAU	31,048	228,964	06/20/2019	01/20/2032
00162L-CN-5	ALM 2015-16A AAR2	D	4		.1 A FE	171,545	99.5290	170,635	171,443	169,644	0	(1,885)	0	0	1.118	1.552	JAU	415	3,889	09/11/2019	07/15/2027
017154-AA-3	ALLPK 2019-1A A	D	4		.1 A FE	25,000,000	100.0000	24,999,933	25,000,000	25,000,000	0	0	0	0	1.548	1.551	JAU	78,494	469,025	12/11/2019	01/20/2033
01750H-AE-2	ALLEG 2019-2A B	D	4		.1 C FE	7,856,000	99.4820	7,958,545	8,000,000	7,991,686	0	135,686	0	0	2.218	2.239	JAU	36,492	189,331	06/12/2020	01/19/2033
03665Y-AA-3	ANTR 2019-2A A1A	D	4		.1 A FE	15,000,000	98.9780	14,846,721	15,000,000	15,000,000	0	0	0	0	1.967	1.971	JAU	57,356	333,608	12/18/2019	01/23/2032
03767N-AG-1	APID 2018-18A B	D	4		.1 C FE	13,000,000	98.7110	12,832,391	13,000,000	13,000,000	0	0	0	0	1.866	2.357	JAU	47,836	386,819	09/21/2018	10/22/2030
04009G-AE-7	ARES 2019-53A B	D	4		.1 C FE	16,000,000	100.3610	16,057,688	16,000,000	16,000,000	0	0	0	0	2.097	2.505	JAU	64,293	511,753	03/29/2019	04/24/2031
04009G-AG-2	ARES 2019-53A C	D	4		.1 F FE	5,006,250	100.3210	5,016,034	5,000,000	4,958,736	0	(47,466)	0	0	2.867	3.032	JAU	27,471	199,274	10/02/2019	04/24/2031
054920-AE-6	BDS 2020-FL5 B	D	4		.1 D FE	100,000	97.7150	97,715	100,000	100,000	0	0	0	0	1.958	1.959	MON	86	2,110	01/08/2020	02/16/2037
05585J-AC-4	BSPRT 2018-FL3 AS	D	4		.1 A FE	3,000,000	98.8520	2,965,546	3,000,000	3,000,000	0	0	0	0	1.503	2.721	MON	2,129	60,605	03/23/2018	03/15/2028
05586A-AA-6	BSPRT 2018-FL4 A	D	4		.1 A FE	199,919	98.8310	197,582	199,919	199,919	0	0	0	0	1.203	2.177	MON	114	3,422	09/27/2018	09/15/2035
05586A-AJ-7	BSPRT 2018-FL4 D	D	4		2.B FE	12,204,875	95.3080	11,627,627	12,200,000	12,190,619	0	(12,086)	0	0	2.909	3.593	MON	16,757	419,669	05/06/2019	09/15/2035
05682V-AE-5	BCC 2018-2A B	D	4		.1 C FE	6,000,000	99.4470	5,966,824	6,000,000	6,000,000	0	0	0	0	1.821	2.325	JAU	22,453	175,837	06/01/2018	07/19/2031
05875D-AC-6	BALLY 2020-2A A2	D	4		.1 C FE	8,500,000	98.2200	8,348,680	8,500,000	8,500,000	0	0	0	0	2.016	2.020	JAU	31,888	0	10/05/2020	10/20/2031
05875J-AC-3	BALLY 2019-1A B	D	4		.1 F FE	9,250,000	98.7700	9,136,208	9,250,000	9,250,000	0	0	0	0	2.768	2.687	JAU	55,470	485,474	06/07/2019	07/15/2032
08182R-AC-7	BSP 2019-19A B	D	4		.1 C FE	10,250,000	100.2780	10,278,459	10,250,000	10,250,000	0	0	0	0	2.218	2.223	JAU	49,253	251,759	12/06/2019	01/15/2033
08182R-AE-3	BSP 2019-19A C	D	4		.1 F FE	2,000,000	100.1480	2,002,962	2,000,000	2,000,000	0	0	0	0	2.818	2.827	JAU	12,210	58,457	12/06/2019	01/15/2033
09629V-AC-7	BLUEM 2018-2A A	D	4		.1 A FE	39,482,294	99.3140	39,211,595	39,482,294	39,482,294	0	0	0	0	1.331	2.024	FIAN	67,148	875,593	08/09/2018	08/15/2031
12549A-AV-2	CIFC 2013-1A A1R2	D	4		.1 A FE	10,000,000	99.5610	9,956,147	10,000,000	10,000,000	0	0	0	0	1.248	1.250	JAU	26,701	102,558	03/04/2020	07/16/2030
12554V-AE-6	CIFC 2019-3A A2	D	4		.1 C FE	20,000,000	99.3120	19,862,434	20,000,000	20,000,000	0	0	0	0	2.068	2.447	JAU	88,481	644,894	04/18/2019	07/16/2032
12807C-AA-1	CAI 2020-1A A	D	4		.1 F FE	14,971,492	100.5660	15,059,684	14,974,875	14,972,359	0	867	0	0	2.220	2.249	MON	5,541	97,886	09/01/2020	09/25/2045
13079H-AQ-1	SYMP 2012-9A AR2	D	4		.1 A FE	5,000,000	100.3370	5,016,836	5,000,000	5,000,000	0	0	0	0	1.538	1.842	JAU	16,452	134,282	06/21/2019	07/16/2032
13887W-AA-8	CANYC 2019-2A A	D	4		.1 A FE	9,835,000	100.1200	10,012,022	10,000,000	9,844,125	0	9,125	0	0	1.588	1.925	JAU	34,401	107,480	06/24/2020	10/15/2032
14309Y-BJ-2	CGMS 2012-4A BRR	D	4		.1 C FE	13,000,000	99.5110	12,936,372	13,000,000	13,000,000	0	0	0	0	2.115	2.433	JAU	54,220	419,860	04/08/2019	04/22/2032
14309Y-BL-7	CGMS 2012-4A CRR	D	4		.1 F FE	10,000,000	99.4230	9,942,278	10,000,000	10,000,000	0	0	0	0	3.115	3.435	JAU	61,430	424,636	04/08/2019	04/22/2032
14316E-AA-7	CGMS 2019-2A A1	D	4		.1 A FE	9,990,000	99.7030	9,970,273	10,000,000	9,991,695	0	1,363	0	0	1.498	1.517	JAU	32,451	346,461	12/04/2019	07/15/2032
15032T-AU-0	Cedar Funding Lt20131A 2013-1A AFR	D	4		.1 A FE	250,000	100.2350	250,587	250,000	250,000	0	0	0	0	3.020	3.031	MJSD	461	7,550	06/21/2019	06/09/2030
15033X-AA-4	CEDF 2019-10A A	D	4		.1 A FE	25,000,000	100.5560	25,138,955	25,000,000	25,000,000	0	0	0	0	1.556	1.782	JAU	78,868	753,540	08/15/2019	10/20/2032
17180T-AL-6	CIFC 2016-1A A1R	D	4		.1 A FE	10,000,000	99.6910	9,969,115	10,000,000	10,000,000	0	0	0	0	1.559	1.821	JAU	31,173	290,924	09/16/2019	10/21/2031
22846B-AC-1	CRNPT 2019-8A B	D	4		.1 C FE	10,000,000	99.3050	9,930,517	10,000,000	10,000,000	0	0	0	0	2.216	2.487	JAU	44,942	377,848	08/09/2019	10/20/2032
24460R-AA-1	DPATH 2020-1A A1	D	4		.1 A FE	20,000,000	99.5350	19,907,052	20,000,000	20,000,000	0	0	0	0	2.059	1.656	JAU	86,990	291,426	03/05/2020	04/17/2032
24460R-AE-3	DPATH 2020-1A B1	D	4		.1 C FE	3,500,000	100.0910	3,503,196	3,500,000	3,500,000	0	0	0	0	2.859	2.467	JAU	21,134	66,166	03/05/2020	04/17/2032
256853-AB-8	DOLPHIN ENERGY LTD	D	4		.1 F FE	10,017,500	104.6350	9,417,173	9,000,000	9,121,125	0	(122,274)	0	0	5.500	4.047	JD	22,000	495,000	08/08/2012	12/15/2021
26252E-AG-4	DRSLF 2018-70A C	D	4		.1 F FE	4,880,000	95.7130	4,785,660	5,000,000	4,856,976	0	(24,423)	0	0	2.368	2.891	JAU	25,329	176,473	11/19/2019	01/16/2032
29002Q-AC-3	ELMW7 2020-4A B	D	4		.1 C FE	5,000,000	99.8430	4,992,143	5,000,000	5,000,000	0	0	0	0	1.909	1.909	JAU	3,976	0	11/24/2020	01/17/2034
31757L-AA-1	FINS 2019-1A A	D	4		.1 D FE	10,000,000	101.5190	10,151,920	10,000,000	10,000,000	0	0	0	0	3.900	3.910	JAU	82,333	420,333	08/28/2019	07/17/2034
36258X-AB-6	BDS 2020-1A B	C	4		.1 F FE	14,749,746	102.5410	15,124,751	14,750,000	14,749,826	0	80	0	0	2.430	2.443	MON	15,930	307,648	01/28/2020	11/15/2024

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67109B-CU-6	OHALF 2015-1A CR2	D	4		.1 F FE	7,000,000	100.3070	7,021,501	7,000,000	7,000,000	.0	.0	.0	.0	2.874	3.013	FIAN	26,280	245,663	11/22/2019	11/15/2032
67576F-AN-9	OCT18 2018-18A B2R	D	4		.1 F FE	22,430,000	100.0000	22,430,000	22,430,000	22,430,000	.0	.0	.0	.0	3.135	3.147	JAJO	146,487	233,175	09/14/2020	04/16/2031
67591E-AW-3	OCT28 2016-1A C1R	D	4		.1 F FE	4,159,313	99.5750	4,182,156	4,200,000	4,124,681	.0	(35,840)	.0	.0	2.465	2.806	JAJO	19,841	150,220	09/27/2019	10/24/2030
69689L-AA-4	Palmer Square Lc20193A ng Ltd 2019-3A A1	D	4		.1 A FE	176,487	99.8810	176,543	176,753	176,525	.0	.37	.0	.0	1.055	1.133	FIAN	218	495	09/18/2020	08/20/2027
69700V-AA-7	Palmer Square Lc20191A ng Ltd 2019-1A A1	D	4		.1 A FE	126,320	100.0000	126,319	126,320	126,320	.0	.0	.0	.0	1.259	1.870	JAJO	322	3,004	03/05/2019	04/20/2027
70806U-AA-0	PNTPK 2020-2A A1	D	4		.1 A Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	2.118	2.139	JAJO	.0	.0	12/24/2020	01/15/2032
70806U-AC-6	PNTPK 2020-2A A2	D	4		.1 A Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	2.468	2.491	JAJO	.0	.0	12/24/2020	01/15/2032
70806U-AE-2	PNTPK 2020-2A B1	D	4		.1 C Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	2.818	2.843	JAJO	.0	.0	12/24/2020	01/15/2032
76676V-AA-2	RIN 2017-1A A	D	4		.1 A FE	13,061,628	99.6490	12,954,308	13,000,000	12,933,419	.0	(112,101)	.0	.0	1.724	2.947	JAJO	45,450	368,475	10/29/2018	10/20/2028
83611K-AJ-1	SNDPY 2019-1A B2	D	4		.1 C FE	5,000,000	100.6540	5,032,694	5,000,000	5,000,000	.0	.0	.0	.0	4.580	4.605	JAJO	45,164	229,000	01/28/2019	01/20/2032
83611V-AJ-7	SNDPY 2020-2A C	D	4		.1 F FE	13,000,000	98.5520	12,811,752	13,000,000	13,000,000	.0	.0	.0	.0	2.822	2.480	JAJO	100,151	.0	09/16/2020	10/25/2031
83614D-AC-9	SNDPY 2019-4A A1A	D	4		.1 A FE	20,000,000	99.6680	19,933,622	20,000,000	20,000,000	.0	.0	.0	.0	1.618	1.621	JAJO	70,103	381,368	12/13/2019	01/15/2033
83614D-AG-0	SNDPY 2019-4A B1A	D	4		.1 C FE	5,500,000	100.2250	5,512,379	5,500,000	5,500,000	.0	.0	.0	.0	2.368	2.374	JAJO	28,216	136,272	12/13/2019	01/15/2033
87159Q-BV-9	Symphony CLO Ltd201414A 2014-14A AR	D	4		.1 A FE	184,836	99.5410	183,987	184,836	184,836	.0	.0	.0	.0	1.180	1.182	JAJO	479	4,317	10/04/2019	07/14/2039
87244C-AJ-5	CHMML 2016-1A AR	D	4		.1 A FE	9,500,000	99.4290	9,445,758	9,500,000	9,500,000	.0	.0	.0	.0	1.745	1.748	JAJO	33,636	272,160	10/05/2018	10/20/2030
87275Q-AJ-6	TRTX 2018-FL2 D	D	4		.2 C FE	10,565,031	92.6200	9,783,434	10,563,000	10,548,520	.0	(15,280)	.0	.0	2.853	3.526	MON	14,229	359,073	02/21/2019	11/15/2037
88432D-BC-7	WINDR 2014-3A A1A2	D	4		.1 A FE	19,746,490	99.3280	19,613,883	19,746,490	19,746,490	.0	.0	.0	.0	1.368	1.994	JAJO	53,266	487,184	09/21/2018	10/22/2031
88433B-AQ-0	WINDR 2016-2A A1R	D	4		.1 A FE	10,000,000	99.4640	9,946,375	10,000,000	10,000,000	.0	.0	.0	.0	1.404	1.940	FIAN	23,796	238,538	11/16/2018	11/01/2031
92557U-AW-7	VIBR 2015-3A A1RR	D	4		.1 A FE	19,740,910	99.3270	19,608,133	19,740,910	19,740,910	.0	.0	.0	.0	1.466	2.192	JAJO	58,720	509,503	10/02/2018	10/20/2031
92557U-AY-3	VIBR 2015-3A A2RR	D	4		.1 C FE	20,000,000	98.6470	19,729,344	20,000,000	20,000,000	.0	.0	.0	.0	2.068	2.703	JAJO	83,920	637,856	10/02/2018	10/20/2031
92916X-AJ-6	VOYA 2013-3A A1RR	D	4		.1 A FE	5,810,095	99.6520	5,809,588	5,829,858	5,736,316	.0	(75,653)	.0	.0	1.368	1.787	JAJO	16,620	146,413	06/05/2019	10/18/2031
97988W-AA-9	WDMT 2020-7A A1A	D	4		.1 A FE	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	.0	.0	.0	.0	2.000	2.121	JAJO	16,471	.0	11/20/2020	01/15/2032
98625D-AA-8	YCLO 2019-2A A1	D	4		.1 A FE	25,000,000	100.6310	25,157,643	25,000,000	25,000,000	.0	.0	.0	.0	1.585	1.588	JAJO	78,137	446,597	12/20/2019	01/22/2033
98625D-AL-4	YCLO 2019-2A B2	D	4		.1 C FE	10,000,000	99.9530	9,995,316	10,000,000	10,000,000	.0	.0	.0	.0	3.734	3.750	JAJO	71,568	273,827	12/20/2019	01/22/2033
98626L-AG-6	YCLO 2020-1A B1	D	4		.1 C FE	22,100,000	99.9990	22,099,708	22,100,000	22,100,000	.0	.0	.0	.0	2.066	2.068	JAJO	46,921	.0	11/09/2020	04/20/2032
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,891,878,209	XXX	1,913,586,101	1,883,674,819	1,891,091,151	0	(570,640)	345,193	0	XXX	XXX	XXX	6,749,548	46,085,641	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						11,578,869,556	XXX	12,514,961,822	11,464,921,169	11,532,629,897	(350,600)	(15,168,377)	4,717,568	0	XXX	XXX	XXX	85,869,837	392,021,501	XXX	XXX
01039X-AA-8	ALABAMA POWER CAP TR V				.1 G FE	2,902,500	100.4040	3,012,122	3,000,000	2,912,161	.0	4,186	.0	.0	3.325	0.127	JAJO	25,493	138,275	02/23/2017	10/01/2042
020002-AU-5	ALLSTATE CORPORATION		1,2		.2 B FE	12,726,555	132.6690	17,578,595	13,250,000	12,753,768	.0	2,994	.0	.0	6.500	6.777	MN	110,049	861,250	07/13/2007	05/15/2057
020002-BB-6	ALLSTATE CORPORATION		2		.2 B FE	3,436,875	107.1000	3,480,737	3,250,000	3,331,844	.0	(28,741)	.0	.0	5.750	4.715	FA	70,597	186,875	02/03/2017	08/15/2053
118230-AS-0	BUCKEYE PARTNERS		2		.4 A FE	2,984,220	75.3380	2,260,130	3,000,000	2,984,139	.0	27	.0	.0	6.375	6.409	JJ	84,469	191,250	01/18/2018	01/22/2078
29273R-BA-6	ENERGY TRANSFER PARTNERS				.3 B FE	595,811	69.7890	525,512	753,000	599,708	.0	2,462	.0	.0	3.238	5.053	FIAN	4,132	31,898	01/12/2017	11/01/2066
29278N-AT-0	ENERGY TRANSFER PARTNERS		2		.3 B FE	4,550,000	95.6070	4,350,110	4,550,000	4,550,000	.0	.0	.0	.0	7.125	7.125	MN	41,424	263,853	01/07/2020	05/15/2030
29379V-AN-3	ENTERPRISE PRODUCTS		1		.2 C FE	2,090,813	86.1380	2,286,955	2,655,000	2,099,734	.0	3,372	.0	.0	3.003	4.316	MJSD	6,865	102,518	06/13/2016	06/01/2067
302570-AW-6	NEXTERA ENERGY		1		.2 B FE	13,575,510	86.0110	12,041,484	14,000,000	13,590,666	.0	3,405	.0	.0	2.293	3.855	JAJO	82,025	498,324	08/04/2015	10/01/2066
69352P-AC-7	PPL CAPITAL FUNDING		1		.2 C FE	14,193,555	86.5940	13,887,013	16,037,000	14,193,555	.0	.0	.0	.0	2.905	7.286	MJSD	2,588	591,873	10/29/2018	01/01/9999
744320-AM-4	PRUDENTIAL FINANCIAL		1,2		.2 B FE	7,205,000	107.8070	7,223,050	6,700,000	6,888,668	.0	(71,384)	.0	.0	5.625	4.401	JD	16,750	376,875	09/14/2017	06/15/2043
842587-DF-1	SOUTHERN CO		2		.2 C FE	10,000,000	105.5750	10,557,500	10,000,000	10,000,000	.0	.0	.0	.0	4.000	4.000	JJ	114,444	.0	09/15/2020	01/15/2051
86788L-AA-8	SUNTRUST CAPITAL III				.2 B FE	3,208,673	93.9290	3,176,663	3,382,000	3,231,061	.0	19,892	.0	.0	0.867	3.470	MJSD	1,384	49,656	11/07/2019	03/15/2028
976657-AH-9	WISCONSIN ENERGY CORP		1		.2 B FE	4,026,231	85.7170	3,998,717	4,665,000	4,041,234	.0	5,272	.0	.0	2.334	3.664	FIAN	13,910	141,751	08/17/2020	05/15/2067
06368B-SP-9	BANK OF MONTREAL		A	2	.2 C FE	2,000,000	104.2680	2,085,359	2,000,000	2,000,000	.0	.0	.0	.0	4.800	4.800	FA	33,600	102,667	07/23/2019	01/01/9999
06738C-B2-8	BARCLAYS BK		D	2	.3 B FE	4,000,000	125.1090	5,004,360	4,000,000	4,000,000	.0	.0	.0	.0	6.278	6.278	JD	11,161	251,120	06/01/2005	12/15/2034
539439-AG-4	LLOYDS BANKING GROUP PLC		D		.2 C FE	5,696,250	112.4890	6,260,002	5,565,000	5,696,250	.0	.0	.0	.0	7.500	7.327	MJSD	4,638	417,375	04/07/2014	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						93,191,993	XXX	97,728,309	96,807,000	92,872,788	0	(58,515)	0	0	XXX	XXX	XXX	623,529	4,205,560	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1,2	.2 B FE	4,032,500	114.3940	4,575,760	4,000,000	4,014,392	.0	(2,361)	.0	.0	6.613	6.527	JJ	121,973	264,520	10/19/2010	12/15/2055
21869M-AA-5	CORESTATES CAPTL III				.2 B FE	10,271,942	93.0190	9,999,584	10,750,000	10,429,353	.0	56,856	.0	.0	0.791	1.291	FIAN	11,119	178,703	10/25/2019	02/15/2027
38143V-AA-7	GOLDMAN SACHS GROUP INC		1		.2 C FE	5,085,000	140.2370	7,131,030	5,085,000	5,085,000	.0	.0	.0	.0	6.345	6.345	FA	121,887	322,643	02/12/2004	02/15/2034
857477-AY-9	STATE STREET CORP				.2 A FE	4,911,533	85.3130	5,118,793	6,000,000	5,019,291	.0	48,917	.0	.0	1.217	2.004	MJSD	3,447	109,677	01/11/2017	06/15/2047
929768-AA-7	WACHOVIA TRUPS				.2 B FE	4,803,500	93.0000	4,650,000	5,000,000	4,954,898	.0	17,585	.0	.0	0.730	0.882	JAJO	7,910	93,048	12/15/1997	01/15/2027

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4599999.	Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities					29,104,475	XXX	31,475,167	30,835,000	29,502,934	0	120,997	0	0	XXX	XXX	XXX	266,336	968,591	XXX	XXX
4899999.	Total - Hybrid Securities					122,296,468	XXX	129,203,476	127,642,000	122,375,722	0	62,482	0	0	XXX	XXX	XXX	889,865	5,174,151	XXX	XXX
5599999.	Total - Parent, Subsidiaries and Affiliates Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
464287-24-2	ISHARES IBOXX INVESTMENT GRADE				2.A	43,266,600	138.1300	50,773,549	0	50,773,549	4,310,949	0	0	0	0.000	0.000	MON	0	1,234,839	03/16/2020	
464288-63-8	ISHARES INTERMEDIATE CREDIT BOND ETF				2.B	9,187,905	61.7900	10,448,256	0	10,448,256	1,260,352	0	0	0	0.000	0.000	MON	0	232,322	03/25/2020	
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND				2.A	8,053,265	73.0200	9,857,700	0	9,857,700	857,250	0	0	0	0.000	0.000	MON	0	317,896	05/12/2017	
5899999.	Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO					60,507,770	XXX	71,079,505	0	71,079,505	6,428,551	0	0	0	XXX	XXX	XXX	0	1,785,057	XXX	XXX
6099999.	Subtotal - SVO Identified Funds					60,507,770	XXX	71,079,505	0	71,079,505	6,428,551	0	0	0	XXX	XXX	XXX	0	1,785,057	XXX	XXX
IX1720-01-0	ENERGIZER HOLDINGS INC TL 1L				3.A FE	269,479	99.8130	270,327	270,833	269,479	0	0	0	0	2.750	2.893	JMJS	0	0	12/16/2020	12/17/2027
00130M-AB-0	ARDENT HEALTH PARTNERS TL B 1L				4.B FE	1,454,056	100.2500	1,483,185	1,479,486	1,456,055	0	2,649	0	0	5.500	6.055	MON	226	66,340	04/09/2020	06/15/2025
00132U-AD-6	AI AQUA MERGER SUB INC TL B 1L				4.B FE	498,750	100.1250	500,625	500,000	498,700	0	(50)	0	0	6.250	6.515	MON	456	1,106	12/07/2020	12/13/2023
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L				4.B FE	1,957,427	99.1670	1,941,122	1,957,427	1,957,427	0	0	0	0	5.750	5.876	JMJS	23,830	39,149	10/16/2020	10/02/2025
00687M-AB-7	ADIENT US LLC TL B 1L				4.A FE	980,705	99.8330	983,987	985,633	981,911	0	930	0	0	4.463	4.635	JMJS	1,732	48,285	05/14/2019	05/06/2024
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L				4.A FE	494,343	99.0000	490,013	494,962	494,434	0	90	0	0	2.938	3.020	MON	0	14,969	02/03/2020	01/04/2026
00847Y-AD-4	AGILITI HEALTH INC TL 1L				4.A FE	990,000	99.7500	997,500	1,000,000	990,241	0	241	0	0	3.750	4.056	JMJS	1,667	5,833	09/23/2020	01/04/2026
00912Y-AL-6	AIR METHODS CORP TL 1L				4.C FE	817,645	95.9380	925,802	965,000	866,020	0	24,559	0	0	4.500	8.269	JMJS	121	47,551	12/07/2018	04/22/2024
01771J-AE-3	ALLEN MEDIA LLC TL B 1L				3.C FE	987,645	99.4170	986,822	992,608	988,333	0	687	0	0	5.754	5.967	JMJS	159	53,819	02/06/2020	02/10/2027
01862L-AH-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L				4.B FE	1,240,625	99.8750	1,248,438	1,250,000	1,240,719	0	94	0	0	4.250	3.924	JMJS	9,181	0	10/01/2020	10/08/2027
03755P-AB-1	APERGY CORP TL B 1L				3.B FE	228,778	98.1560	228,694	228,916	228,797	0	11	0	0	2.688	2.752	MON	17	7,847	12/03/2018	05/09/2025
03834X-AJ-2	UNITED PACIFIC TL B 1L				4.B FE	2,948,571	99.8750	2,967,940	2,971,654	2,951,134	0	2,435	0	0	5.000	5.242	JMJS	32,193	119,924	08/01/2020	11/14/2026
03852J-AK-7	ARAMARK SERVICES INC TL B 1L				3.B FE	237,726	98.6560	234,813	238,012	237,816	0	48	0	0	1.895	1.954	MON	25	5,734	12/03/2018	03/28/2024
03852J-AL-5	ARAMARK SERVICES INC TL 1L				3.B FE	931,823	98.5940	919,549	932,663	932,022	0	112	0	0	1.895	1.945	MON	98	22,470	12/03/2018	03/11/2025
03952H-AB-0	ANCESTRY.COM INC TL 1L				4.A FE	792,000	100.0250	800,200	800,000	791,996	0	(4)	0	0	4.500	4.785	MON	100	2,300	11/24/2020	12/06/2027
03970J-AD-0	CHILL MERGER SUB INC TL 1L				5.A FE	1,493,075	88.7000	1,322,242	1,490,690	1,491,944	0	(605)	0	0	3.500	4.555	MON	186	72,469	11/27/2018	03/20/2024
04761P-AF-2	ATKINS NUTRITIONALS TL B 1L				4.A FE	435,742	100.1560	434,251	433,575	434,893	0	(455)	0	0	4.750	4.759	MON	629	26,516	11/27/2018	07/06/2024
05549P-AB-7	BOP RENAISSANCE PARENT TL B 1L				4.B FE	1,415,731	96.4000	1,420,127	1,473,161	1,424,565	0	7,493	0	0	4.500	5.577	JMJS	5,893	61,792	10/30/2019	10/31/2024
07368R-AD-3	BEACON ROOFING SUPPLY INC TL B 1L				4.B FE	987,100	99.1720	981,626	989,822	987,525	0	425	0	0	2.397	2.506	MON	66	23,553	02/05/2020	01/02/2025
07982E-AB-2	BELLRING BRANDS LLC TL 1L				4.B FE	744,800	100.3000	762,280	760,000	747,063	0	1,923	0	0	6.000	6.710	MON	127	47,672	10/10/2019	10/21/2024
08579J-BE-1	BERRY PLASTICS TL X 1L				2.C FE	961,334	99.6720	958,181	961,334	961,334	0	0	0	0	2.149	2.191	MON	1,262	26,010	10/18/2019	01/19/2024
09071F-AK-7	Bioscrip (Option Care) TL 1L				4.C FE	984,005	99.7920	987,941	990,000	984,456	0	451	0	0	4.397	4.618	MON	121	40,501	01/06/2020	08/06/2026
09238F-AK-7	BHN MERGER SUB INC TI 1L				4.C FE	980,558	97.1720	947,427	975,000	978,853	0	(892)	0	0	3.147	3.113	MON	85	35,934	11/29/2018	06/16/2025
10330J-AU-2	BOYD GAMING CORP TL B 1L				3.A FE	1,203,544	99.0230	1,194,054	1,205,835	1,204,412	0	444	0	0	2.352	2.443	MON	79	33,609	12/07/2018	09/14/2023
11823L-AH-8	HERCULES MERGER SUB LLC TL 1L				3.A FE	971,419	99.7860	990,376	992,500	972,561	0	1,143	0	0	2.897	3.359	MON	2,483	10,410	06/11/2020	11/02/2026
12656A-AC-3	CNT HOLDINGS I CORP TL B 1L				4.B FE	1,495,875	99.8280	1,497,420	1,500,000	1,495,839	0	(36)	0	0	4.500	4.639	JJ	8,100	0	10/20/2020	11/08/2027
12687H-AB-3	CABLEVISION LIGHTPATH TL B 1L				4.A FE	993,646	99.7190	997,190	1,000,000	993,820	0	174	0	0	3.750	4.170	JMJS	3,021	0	09/16/2020	09/29/2027
12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L				4.A FE	2,420,958	100.0420	2,496,882	2,495,833	2,426,281	0	5,323	0	0	4.647	5.476	JMJS	322	42,627	06/19/2020	07/21/2025
13134M-BS-1	CALPINE CORP TL B10 1L				3.B FE	1,099,658	98.5140	1,083,317	1,099,658	1,099,658	0	0	0	0	2.147	2.188	MON	66	30,005	08/12/2019	08/12/2026
13134M-BT-9	CALPINE CORP TL B5 1L				3.A FE	312,870	99.1940	310,444	312,967	312,870	0	0	0	0	2.650	2.671	MON	23	30,005	12/16/2020	12/08/2027
13763H-AB-8	CANISTER INTERNATIONAL TL 1L				4.B FE	496,421	99.5000	496,421	498,915	496,420	0	(1)	0	0	4.897	5.118	MON	68	4,954	09/25/2020	12/21/2026
14161J-AB-0	CARDTRONICS USA INC TL B 1L				3.B FE	977,588	99.8330	993,338	995,000	978,387	0	799	0	0	5.000	5.443	MON	138	25,151	06/25/2020	06/29/2027
14173M-AC-7	CARESTREAM DENTAL TL 1L				4.B FE	964,143	96.5000	941,952	976,116	966,893	0	2,099	0	0	4.250	4.623	JJ	115	42,396	08/23/2019	09/02/2024
15018L-AJ-0	CEDAR FAIR LP TL B 1L				4.B FE	176,114	96.1560	169,395	176,167	176,117	0	4	0	0	1.897	1.936	MON	9	4,254	12/17/2018	04/13/2024
15669G-AH-7	CENTURYLINK INC TL B 1L				3.A FE	1,977,525	98.7810	1,955,864	1,980,000	1,977,698	0	173	0	0	2.397	2.462	MON	132	46,473	01/28/2020	03/15/2027
16117L-BX-6	CHARTER COMM OPT LLC/CAP TL B2 1L				2.C FE	1,466,326	99.3380	1,466,618	1,466,326	1,466,326	0	0	0	0	1.900	1.937	MON	77	35,666	10/24/2019	02/01/2027
17026Y-AH-2	CHOBANI LLC TL B 1L				4.C FE	995,431	99.6750	996,750	1,000,000	995,433	0	2	0	0	4.500	4.688	MON	125	5,041	10/20/2020	10/20/2027
18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L				3.A FE	415,661	100.2500	418,794	417,750	415,956	0	273	0	0	3.250	3.393	JMJS	3,206	18,605	08/23/2019	07/24/2026
19257P-AB-0	COHU INC TL B 1L				4.C FE	987,064	98.3770	973,558	989,620	987,159	0	96	0	0	3.147	3.271	MON	87	30,595	02/04/2020	10/01/2025
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L				4.B FE	854,668	96.0000	818,496	852,600	853,463	0	(625)	0	0	11.500	11.870	MON	272	102,346	11/30/2020	04/12/2023
20337E-AQ-4	COMSCOPE INC TL B2 1L				4.B FE	973,687	99.0750	978,366	987,500	976,569	0	1,861	0	0	3.397	3.709	MON	93	38,904	04/10/2019	04/03/2026

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value
21871Q-AF-1	CORECIVIC INC TL B 1L				3.A FE	938,887	98.5000	947,595	962,025	939,733	0	846	0	0	5.500	6.430	MON		147	11,464	06/01/2020	12/18/2024
22207E-BG-8	COTY INC TI B 1L				4.C FE	1,754,001	93.9790	1,721,559	1,831,855	1,759,879	0	(5,769)	0	0	2.402	3.484	MON		2,933	51,609	11/27/2018	04/07/2025
23338D-AP-1	DXP ENTERPRISES INC TL B 1L				4.B FE	987,500	99.2500	992,500	1,000,000	987,352	0	(148)	0	0	5.750	6.130	MON		479	0	12/16/2020	12/17/2027
23923H-AB-4	DAWIN ACQUISITION LLC TL B 1L				4.C FE	1,951,081	91.6040	1,800,019	1,965,000	1,954,396	0	1,626	0	0	4.004	4.204	JMJS		219	94,380	01/03/2019	12/31/2025
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L				3.C FE	1,891,415	87.8500	1,737,212	1,977,475	1,899,383	0	7,958	0	0	3.400	4.282	MON		187	64,537	02/28/2020	08/24/2026
26928B-AJ-8	EW SCRIPPS CO TL B 1L				3.C FE	964,501	99.1880	959,644	967,500	965,445	0	470	0	0	2.147	2.247	MON		58	25,821	12/04/2018	10/02/2024
26928B-AL-3	EW SCRIPPS CO TL B1 1L				3.C FE	491,281	98.6250	484,526	491,281	491,281	0	0	0	0	2.647	2.700	MON		36	15,609	12/18/2019	05/01/2026
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L				4.C FE	493,479	99.6610	488,339	490,000	492,448	0	(520)	0	0	3.652	3.612	JMJS		547	21,399	11/27/2018	10/01/2025
29102T-AB-8	Emerald Azeala Topco TL B 1L				4.B FE	985,953	98.6250	973,922	987,500	986,000	0	154	0	0	3.714	3.813	JMJS		6,411	36,817	08/26/2019	07/24/2026
29253R-AB-9	ENCINO ACQUISITION PARTN TL 2L				4.C FE	960,000	91.1670	911,670	1,000,000	969,103	0	4,960	0	0	7.750	8.812	MON		215	80,518	02/13/2019	09/26/2025
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L				3.A FE	228,021	99.8130	228,738	229,167	228,021	0	0	0	0	2.750	2.885	JMJS		18	0	12/16/2020	12/17/2027
33774U-AC-2	FISERV INC TL B 1L				4.B FE	247,506	100.6670	250,409	248,750	247,611	0	105	0	0	4.970	5.164	JMJS		1,511	10,150	02/10/2020	02/18/2027
35906E-AL-4	FRONTIER COMMUNICATIONS DIP TL 1L				3.C FE	1,236,250	100.3130	1,253,913	1,250,000	1,236,400	0	150	0	0	5.750	6.102	MON		200	15,174	10/02/2020	10/01/2027
36166U-AB-3	GCI LLC TL B 1L				4.A FE	995,000	99.4690	994,690	1,000,000	995,000	0	0	0	0	3.500	3.500	MON		0	0	09/24/2020	10/15/2025
365556-AU-3	INGERSOLL-RAND SERVICES TL B 1L				3.B FE	495,630	98.6000	489,303	496,250	495,643	0	13	0	0	1.897	1.952	JMJS		26	8,231	02/07/2020	03/01/2027
365556-AW-9	GARDNER DENVER INC TL B 1L				3.B FE	490,038	99.9000	497,003	497,500	490,450	0	413	0	0	2.897	3.218	MON		40	5,869	06/26/2020	03/01/2027
37249U-AU-0	GENTIVA HEALTH SERVICES TL 1L				4.B FE	880,228	99.3130	874,181	880,228	880,228	0	0	0	0	3.438	3.512	MON		84	32,471	01/22/2020	07/02/2025
37252K-AP-7	GEO GROUP INC/THE TI B 1L				3.C FE	883,526	90.1560	890,002	987,180	906,928	0	21,375	0	0	2.750	5.653	MON		75	30,136	11/14/2019	03/22/2024
38469E-AC-7	GRAHAM PACKAGING/GPC CAP TL 1L				4.B FE	990,737	100.2380	999,874	997,500	990,832	0	95	0	0	4.500	4.730	MON		125	17,107	07/28/2020	08/04/2027
39525Y-AE-9	GREENHILL & CO INC TL B 1L				3.C FE	1,734,617	98.7500	1,721,542	1,743,333	1,736,716	0	1,271	0	0	3.398	3.604	MON		494	71,070	04/16/2019	04/12/2024
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L				3.A FE	1,426,208	99.7710	1,475,237	1,478,623	1,431,548	0	5,953	0	0	2.897	3.724	MON		119	37,322	03/12/2020	08/18/2025
40435T-AH-0	HS PURCHASER LLC TL 1L				4.C FE	983,822	99.4170	986,720	992,506	984,728	0	928	0	0	5.750	6.039	JMJS		9,816	58,146	11/14/2019	11/19/2026
40435Y-AB-2	Patriot Container Corp TL 1L				4.B FE	1,457,889	97.6250	1,436,122	1,471,060	1,459,958	0	2,069	0	0	4.500	4.809	MON		184	69,835	12/16/2019	03/20/2025
41151P-AN-5	HARBOR FREIGHT TL 1L				3.C FE	1,237,500	99.8440	1,248,050	1,250,000	1,237,636	0	136	0	0	4.000	4.266	MON		139	9,028	10/14/2020	10/19/2027
42236W-AH-0	Heartland Dental TL 1L				5.A FE	988,894	97.1250	961,398	989,856	988,929	0	34	0	0	3.646	3.749	MON		100	38,356	03/03/2020	04/30/2025
42727C-AC-1	HERITAGE POWER LLC TL B 1L				4.A FE	772,245	94.0000	740,725	788,005	774,288	0	1,680	0	0	7.000	7.557	JMJS		9,653	61,622	08/23/2019	07/30/2026
44055U-AC-9	HORIZON PHARMA USA INC TL B 1L				3.A FE	491,795	99.3750	488,722	491,795	491,795	0	0	0	0	2.188	2.229	MON		538	14,012	12/18/2019	05/22/2026
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L				4.A FE	1,934,309	99.3590	1,921,910	1,934,309	1,934,309	0	0	0	0	3.000	3.067	JMJS		7,448	62,962	10/02/2019	08/04/2025
44932E-AB-6	HYSTER-YALE GROUP INC TL B 1L				4.A FE	865,599	97.7500	851,240	870,833	867,108	0	1,153	0	0	3.397	3.661	MON		82	34,308	08/09/2019	05/30/2023
44988E-AE-3	INC RESEARCH TL B 1L				3.B FE	474,212	99.0000	470,599	475,353	474,590	0	196	0	0	1.896	1.978	MON		25	11,664	08/01/2020	08/01/2024
45174U-AG-3	IHEARTCOMMUNICATIONS INC TL B 1L				4.A FE	1,909,711	99.9170	1,988,348	1,990,000	1,913,815	0	4,104	0	0	4.750	5.735	MON		263	29,112	07/15/2020	05/01/2026
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L				3.C FE	1,915,242	98.7500	1,920,688	1,945,000	1,923,225	0	3,934	0	0	1.897	2.176	MON		102	46,966	11/27/2018	01/02/2026
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L				4.B FE	2,192,037	99.0890	2,173,169	2,193,148	2,189,427	0	(504)	0	0	2.897	2.992	MON		176	71,113	05/04/2020	06/27/2025
46583D-AB-5	IVANTI SOFTWARE INC TL B 1L				4.B FE	1,477,500	99.6560	1,494,840	1,500,000	1,477,554	0	54	0	0	5.750	6.182	MON		6,708	0	11/20/2020	12/01/2027
46589U-AB-1	ZEST DENTAL TL 1L				4.B FE	939,289	95.1670	908,612	954,756	943,532	0	2,136	0	0	3.660	4.053	MON		1,747	45,453	12/07/2018	03/14/2025
47077D-AF-7	JANE STREET GROUP LLC TL B 1L				3.C FE	493,763	99.7190	493,609	495,000	493,943	0	180	0	0	3.233	3.263	JMJS		1,516	16,189	01/31/2020	01/31/2025
47579S-AT-7	JELD-WEN INC TL B4 1L				3.B FE	1,934,108	98.6250	1,918,256	1,945,000	1,937,508	0	1,746	0	0	2.147	2.292	MON		116	57,787	12/03/2018	12/13/2024
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L				4.C FE	2,855,678	96.0000	2,808,000	2,925,000	2,874,598	0	9,101	0	0	4.500	5.058	MON		366	140,639	11/27/2018	05/26/2025
50203P-AB-0	LMBE-INC HOLDCO II LLC TL B 1L				3.C FE	1,908,607	98.5000	1,912,060	1,941,178	1,909,377	0	770	0	0	5.000	4.727	JMJS		229	15,702	09/15/2020	12/03/2025
54142K-AD-3	LOGMEIN INC TL B 1L				4.A FE	980,559	99.5630	995,630	1,000,000	981,219	0	660	0	0	4.903	5.374	MON		3,405	11,553	08/14/2020	08/31/2027
54805B-AB-																						

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69338C-AH-4	PG&E CORP TL EXIT 1L				3.C FE	983,060	101.0250	1,005,199	995,000	983,945	0	885	0	0	5.500	5.908	MON	152	28,427	06/19/2020	06/23/2025
70454B-AT-6	PEABODY ENERGY CORP TL B 1L				5.C FE	676,279	46.1670	664,293	1,438,892	676,164	0	1,075	758,070	0	2.897	24.103	MON	116	49,373	04/22/2019	03/31/2025
70583G-AW-2	PELICAN PRODUCTS INC TL B 1L				4.B FE	1,218,461	97.7920	1,199,045	1,226,118	1,220,041	0	1,040	0	0	4.500	4.717	JMJS	2,146	58,607	03/29/2019	05/01/2025
72448F-AR-6	PITNEY BOWES INC TL B 1L				3.A FE	951,578	99.0210	953,077	962,500	952,899	0	1,320	0	0	5.650	6.125	MON	151	42,009	01/06/2020	01/07/2025
72584D-AE-4	KFC HOLDING CO TL B 1L				3.A FE	1,457,291	99.2290	1,447,503	1,458,750	1,457,650	0	344	0	0	1.908	1.961	MON	1,082	35,264	11/30/2018	04/03/2025
72761J-AD-8	PLASTIPAK HOLDINGS INC TL B 1L				3.C FE	1,980,200	99.4380	1,988,760	2,000,000	1,983,130	0	2,930	0	0	2.650	2.942	MON	147	44,288	02/14/2020	10/14/2024
74966F-AL-7	BY CROWN PARENT LLC TL B 1L				4.C FE	990,025	99.7500	992,513	995,000	990,236	0	211	0	0	4.000	4.198	MON	111	16,252	07/30/2020	01/30/2026
75915T-AD-4	LIFEPOINT HOSPITALS INC TL B 1L				4.B FE	433,778	99.5940	430,939	432,696	433,558	0	(220)	0	0	3.896	3.937	MON	47	15,041	02/11/2020	11/16/2025
76173F-AW-7	REYNOLDS GROUP HOLDINGS TL 1L				4.A FE	997,500	99.1250	991,250	1,000,000	997,530	0	30	0	0	3.397	3.526	MON	94	7,927	09/17/2020	02/05/2026
77484U-AB-2	RODAN & FIELDS LLC TL B 1L				5.B FE	1,967,940	81.2500	1,584,375	1,950,000	1,962,618	0	(2,670)	0	0	4.159	4.087	MON	3,829	91,861	12/04/2018	06/16/2025
78404X-AH-8	SBA SENIOR FINANCE I I LLC TL B 1L				3.C FE	1,531,055	98.7500	1,515,250	1,534,431	1,531,981	0	428	0	0	1.900	1.974	MON	81	37,205	12/07/2018	04/11/2025
78453J-AD-8	SMG US MIDCO 2 INC TL 1L				5.A FE	1,108,892	93.9170	1,041,439	1,108,892	1,108,892	0	0	0	0	2.714	2.747	JMJS	3,758	29,888	01/27/2020	01/23/2025
78516E-AB-8	SABERT CORP TL B 1L				4.B FE	726,583	99.5830	730,862	733,922	727,090	0	573	0	0	5.500	5.837	MON	1,248	42,501	11/26/2019	12/10/2026
80465J-AD-0	SAVAGE ENTERPRISES LLC TL B 1L				4.A FE	1,633,636	99.5000	1,625,468	1,633,636	1,633,636	0	0	0	0	3.150	3.217	MON	429	37,156	04/02/2020	08/01/2025
816194-AV-6	SELECT MEDICAL CORP TL B 1L				3.C FE	1,405,193	98.9580	1,391,669	1,406,323	1,405,376	0	179	0	0	2.530	2.804	JMJS	321	54,356	12/05/2019	03/06/2025
82568Q-AK-0	SHUTTERFLY INC TL B 1L				4.C FE	1,773,394	99.2080	1,818,855	1,833,375	1,774,613	0	690	0	0	7.000	8.074	JMJS	356	124,270	02/19/2020	09/25/2026
82621Y-AD-4	LYONS MAGNUS INC TL 1L				4.C FE	2,188,755	95.5000	2,100,225	2,199,188	2,191,133	0	1,561	0	0	5.000	5.233	MON	305	115,589	04/15/2019	11/11/2024
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L				3.B FE	687,794	98.7080	682,319	691,250	688,311	0	440	0	0	2.650	2.785	MON	51	22,913	09/04/2019	09/30/2026
855031-AQ-3	STAPLES INC TL B 1L				4.B FE	947,991	96.6880	952,377	985,000	954,444	0	4,536	0	0	5.214	6.037	JMJS	8,560	54,728	06/28/2019	04/16/2026
85769E-AZ-4	STATION CASINOS LLC TL B 1L				4.A FE	986,459	98.3520	971,416	987,694	986,566	0	107	0	0	2.500	2.571	MON	69	24,482	01/31/2020	02/08/2027
86816X-AG-5	SUPERIOR INDUSTRIES INTE TL B 1L				4.B FE	884,676	98.1880	881,874	898,148	889,410	0	2,438	0	0	4.147	4.568	MON	103	41,466	12/07/2018	03/22/2024
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L				4.B FE	1,233,063	99.5000	1,228,203	1,234,375	1,233,078	0	133	0	0	3.397	3.489	MON	116	49,091	07/02/2019	05/29/2026
87823Q-AS-3	TIGER MERGER SUB CO TL FILO 1L				2.C FE	1,915,200	99.3750	1,982,531	1,995,000	1,921,291	0	6,091	0	0	5.645	6.788	MON	626	54,538	06/26/2020	06/30/2025
88037H-AG-9	TENNECO INC TL B 1L				3.C FE	965,152	97.3330	963,498	989,899	968,701	0	3,549	0	0	3.147	3.722	MON	87	33,582	01/10/2020	10/01/2025
88078F-BH-0	TEREX CORP TL 1L				3.B FE	478,026	98.7500	475,234	481,250	479,199	0	567	0	0	2.750	2.945	JMJS	37	16,350	12/04/2018	01/31/2024
88078F-BJ-6	TEREX CORP TL B1 1L				3.B FE	244,397	99.0000	243,169	245,625	244,768	0	242	0	0	3.500	3.691	MON	24	10,320	03/13/2019	01/31/2024
89364M-BR-4	TRANSDIGM INC TL F 1L				4.A FE	1,438,475	97.8750	1,407,907	1,438,475	1,438,475	0	0	0	0	2.397	2.443	MON	96	36,116	02/06/2020	12/09/2025
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L				4.C FE	984,681	99.4170	984,203	989,975	985,224	0	543	0	0	5.147	5.419	MON	143	50,387	01/06/2020	06/28/2026
90349Y-AF-3	US ECOLOGY INC TL B 1L				3.C FE	1,914,628	99.8330	1,976,693	1,980,000	1,918,984	0	4,356	0	0	2.647	3.304	MON	146	27,617	05/04/2020	11/02/2026
90351H-AB-4	US FOODS TL B 1L				4.C FE	1,914,885	98.3520	1,921,763	1,953,964	1,931,477	0	8,366	0	0	1.897	2.414	MON	103	47,164	12/20/2018	06/27/2023
90385Y-AB-7	ULTRA CLEAN HOLDINGS TL B 1L				4.A FE	1,341,667	99.0000	1,333,242	1,346,709	1,341,687	0	134	0	0	4.647	4.854	MON	174	57,965	02/27/2020	08/27/2025
91335P-AE-9	UNIVAR USA INC TL B 1L				3.A FE	551,284	99.5180	549,506	552,167	551,553	0	141	0	0	2.397	2.475	MON	37	17,444	12/06/2018	07/01/2024
92537E-AB-4	VERTIV GROUP CORP TL B 1L				4.A FE	987,538	99.3040	985,592	992,500	987,894	0	356	0	0	3.153	3.304	MON	2,608	25,533	02/11/2020	03/02/2027
929294-AH-9	WKI HOLDING CO TL B 1L				3.C FE	475,263	98.2500	474,056	482,500	477,647	0	1,181	0	0	5.000	5.463	MON	134	33,291	12/07/2018	05/01/2024
92940J-AB-4	WR GRACE & CO-CONN TL B1 1L				3.A FE	360,420	98.1460	353,455	360,132	360,308	0	(52)	0	0	2.004	2.024	JMJS	20	9,984	11/28/2018	04/03/2025
92940J-AD-0	WR GRACE & CO-CONN TL B2 1L				2.C FE	617,862	98.1460	605,922	617,368	617,671	0	(90)	0	0	2.004	2.024	JMJS	34	17,115	11/28/2018	04/03/2025
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L				4.B FE	2,451,958	99.5000	2,455,812	2,458,103	2,452,722	0	545	0	0	4.000	4.138	JMJS	273	104,207	06/05/2019	03/31/2025
92956R-AG-6	WABASH NATIONAL CORP TL B 1L				3.C FE	986,884	99.3750	991,266	997,500	987,047	0	163	0	0	4.000	4.278	MON	111	8,534	09/17/2020	09/28/2027
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L				4.B FE	1,495,913	100.0500	1,500,750	1,500,000	1,495,864	0	(48)	0	0	4.000	4.138	MON	333	306	10/20/2020	10/29/2027
95075E-AC-3	WERNER FINCO LP TL 1L				4.C FE	1,433,109	99.6250	1,445,808	1,451,250	1,438,813	0	2,594	0	0	5.000	5.394	JMJS	202	76,277	11/27/2018	07/24/2024
96244U-AD-9	WHATABRANDS LLC TL B 1L				4.A FE	1,017,423	98.9820	1,039,006	1,049,692	1,018,423	0	1,001									

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
C4000K-AC-8	GARDA WORLD SECURITY TL B 1L				.4.B FE	1,009,986	100.0000	1,030,598	1,030,598	1,012,726	.0	2,436	.0	.0	4.990	5.373	JMJS	1,122	68,718	10/24/2019	10/30/2026
C6901L-AH-0	1011778 BC ULC TL B 1L				.3.A FE	1,328,536	98.4690	1,308,196	1,328,536	1,328,536	.0	.0	.0	.0	1.897	1.932	MON	.70	32,080	11/19/2019	11/19/2026
C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L				.4.A FE	499,375	100.2500	501,250	500,000	499,375	.0	.0	.0	.0	4.500	4.899	JMJS	.0	1,347	12/04/2020	10/30/2025
C7365B-AB-2	POINTLICKCARE TECHNOLOG TL B 1L				.4.B FE	497,500	99.7500	498,750	500,000	497,500	.0	.0	.0	.0	3.750	3.924	JMJS	.0	.0	12/16/2020	12/29/2027
C8000C-AB-9	PANTHER BF AGGREGATOR 2 TL B 1L				.4.B FE	2,425,496	99.4790	2,417,695	2,430,357	2,426,351	.0	589	.0	.0	3.647	3.764	MON	246	84,150	05/07/2019	04/30/2026
C8614Y-AB-9	XPLORNET COMMUNICATIONS TL 1L				.4.C FE	1,151,315	100.0940	1,213,049	1,211,910	1,154,872	.0	3,558	.0	.0	4.897	5.941	MON	165	32,710	05/29/2020	06/10/2027
LX1720-01-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L	C.			.4.B FE	563,596	94.2920	534,526	566,884	564,673	.0	524	.0	.0	4.000	4.204	JMJS	126	27,169	12/05/2018	04/22/2024
00135B-AC-7	COBHAM PLC TL B 1L	C.			.4.B FE	246,884	99.8250	247,691	248,125	246,958	.0	74	.0	.0	4.500	3.897	JJ	1,914	7,621	01/31/2020	01/18/2027
204736C-BS-2	SKYMILES IP LTD TL B 1L	C.			.2.B FE	10,387,500	103.4500	10,345,000	10,000,000	10,387,500	.0	.0	.0	.0	4.750	3.714	JAJO	.0	.0	12/18/2020	10/20/2027
46611V-AU-9	JBS USA LUX SA TL B 1L	C.			.3.A FE	2,450,109	99.0940	2,433,996	2,456,250	2,451,117	.0	914	.0	.0	2.147	2.229	MON	146	74,049	05/03/2019	05/01/2026
L2000A-AD-2	CAMELOT FINANCE SA TL B 1L	C.			.4.B FE	497,500	99.1670	495,835	500,000	497,514	.0	14	.0	.0	4.000	4.190	MON	56	3,833	09/22/2020	10/30/2026
L2968E-AB-8	ENDO INTERNATIONAL TL B 1L	D.			.4.A FE	928,745	98.2500	957,787	974,847	939,344	.0	8,539	.0	.0	5.000	6.336	JMJS	135	52,119	09/05/2019	04/29/2024
L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L	C.			.6. FE	1,368,490	93.7920	1,396,156	1,488,567	1,333,612	(54,618)	14,123	.0	.0	5.750	7.766	JJ	7,608	71,905	09/12/2019	02/24/2025
L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L	C.			.4.A FE	414,498	97.8000	406,639	415,787	414,650	.0	(8)	.0	.0	1.897	1.998	MON	22	10,040	12/11/2018	04/25/2025
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII TL B 1L	C.			.4.C FE	984,043	100.1790	991,772	990,000	988,395	.0	4,391	.0	.0	5.000	5.135	JMJS	.0	42,577	10/23/2019	10/01/2026
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						190,150,350	XXX	189,311,321	192,808,023	190,404,805	(54,618)	216,295	758,070	0	XXX	XXX	XXX	234,025	5,642,808	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						190,150,350	XXX	189,311,321	192,808,023	190,404,805	(54,618)	216,295	758,070	0	XXX	XXX	XXX	234,025	5,642,808	XXX	XXX
7699999. Total - Issuer Obligations						7,684,396,051	XXX	8,577,900,007	7,635,369,750	7,672,154,402	0	(2,004,520)	4,275,593	0	XXX	XXX	XXX	75,322,738	287,788,043	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,256,775,479	XXX	1,303,408,643	1,299,458,897	1,240,241,450	(350,600)	(5,559,778)	96,782	0	XXX	XXX	XXX	4,181,472	42,589,281	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,653,566,176	XXX	1,656,199,736	1,446,439,381	1,613,652,988	0	(13,543,459)	4,018,673	0	XXX	XXX	XXX	5,826,318	65,326,658	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						2,219,986,044	XXX	2,270,882,916	2,211,702,312	2,219,850,167	0	(348,725)	345,193	0	XXX	XXX	XXX	9,076,028	55,392,467	XXX	XXX
8099999. Total - SVO Identified Funds						60,507,770	XXX	71,079,505	0	71,079,505	6,428,551	0	0	0	XXX	XXX	XXX	0	1,785,057	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						190,150,350	XXX	189,311,321	192,808,023	190,404,805	(54,618)	216,295	758,070	0	XXX	XXX	XXX	234,025	5,642,808	XXX	XXX
8399999 - Total Bonds						13,065,381,870	XXX	14,068,782,128	12,785,778,363	13,007,383,317	6,023,333	(21,240,187)	9,494,311	0	XXX	XXX	XXX	94,640,581	458,524,314	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$ 3,088,754,777 1B ..\$ 133,538,161 1C ..\$ 583,084,513 1D ..\$ 550,696,276 1E ..\$ 516,684,827 1F ..\$ 1,239,748,922 1G ..\$ 1,107,392,825
2A ..\$ 1,360,468,870 2B ..\$ 1,727,575,751 2C ..\$ 1,174,720,292
3A ..\$ 283,288,042 3B ..\$ 265,744,094 3C ..\$ 339,916,596
4A ..\$ 156,699,215 4B ..\$ 296,110,409 4C ..\$ 99,801,377
5A ..\$ 63,125,343 5B ..\$ 10,439,456 5C ..\$ 2,058,071
6 ...\$ 7,535,500

SCHEDULE D - PART 2 - SECTION 1

[illegible][illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
00206R-10-2	AT&T INC			66,555,000	1,914,122	28.760	1,914,122	2,349,859	0	131,191	0	(626,712)	0	(626,712)	0	03/10/2020	
00287Y-10-9	ABBVIE INC			10,335,000	1,107,395	107.150	1,107,395	793,918	0	44,152	0	206,883	0	206,883	0	03/10/2020	
009158-10-6	APD			4,288,000	1,171,567	273.220	1,171,567	943,537	5,746	0	0	192,909	0	192,909	0	03/10/2020	
015271-10-9	ALEXANDRIA REAL ESTATE REIT			4,916,000	876,130	178.220	876,130	787,796	5,358	12,808	0	88,334	0	88,334	0	09/18/2020	
02079K-10-7	ALPHABET CLASS C			560,000	981,053	1,751.880	981,053	798,300	0	0	0	182,753	0	182,753	0	02/24/2020	
023135-10-6	AMAZON.COM INC			1,547,000	5,038,471	3,256.930	5,038,471	5,016,320	0	0	0	22,150	0	22,150	0	11/23/2020	
03027X-10-0	AMERICAN TOWER CORP REIT			5,799,000	1,301,644	224.460	1,301,644	1,260,498	7,017	24,252	0	(34,505)	0	(34,505)	0	03/10/2020	
03073E-10-5	AMERISOURCEBERGEN CORP			10,236,000	1,000,671	97.760	1,000,671	975,297	0	4,504	0	25,374	0	25,374	0	09/24/2020	
032654-10-5	ANALOG DEVICES			5,625,000	830,981	147.730	830,981	595,884	0	12,626	0	207,182	0	207,182	0	03/10/2020	
037833-10-0	APPLE INC			75,002,000	9,952,015	132.690	9,952,015	6,997,964	0	29,593	0	2,637,018	0	2,637,018	0	11/23/2020	
04010L-10-3	ARES CAPITAL CORP			181,024,000	3,057,495	16.890	3,057,495	2,821,520	0	281,308	0	(156,573)	0	(156,573)	0	03/19/2020	
053015-10-3	AUTOMATIC DATA PROCESSING INC			3,602,000	634,672	176.200	634,672	563,334	3,350	49,127	0	13,693	0	13,693	0	03/10/2020	
053807-10-3	AVNET INC			96,767,000	3,397,489	35.110	3,397,489	3,152,679	0	81,284	0	(709,302)	0	(709,302)	0	04/30/2013	
060505-10-4	BANK OF AMERICA CORP			27,648,000	838,011	30.310	838,011	571,265	0	12,770	0	(29,975)	0	(29,975)	0	11/16/2020	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			32,883,000	7,624,581	231.870	7,624,581	5,871,260	0	0	0	1,753,322	0	1,753,322	0	07/13/2020	
09247X-10-1	BLACKROCK INC			3,514,000	2,535,492	721.540	2,535,492	1,633,200	0	47,941	0	822,163	0	822,163	0	03/10/2020	
09259E-10-8	TOP CAPITAL CORP			207,844,000	2,336,167	11.240	2,336,167	2,685,992	0	271,798	0	(370,541)	0	(370,541)	0	03/19/2020	
110122-10-8	BRISTOL-MYERS SQUIBB			34,467,000	2,137,988	62.030	2,137,988	1,963,073	16,889	46,236	0	(2,138)	0	(2,138)	0	12/02/2020	
11135F-10-1	BROADCOM INC			4,883,000	2,138,022	437.850	2,138,022	1,410,366	0	65,188	0	680,290	0	680,290	0	03/10/2020	
126650-10-0	CVS CORP			22,487,000	1,535,862	68.300	1,535,862	1,446,214	0	39,819	0	(28,483)	0	(28,483)	0	09/24/2020	
149123-10-1	CATERPILLAR INC			9,502,000	1,729,554	182.020	1,729,554	1,217,784	0	35,898	0	453,219	0	453,219	0	04/09/2020	
166764-10-0	CHEVRON CORPORATION			109,727,000	9,266,445	84.450	9,266,445	9,768,911	0	430,516	0	(507,251)	0	(507,251)	0	03/10/2020	
172062-10-1	CINCINNATI FINANCIAL			109,395,000	9,557,841	87.370	9,557,841	3,736,814	65,637	258,172	0	(1,945,043)	0	(1,945,043)	0	12/07/1993	
17275R-10-2	CISCO SYSTEMS INC			51,910,000	2,322,973	44.750	2,322,973	2,327,080	0	69,361	0	(33,458)	0	(33,458)	0	03/10/2020	
172908-10-5	CINTAS CORP			496,912,000	175,638,516	353.460	175,638,516	95,242,901	0	1,744,161	0	41,929,435	0	41,929,435	0	12/23/2019	
191216-10-0	COCA-COLA CO			35,250,000	1,933,110	54.840	1,933,110	1,882,284	0	57,810	0	13,567	0	13,567	0	03/10/2020	
20030N-10-1	COMCAST CORP CL A			61,664,000	3,231,194	52.400	3,231,194	2,621,998	0	51,309	0	582,612	0	582,612	0	03/10/2020	
209115-10-4	CONSOLIDATED EDISON INC			3,759,000	271,663	72.270	271,663	337,531	0	10,411	0	(65,842)	0	(65,842)	0	03/10/2020	
231021-10-6	CUMMINS ENGINE			2,576,000	585,010	227.100	585,010	395,576	0	12,327	0	162,169	0	162,169	0	03/10/2020	
233331-10-7	DTE ENERGY COMPANY			4,171,000	506,401	121.410	506,401	502,403	4,526	14,777	0	1,204	0	1,204	0	03/10/2020	
244199-10-5	DEERE & COMPANY			6,667,000	1,793,756	269.050	1,793,756	1,190,323	5,067	13,365	0	585,632	0	585,632	0	09/24/2020	
254687-10-6	DISNEY			25,233,000	4,571,715	181.180	4,571,715	3,053,739	0	17,671	0	1,150,802	0	1,150,802	0	03/25/2020	
25746U-10-9	DOMINION RESOURCES			18,829,000	1,415,941	75.200	1,415,941	1,514,573	0	61,534	0	(136,508)	0	(136,508)	0	03/10/2020	
26441C-20-4	DUKE ENERGY			14,491,000	1,326,796	91.560	1,326,796	1,341,124	0	52,236	0	(2,012)	0	(2,012)	0	03/10/2020	
26614N-10-2	DUPONT DE NEMOURS INC			31,588,000	2,246,223	71.110	2,246,223	1,554,854	0	21,087	0	690,096	0	690,096	0	08/19/2020	
26943B-10-0	FIRST EAGLE ALTERNATIVE CAP			356,741,000	1,302,105	3.650	1,302,105	2,321,804	0	71,348	0	(1,019,700)	0	(1,019,700)	0	08/03/2020	
302316-10-2	EXXON MOBIL CORP			233,498,000	9,624,788	41.220	9,624,788	11,268,206	0	630,708	0	(1,699,028)	0	(1,699,028)	0	08/19/2020	
30303M-10-2	FACEBOOK INC-A			25,907,000	7,076,756	273.160	7,076,756	5,761,693	0	0	0	815,115	0	815,115	0	11/02/2020	
31428X-10-6	FEDEX CORP			8,173,000	2,121,874	259.620	2,121,874	1,043,572	0	18,800	0	1,069,076	0	1,069,076	0	03/27/2020	
35137L-10-5	FOX CORP			66,505,000	1,936,626	29.120	1,936,626	1,918,234	0	22,753	0	(216,802)	0	(216,802)	0	12/02/2020	
363576-10-9	ARTHUR J GALLAGHER & CO			5,633,000	696,858	123.710	696,858	510,789	0	9,177	0	159,999	0	159,999	0	03/10/2020	
375558-10-3	GILEAD SCIENCES INC			7,264,000	423,201	58.260	423,201	460,224	0	19,758	0	(48,814)	0	(48,814)	0	05/28/2019	
381416-10-4	GOLDMAN SACHS GROUP INC			67,209,000	17,723,685	263.710	17,723,685	12,254,351	0	257,966	0	4,759,694	0	4,759,694	0	09/24/2020	
38147U-10-7	GOLDMAN SACHS BDC INC			69,357,000	1,326,106	19.120	1,326,106	1,182,186	31,211	107,295	0	54,463	0	54,463	0	03/19/2020	
38173M-10-2	GOLUB CAPITAL BDC INC			124,284,000	1,757,376	14.140	1,757,376	2,182,156	0	148,176	0	(511,929)	0	(511,929)	0	03/19/2020	
40434L-10-5	HP INC			20,865,000	513,070	24.590	513,070	373,624	4,044	18,192	0	84,295	0	84,295	0	10/28/2019	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN			3,620,000	402,761	111.260	402,761	341,911	0	0	0	60,850	0	60,850	0	10/23/2020	
437076-10-2	HOME DEPOT			10,923,000	2,901,367	265.620	2,901,367	2,368,508	0	64,106	0	584,303	0	584,303	0	03/23/2020	
443510-60-7	HUBBELL INC -CL B			7,859,000	1,232,213	156.790	1,232,213	1,051,211	0	26,843	0	181,002	0	181,002	0	05/21/2020	
446150-10-4	HUNTINGTON BANCSHARES INC			21,932,000	277,001	12.630	277,001	274,524	3,290	13,743	0	(6,387)	0	(6,387)	0	03/10/2020	
458140-10-0	INTEL CORPORATION			47,002,000	2,341,640	49.820	2,341,640	2,490,276	0	56,430	0	(335,171)	0	(335,171)	0	12/02/2020	
459200-10-1	IBM			21,763,000	2,739,526	125.880	2,739,526	2,569,422	0	133,128	0	75,444	132,984	(57,540)	0	03/23/2020	
460690-10-0	INTERPUBLIC GROUP			23,352,000	549,239	23.520	549,239	462,163	0	21,559	0	57,105	0	57,105	0	03/10/2020	
46625H-10-0	JP MORGAN CHASE & CO			108,580,000	13,797,261	127.070	13,797,261	11,344,790	0	306,251	0	2,283,643	0	2,283,643	0	03/10/2020	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
478160-10-4	JOHNSON & JOHNSON			61,573,000	9,690,359	157,380	9,690,359	8,393,196	0	197,399	0	1,141,953	0	1,141,953	0	07/21/2020	
480200-10-7	JONES LANG LASALLE INC			16,566,000	2,457,897	148,370	2,457,897	1,592,152	0	0	0	(426,078)	0	(426,078)	0	11/01/2016	
482480-10-0	KLA CORPORATION			5,219,000	1,351,251	258,910	1,351,251	830,070	0	14,489	0	467,246	0	467,246	0	05/19/2020	
494368-10-3	KIMBERLY CLARK			10,401,000	1,402,367	134,830	1,402,367	1,397,240	11,129	40,194	0	(28,128)	0	(28,128)	0	03/10/2020	
539830-10-9	LOCKHEED MARTIN			4,785,000	1,698,579	354,980	1,698,579	1,777,670	0	13,920	0	(85,025)	0	(85,025)	0	12/02/2020	
580135-10-1	McDONALDS			12,978,000	2,784,819	214,580	2,784,819	2,538,956	0	61,325	0	241,131	0	241,131	0	03/10/2020	
58933Y-10-5	MERCK & CO INC			14,382,000	1,176,448	81,800	1,176,448	1,163,703	9,348	36,648	0	(64,681)	0	(64,681)	0	03/10/2020	
59156R-10-8	METLIFE INC			14,776,000	693,733	46,950	693,733	619,363	0	23,190	0	38,737	0	38,737	0	12/02/2020	
594918-10-4	MICROSOFT CORP			67,277,000	14,963,750	222,420	14,963,750	5,994,075	0	132,574	0	4,308,743	0	4,308,743	0	12/02/2020	
595017-10-4	MICROCHIP TECHNOLOGY INC			53,150,000	7,340,547	138,110	7,340,547	5,452,634	0	38,128	0	1,887,912	0	1,887,912	0	09/25/2020	
595112-10-3	MICRON TECHNOLOGY INC			20,000,000	1,503,600	75,180	1,503,600	913,024	0	0	0	590,576	0	590,576	0	09/01/2020	
61174X-10-9	MONSTER BEVERAGE CORP			11,099,000	1,026,436	92,480	1,026,436	932,396	0	0	0	94,040	0	94,040	0	11/24/2020	
65339F-10-1	NEXTERA ENERGY INC			11,906,000	918,548	77,150	918,548	687,742	0	15,600	0	189,268	0	189,268	0	10/27/2020	
674215-20-7	OASIS PETROLEUM INC NEW COMMON			51,006,000	1,890,282	37,060	1,890,282	1,581,186	0	0	0	309,096	0	309,096	0	11/20/2020	
681919-10-6	OMNIVCOM GROUP			5,959,000	371,663	62,370	371,663	422,023	3,873	14,710	0	(64,289)	0	(64,289)	0	03/10/2020	
701094-10-4	PARKER HANNIFIN			9,092,000	2,476,752	272,410	2,476,752	1,542,922	0	18,882	0	933,830	0	933,830	0	06/05/2020	
702149-10-5	PARTY CITY HOLDINGS INC PARTY CITY			223,230,000	1,372,865	6,150	1,372,865	417,440	0	0	0	955,424	0	955,424	0	08/11/2020	
704326-10-7	PAYCHEX INC			4,750,000	442,605	93,180	442,605	373,684	0	10,662	0	59,895	0	59,895	0	03/10/2020	
713448-10-8	PEPSICO INC			19,172,000	2,843,208	148,300	2,843,208	2,568,710	19,603	68,099	0	264,443	0	264,443	0	03/10/2020	
717081-10-3	PFIZER INC			45,334,000	1,668,745	36,810	1,668,745	1,559,247	0	64,259	0	49,814	0	49,814	0	03/10/2020	
718172-10-9	PHILIP MORRIS INTERNAT-W/I			48,544,000	6,502,658	82,790	6,502,658	5,740,028	94,253	153,596	0	762,630	0	762,630	0	12/02/2020	
718546-10-4	PHILLIPS 66			17,374,000	1,215,138	69,940	1,215,138	1,543,974	0	43,256	0	(358,643)	0	(358,643)	0	12/04/2020	
74144T-10-8	T ROWE PRICE GROUP INC			12,195,000	1,846,201	151,390	1,846,201	1,414,629	0	43,902	0	399,189	0	399,189	0	03/10/2020	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			11,117,000	551,514	49,610	551,514	514,193	0	22,539	0	22,248	0	22,248	0	03/10/2020	
742718-10-9	PROCTER & GAMBLE CO			1,000	139	139,140	139	84	0	3	0	14	0	14	0	08/26/2014	
744320-10-2	PRUDENTIAL FINANCIAL			5,753,000	449,137	78,070	449,137	452,551	0	22,911	0	(17,641)	0	(17,641)	0	03/10/2020	
747525-10-3	QUALCOMM			16,404,000	2,498,985	152,340	2,498,985	1,319,206	0	39,734	0	1,107,537	0	1,107,537	0	03/10/2020	
75513E-10-1	RAYTHEON CO RAYTEHON			48,743,000	3,485,612	71,510	3,485,612	3,144,845	0	34,564	0	340,767	0	340,767	0	11/06/2020	
760841-20-5	RESCAP LIQUIDATING TRUST			111,267,000	105,704	0,950	105,704	104,591	0	40,067	0	4,451	0	4,451	0	03/27/2014	
776696-10-6	ROPER INDUSTRIES INC			66,133,000	28,509,275	431,090	28,509,275	9,989,502	0	135,573	0	5,082,982	0	5,082,982	0	08/26/2014	
78462F-10-3	SPDR TRUST SERIES 1			132,135,000	49,402,634	373,880	49,402,634	40,606,143	208,773	176,958	0	8,796,491	0	8,796,491	0	06/30/2020	
78467J-10-0	SS&C TECHNOLOGIES			8,106,000	589,712	72,750	589,712	522,688	0	1,135	0	67,024	0	67,024	0	11/06/2020	
806857-10-8	SCHLUMBERGER LTD			9,137,000	199,461	21,830	199,461	257,010	1,142	11,703	0	(89,333)	0	(89,333)	0	03/10/2020	
82669G-10-4	SIGNATURE BANK			19,605,000	2,652,360	135,290	2,652,360	2,671,672	0	43,915	0	(25,879)	0	(25,879)	0	07/16/2018	
828806-10-9	SIMON PROPERTY GRP LP REIT			7,981,000	680,620	85,280	680,620	1,050,246	10,375	31,992	0	(390,414)	0	(390,414)	0	03/10/2020	
83012A-10-9	SIXTH TREET SPECIALITY LENDING			147,117,000	3,052,678	20,750	3,052,678	2,687,521	60,318	75,030	0	365,157	0	365,157	0	06/16/2020	
855244-10-9	STARBUCKS CORP			50,346,000	5,386,015	106,980	5,386,015	4,082,635	0	46,343	0	1,289,321	0	1,289,321	0	08/27/2020	
871829-10-6	SYSCO CORP			6,971,000	517,666	74,260	517,666	472,154	0	10,275	0	32,004	0	32,004	0	03/10/2020	
87612E-10-6	TARGET CORP			3,926,000	693,057	176,530	693,057	417,276	0	9,538	0	223,026	0	223,026	0	03/10/2020	
882508-10-4	TEXAS INSTRUMENTS			127,320,000	20,897,032	164,130	20,897,032	13,847,930	0	366,777	0	7,018,127	0	7,018,127	0	12/02/2020	
88579Y-10-1	3M CO			9,773,000	1,708,223	174,790	1,708,223	1,580,239	0	53,815	0	58,425	0	58,425	0	03/10/2020	
88642R-10-9	TIDEWATER INC			14,169,000	122,420	8,640	122,420	263,118	0	0	0	(150,758)	0	(150,758)	0	08/02/2017	
89832Q-10-9	TRUIST FINANCIAL CORP			11,413,000	547,025	47,930	547,025	524,846	0	18,594	0	(1,184)	0	(1,184)	0	03/10/2020	
902973-30-4	U S BANCORP			11,149,000	519,432	46,590	519,432	540,473	4,683	16,953	0	(45,366)	0	(45,366)	0	03/10/2020	
911312-10-6	UNITED PARCEL SERVICE			4,886,000	822,802	168,400	822,802	490,632	0	16,894	0	331,012	0	331,012	0	03/10/2020	
91324P-10-2	UNITEDHEALTH GROUP INC			8,300,000	2,910,644	350,680	2,910,644	2,166,607	0	36,688	0	490,316	0	490,316	0	09/24/2020	
918204-10-8	VF CORP			4,344,000	371,021	85,410	371,021	331,011	0	7,592	0	162	0	162	0	03/10/2020	
91913Y-10-0	VALERO ENERGY CORP			11,435,000	646,878	56,570	646,878	758,911	0	19,929	0	(147,580)	0	(147,580)	0	12/04/2020	
92343V-10-4	VERIZON COMMUNICATIONS			32,417,000	1,904,499	58,750	1,904,499	1,910,283	0	74,395	0	(27,992)	0	(27,992)	0	03/10/2020	
931142-10-3	WAL-MART			8,835,000	1,273,565	144,150	1,273,565	1,044,950	0	16,961	0	229,717	0	229,717	0	03/10/2020	
949746-10-1	WELLS FARGO & CO			61,459,000	1,854,833	30,180	1,854,833	2,733,071	0	63,210	0	(975,146)	0	(975,146)	0	04/09/2020	
959802-10-9	WESTERN UNION CO-W/I			13,380,000	293,557	21,940	293,557	294,904	0	12,042	0	(34,292)	0	(34,292)	0	03/10/2020	
963320-10-6	WHIRLPOOL CORP			1,162,000	209,729	180,490	209,729	153,070	0	5,107	0	54,043	0	54,043	0	03/10/2020	
98138H-10-1	WORKDAY INC-CLASS A			1,405,000	336,652	239,610	336,652	295,425	0	0	0	41,227	0	41,227	0	11/24/2020	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
988498-10-1	YUM! BRANDS INC			7,023,000	762,417	108,560	762,417	707,483	0	11,950	0	97,126	0	97,126	0	03/10/2020	
029183-10-3	EATON CORP PLC			5,670,000	681,194	120,140	681,194	491,785	0	14,991	0	156,778	0	156,778	0	09/24/2020	
05960L-10-3	MDT			14,489,000	1,697,241	117,140	1,697,241	1,520,193	8,404	30,334	0	134,335	0	134,335	0	03/10/2020	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS		D	2,695,000	627,207	232,730	627,207	746,290	0	0	0	(119,082)	0	(119,082)	0	11/24/2020	
143658-30-0	CARNIVAL CRUISE UNIT		C	25,282,000	547,608	21,660	547,608	1,008,375	0	9,581	0	(564,533)	0	(564,533)	0	03/10/2020	
66987V-10-9	NOVARTIS AG-ADR		D	59,866,000	5,653,146	94,430	5,653,146	4,996,099	0	0	0	657,047	0	657,047	0	03/10/2020	
780259-20-6	ROYAL DUTCH SHELL PLC-ADR		D	234,479,000	8,239,592	35,140	8,239,592	8,987,266	0	193,926	0	(747,674)	0	(747,674)	0	03/09/2020	
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS		D	16,978,000	572,668	33,730	572,668	481,575	0	0	0	91,093	0	91,093	0	11/06/2020	
904767-70-4	UNILEVER PLC-SPONSORED ADR RECEIPTS	LS	D	95,365,000	5,756,231	60,360	5,756,231	4,977,567	0	0	0	778,665	0	778,665	0	11/30/2020	
05494J-10-3	LINDE		D	1,579,000	416,082	263,510	416,082	268,076	0	4,562	0	148,006	0	148,006	0	03/10/2020	
H84989-10-4	TE CONNECTIVITY LTD		D	7,237,000	876,184	121,070	876,184	603,346	0	10,421	0	272,837	0	272,837	0	03/10/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
Publicly Traded					562,211,321	XXX	562,211,321	398,977,721	584,036	8,594,877	0	90,355,203	132,984	90,222,219	0	XXX	XXX
31337#-10-5	FHFB (CINCINNATI)	RF		644,482,000	64,448,200	100,000	64,448,200	62,828,916	0	1,356,443	0	0	0	0	0	09/30/2020	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					64,448,200	XXX	64,448,200	62,828,916	0	1,356,443	0	0	0	0	0	XXX	XXX
34918#-10-6	W&S Brokerage Services, Inc.			150,000	2,411,072	16,074,000	2,411,072	8,939,516	0	0	0	(1,958,796)	0	(1,958,796)	0	12/15/2020	
44951#-10-3	IFS Financial Services, Inc. FINANCIAL SERVICES			1,000,000	130,816,060	130,816,000	130,816,060	108,991,630	0	30,000,000	0	(3,898,268)	0	(3,898,268)	0	07/08/1991	
98259#-10-8	W&S Financial Group Distributor W&S Fin Grp Distributors, Inc			1,000,000	(41,367)	(41,000)	(41,367)	61,997	0	0	0	(7,946)	0	(7,946)	0	01/01/2015	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					133,185,765	XXX	133,185,765	117,993,143	0	30,000,000	0	(5,865,010)	0	(5,865,010)	0	XXX	XXX
81369Y-88-6	UTILITIES SELECT SPDR CLOSED END FUND	LS		321,925,000	20,184,698	62,700	20,184,698	19,978,414	0	634,219	0	206,283	0	206,283	0	03/10/2020	
9499999. Subtotal - Mutual Funds					20,184,698	XXX	20,184,698	19,978,414	0	634,219	0	206,283	0	206,283	0	XXX	XXX
9799999 - Total Common Stocks					780,029,984	XXX	780,029,984	599,778,194	584,036	40,585,539	0	84,696,476	132,984	84,563,492	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					831,129,200	XXX	835,892,033	650,877,410	584,036	42,694,938	0	84,696,476	132,984	84,563,492	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$.0 1B \$.0 1C \$.0 1D \$.0 1E \$.0 1F \$.0 1G \$.0
2A \$.0 2B \$.0 2C \$.0
3A \$.0 3B \$.0 3C \$.0
4A \$.0 4B \$.0 4C \$.0
5A \$.0 5B \$.0 5C \$.0
6 \$.0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		03/01/2020	Interest Capitalization		.227	.227	.0
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		.12/01/2020	Interest Capitalization		23,653	23,653	.0
36180W-SW-6	GN GN AE4133 2.750% 09/15/30		06/01/2020	Interest Capitalization		.0	.0	.0
36230R-NU-6	G2 G2 756703 4.140% 11/20/61		10/01/2020	Interest Capitalization		.6,833	.6,833	.0
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		.12/01/2020	Interest Capitalization		.5,899	.5,899	.0
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		.10/01/2020	Interest Capitalization		25,198	25,198	.0
38378N-YB-3	GNR 2014-24 KZ 3.977% 01/16/54		.12/01/2020	Interest Capitalization		51,234	51,234	.0
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		01/03/2020	PERFORMANCE TRUST CAPITAL		1,187,317	.0	6,438
38382H-S6-8	GNR 2020-123 IQ 2.500% 08/20/50		08/24/2020	PERFORMANCE TRUST CAPITAL		4,668,995	.0	73,721
690353-4F-1	OPIC AGENCY DEBENTURES 0.080% 09/20/27		02/24/2020	BANK of AMERICA SEC		1,000,000	1,000,000	3,423
690353-7X-9	OPIC AGENCY DEBENTURES 1.970% 07/05/38		02/25/2020	JANNEY MONTGOMERY SCOTT NINC		1,100,000	1,100,000	2,964
690353-M8-7	OPIC 0.090% 02/15/28		03/02/2020	WELLS FARGO		2,222,222	2,222,222	1,738
90376P-AB-7	INT DEV FIN CORP 0.080% 04/20/35		08/14/2020	STIFEL NICHOLAS		2,500,000	2,500,000	.337
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 1.900% 01/20/35		.12/18/2020	STIFEL NICHOLAS		.10,198,320	.10,198,320	.46
912828-YP-9	U S TREASURY 1.500% 10/31/21		.12/08/2020	DEUTSCHE BANK		2,531,063	2,500,000	4,040
91282C-AE-1	US TREASURY N/B 0.625% 08/15/30		.11/04/2020	DEUTSCHE BANK		1,974,930	2,000,000	2,785
91282C-AJ-0	US TREASURY N/B 0.250% 08/31/25		10/07/2020	MORGAN STANLEY FIXED INC		.555,339	.557,000	.124
91282C-AM-3	US TREASURY N/B 0.250% 09/30/25		10/07/2020	MORGAN STANLEY FIXED INC		439,876	442,000	.24
0599999. Subtotal - Bonds - U.S. Governments						28,491,106	22,632,586	95,640
038461-AM-1	ARAB REPUBLIC OF EGYPT SOVEREIGN 8.500% 01/31/47	D.	03/25/2020	CITIGROUP GLOBAL MKTS		.567,000	.700,000	9,421
195325-CU-7	COLOMBIA, REPUBLIC OF SOVEREIGN 5.000% 06/15/45	D.	.02/28/2020	GOLDMAN SACHS		3,630,000	3,000,000	32,500
195325-DQ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 5.200% 05/15/49	D.	01/21/2020	GOLDMAN SACHS		8,471,750	7,000,000	75,833
25714P-EF-1	DOMINICAN REPUBLIC SOVEREIGN 4.875% 09/23/32	D.	09/17/2020	CITIGROUP GLOBAL MKTS		.600,000	.600,000	.0
283875-AR-3	REPUBLIC OF EL SALVADOR SOVEREIGN 5.875% 01/30/25	D.	03/26/2020	CITIGROUP GLOBAL MKTS		.628,250	.700,000	6,854
455780-CQ-7	REPUBLIC OF INDONESIA SOVEREIGN 2.850% 02/14/30	D.	01/07/2020	CITIGROUP GLOBAL MKTS		9,973,700	10,000,000	.0
1099999. Subtotal - Bonds - All Other Governments						23,870,700	22,000,000	124,608
199097-HQ-2	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT 4.000% 11/15/45		.11/12/2020	STIFEL NICHOLAS		4,250,000	4,250,000	.0
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
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		.12/01/2020	Interest Capitalization		.55,473	.55,473	.0
3136AX-K4-6	FNR 2017-67 ZA 4.000% 09/25/47		.12/01/2020	Interest Capitalization		.83,773	.83,773	.0
3136BA-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		.12/01/2020	Interest Capitalization		.135,316	.135,316	.0
3136B9-EF-0	FNA 2020-M10 X6 1.378% 08/25/28		10/09/2020	NATIONAL ALLIANCE SECURITIES		5,261,523	.0	32,021
3137BD-4R-4	FHMS FHR 4380 ZG 3.000% 04/15/53		.12/01/2020	Interest Capitalization		.81,086	.81,086	.0
3137BD-CX-2	FHMS K039 X1 0.718% 07/25/24		09/08/2020	BREAN CAPITAL LLC		1,515,037	.0	14,915
3137BE-VJ-0	FHMS K040 X1 0.712% 09/25/24		09/08/2020	BREAN CAPITAL LLC		.706,254	.0	6,660
3137BF-EA-5	FHMS K041 X1 0.537% 10/25/24		09/08/2020	BREAN CAPITAL LLC		.2,196,372	.0	20,442
3137BK-RK-8	FHMS K047 X1 0.132% 05/25/25		06/12/2020	BREAN CAPITAL LLC		1,441,490	.0	12,938
3137BM-TY-2	FHMS K052 X1 0.654% 11/25/25		07/23/2020	BREAN CAPITAL LLC		2,884,281	.0	46,602
3137BN-6H-2	FHMS K053 X1 0.886% 12/25/25		07/28/2020	BREAN CAPITAL LLC		3,000,268	.0	52,172
3137BS-P9-8	FHMS K058 X1 0.924% 08/25/26		10/07/2020	Various		12,985,736	.0	126,299
3137BS-R6-0	FHMS K059 X1 0.311% 09/25/26		10/22/2020	BREAN CAPITAL LLC		8,146,226	.0	61,734
3137F1-G6-9	FHMS K065 X1 0.671% 04/25/27		06/11/2020	CITIGROUP GLOBAL MKTS		5,084,691	.0	36,065
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		.12/01/2020	Interest Capitalization		.153,427	.153,427	.0
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		.12/01/2020	Interest Capitalization		.170,862	.170,862	.0
3137FC-JM-7	FHMS K070 X1 0.326% 11/25/27		06/10/2020	PERFORMANCE TRUST CAPITAL		2,234,087	.0	17,623
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		10/08/2020	PERFORMANCE TRUST CAPITAL		3,651,231	.0	32,656
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
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
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
38611T-DJ-3	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION 3.006% 10/01/39		02/12/2020	BANK of AMERICA SEC		2,000,000	2,000,000	.0
38611T-DL-8	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION 3.236% 10/01/52		02/12/2020	BANK of AMERICA SEC		12,500,000	12,500,000	.0
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.250% 05/01/34		.12/01/2020	J P MORGAN SEC		2,800,000	2,800,000	.0
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION 0.440% 09/01/27		.12/23/2020	BARCLAYS		2,000,000	2,000,000	3,084
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 01/16/25		03/10/2020	BARCLAYS		12,800,000	12,800,000	989
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.430% 09/01/30		.12/22/2020	BARCLAYS		11,550,000	.0	.0
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		.11/19/2020	OPPENHEIMER & CO		4,875,000	4,875,000	.0
76252P-GB-9	RIB FLOATER TRUST MEDICAL 0.440% 08/15/22		06/18/2020	BARCLAYS		.500,000	.500,000	.143
96466C-AG-3	CAS 2020-2A C 3.022% 10/24/31		08/21/2020	J P MORGAN SEC		8,000,000	8,000,000	.0
3199999. Subtotal - Bonds - U.S. Special Revenues						133,433,380	83,279,937	470,726
38175*-AA-7	Golub Capital Partners 5.000% 12/31/28		.12/23/2020	PRIVATE PLACEMENT		22,500,000	22,500,000	.0
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		.12/28/2020	Tax Free Exchange		8,738,494	8,738,494	129,621
000299-AA-5	A10 2019-B A1 3.085% 08/15/40		01/22/2020	MORGAN STANLEY FIXED INC		.3,007,031	.3,000,000	2,314
00119M-AE-9	ACAR 2020-3A B2 3.221% 01/15/33		02/12/2020	BARCLAYS		5,000,000	5,000,000	.0
00178U-AC-3	AMSR 2020-SFR2 C 2.533% 07/17/37		06/05/2020	DEUTSCHE BANK		1,749,936	1,750,000	.0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00217L-AC-6	AREIT 2019-CRE3 AS 1.453% 09/14/36		10/27/2020	WELLS FARGO		2,647,116	2,702,000	1,086
00287Y-CA-5	ABBVIE INC 4.050% 11/21/39		11/19/2020	Tax Free Exchange		996,584	1,000,000	20,025
00287Y-CR-8	ABBVIE INC 5.000% 12/15/21		11/19/2020	Tax Free Exchange		25,314,865	25,000,000	534,722
00287Y-CS-6	ABBVIE INC 3.450% 03/15/22		11/19/2020	Tax Free Exchange		5,008,141	5,000,000	30,667
00287Y-CV-9	ABBVIE INC 3.850% 06/15/24		11/19/2020	Tax Free Exchange		5,990,746	6,000,000	98,817
00764M-GG-6	AMCAR 2005-4 M1 0.820% 10/25/35		10/29/2020	MIZUHO SECURITIES USA INC		201,394	202,010	32
00842V-AT-0	ABMT 2016-3 B2 3.801% 08/25/46		07/29/2020	J P MORGAN SEC		5,623,642	5,433,470	17,249
00914A-AG-7	AIR LEASE CORP 3.000% 02/01/30		01/07/2020	Various		19,580,800	20,000,000	0
010392-FS-2	ALABAMA POWER CO 4.300% 07/15/48		02/26/2020	SUSQUEHANNA		1,239,400	1,000,000	5,136
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875% 02/15/30		01/22/2020	BANK of AMERICA SEC		676,000	676,000	0
02209S-BC-6	ALTRIA GROUP INC 4.400% 02/14/26		03/24/2020	MARKET AXESS		2,914,260	3,000,000	15,033
02343U-AG-0	AMCOR FINANCE USA INC 3.625% 04/28/26		04/23/2020	Tax Free Exchange		4,031,951	4,000,000	70,486
02343U-AH-8	AMCOR FINANCE USA INC 4.500% 05/15/28		04/23/2020	Tax Free Exchange		4,991,848	5,000,000	98,750
02529H-AG-5	ACAR 2018-1 D 3.930% 04/10/24		10/14/2020	CITIGROUP GLOBAL MKTS		203,563	200,000	131
02530Q-AA-5	ACAR 2020-4 A 0.530% 03/13/24		10/20/2020	CITIGROUP GLOBAL MKTS		189,990	190,000	0
025537-AP-6	AMERICAN ELECTRIC POWER 3.250% 03/01/50		03/03/2020	J P MORGAN SEC		2,994,870	3,000,000	0
025932-AP-9	AMERICAN FINANCIAL GROUP 5.250% 04/02/30		03/26/2020	J P MORGAN SEC		15,286,875	15,500,000	0
02666T-AA-5	AMERICAN HOMES 4 RENT 4.250% 02/15/28		08/12/2020	Various		2,017,146	1,800,000	36,668
03065D-AG-2	AMCAR 2016-3 D 2.710% 09/08/22		09/29/2020	J P MORGAN SEC		277,557	275,000	476
03065T-AG-7	AMCAR 2016-4 D 2.740% 12/08/22		10/16/2020	MITSUBISHI UFJ SECURITIES		202,773	200,000	183
03066F-AF-8	AMCAR 2017-4 B 2.360% 12/19/22		06/22/2020	SOCIETE GENERALE		202,188	200,000	79
03066M-AD-8	AMCAR 2018-3 A3 3.380% 07/18/23		08/28/2020	BANK of AMERICA SEC		245,448	241,060	294
03217J-AB-7	AMSR 2020-SFR5 B 1.830% 11/17/37		10/07/2020	DEUTSCHE BANK		10,166,735	10,167,000	0
032654-AN-5	ANALOG DEVICES 3.500% 12/05/26		03/31/2020	GOLDMAN SACHS		9,399,577	9,244,000	105,151
03332A-AA-8	AMCAR 2020-10A AV 3.619% 04/25/38		06/04/2020	Various		22,725,000	22,650,000	80,422
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		12/15/2020	BARCLAYS		351,428	275,000	5,091
037879-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		07/23/2020	BARCLAYS		14,000,000	14,000,000	0
039482-AA-2	ARCHER-DANIELS-MIDLAND C 2.750% 03/27/25		03/25/2020	CITIGROUP GLOBAL MKTS		4,940,550	5,000,000	0
039482-AB-0	ARCHER-DANIELS-MIDLAND C 3.250% 03/27/30		03/25/2020	CITIGROUP GLOBAL MKTS		4,961,150	5,000,000	0
03966V-AA-5	ARCONIC ROLLED PRODUCTS 6.125% 02/15/28		02/04/2020	Various		4,162,275	4,095,000	0
04010L-AY-9	ARES CAPITAL CORP 3.250% 07/15/25		01/08/2020	BANK of AMERICA SEC		25,918,360	26,000,000	0
040555-CZ-5	ARIZONA PUB SERVICE 2.600% 08/15/29		11/16/2020	MITSUBISHI UFJ SECURITIES		5,372,350	5,000,000	33,944
043436-AV-6	ASBURY AUTMOTIVE GROUP 4.750% 03/01/30		11/12/2020	Tax Free Exchange		2,709,929	2,670,000	25,013
053332-AY-8	AUTOZONE INC 3.625% 04/15/25		03/26/2020	J P MORGAN SEC		6,993,840	7,000,000	0
05348E-BG-3	AVALONBAY COMMUNITIES 2.300% 03/01/30		03/23/2020	CREDIT SUISSE FIRST BOSTON		4,432,050	5,000,000	9,583
05523E-AE-6	BAMLL 2016-FR14 C 1.005% 02/27/48		12/22/2020	PERFORMANCE TRUST CAPITAL		4,987,500	5,000,000	4,223
05526D-BB-0	BAT CAPITAL CORP 3.557% 08/15/27		01/02/2020	HONG KONG SHANGHAI BK		10,254,200	10,000,000	139,316
05545M-AC-6	BBA US HOLDINGS INC 4.000% 03/01/28		11/12/2020	Various		3,378,748	3,401,000	27,312
05550T-AA-7	BHPT 2019-BXHP A 1.128% 08/15/36		01/28/2020	J P MORGAN SEC		19,993,750	20,000,000	22,094
05552A-BC-1	BBOMS 2020-C8 A5 2.040% 10/15/53		11/12/2020	BARCLAYS		11,839,609	11,500,000	9,775
05553J-AA-6	BFLD 2020-OBK A 2.203% 11/15/28		10/28/2020	MORGAN STANLEY FIXED INC		6,000,000	6,000,000	0
056010-AA-8	Benefit Street Partners 6.000% 12/31/28		11/25/2020	Tax Free Exchange		2,612,553	2,612,553	144,126
056054-AA-7	BX 2019-XL A 1.073% 10/15/36		11/10/2020	MORGAN STANLEY FIXED INC		18,980,023	18,985,956	16,340
056054-AE-9	BX 2019-XL B 1.233% 10/15/36		12/15/2020	J P MORGAN SEC		4,019,294	4,015,530	276
056054-AF-6	BX 2019-XL C 1.403% 10/15/36		11/24/2020	J P MORGAN SEC		2,843,444	2,847,893	1,320
056059-AG-3	BX 2018-IND B 1.053% 11/15/35		11/03/2020	J P MORGAN SEC		3,722,764	3,745,000	2,290
05607Q-AA-6	BX 2020-BXLP A 0.953% 12/15/36		12/11/2020	Various		50,000,755	49,968,909	0
05608X-AC-6	BXMT 2020-FL3 AS 1.903% 03/15/37		10/20/2020	WELLS FARGO		25,000,000	25,000,000	0
05608X-AE-2	BXMT 2020-FL3 B 2.303% 03/15/37		10/20/2020	WELLS FARGO		15,000,000	15,000,000	0
060505-F0-2	BANK OF AMERICA CORP 4.300% 12/29/49		01/21/2020	BANK of AMERICA SEC		3,000,000	3,000,000	0
06051G-HZ-5	BANK OF AMERICA CORP 2.496% 02/13/31		03/12/2020	GOLDMAN SACHS		4,829,150	5,000,000	11,440
065404-BB-0	BANK 2018-BN10 A5 3.688% 02/15/61		03/25/2020	BREAN CAPITAL LLC		1,017,500	1,000,000	2,664
065405-AE-2	BANK 2019-BN16 A4 4.005% 02/15/52		03/23/2020	BREAN CAPITAL LLC		1,606,272	1,615,000	4,312
06540W-BC-6	BANK 2019-BN19 A2 2.926% 08/15/61		03/24/2020	MORGAN STANLEY FIXED INC		6,080,796	6,595,000	13,401
06541F-BB-4	BANK 2017-BNK4 XA 1.402% 05/15/50		09/10/2020	CITIGROUP GLOBAL MKTS		2,470,752	0	20,820
06541X-AH-3	BANK 2017-BNK7 XB 0.207% 09/15/60		09/10/2020	BARCLAYS		796,139	0	6,692
067316-AH-2	BARCARDI 5.300% 05/15/48		01/17/2020	Various		10,672,496	8,935,000	81,247
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		02/25/2020	Various		821,307	833,000	13,057
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		04/14/2020	GOLDMAN SACHS		593,610	500,000	7,873
080555-AE-5	BELO A H CORP 7.750% 06/01/27		11/18/2020	RBC/DAIN		296,193	257,000	9,350
080555-AF-2	BELO A H CORP 7.250% 09/15/27		12/08/2020	Various		1,642,073	1,431,000	24,080
08161C-AD-3	BMARK 2018-B2 A4 3.615% 02/15/51		03/25/2020	J P MORGAN SEC		14,708,438	14,500,000	37,854
08162F-AE-3	BMARK 2019-B12 A5 3.116% 08/15/52		03/23/2020	J P MORGAN SEC		7,129,152	7,647,446	15,884
08162V-AD-0	BMARK 2019-B10 A3 3.455% 03/15/62		03/23/2020	BREAN CAPITAL LLC		2,401,563	2,500,000	5,758
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

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SCHEDULE D - PART 3

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
08163A-AF-0	BMARK 2020-B18 XA 1.794% 07/15/53		07/23/2020	DEUTSCHE BANK		13,806,344	.0	177,156
08163L-AQ-2	BMARK 2020-B21 AS 2.254% 12/17/53		11/20/2020	GOLDMAN SACHS		17,509,915	17,000,000	30,871
093645-AJ-8	BLOCK COMMUNICATIONS 4.875% 03/01/28		02/10/2020	BANK of AMERICA SEC		533,000	533,000	.0
095796-AE-8	BLUE RACER MID LLC/FINAN 6.625% 07/15/26		09/03/2020	Various		285,148	325,000	2,711
095796-AH-1	BLUE RACER MID LLC/FINAN 7.625% 12/15/25		12/11/2020	Various		683,034	661,000	.0
097023-CU-7	BOEING CO 5.040% 05/01/27		04/30/2020	WELLS FARGO		450,000	450,000	.0
097023-CW-3	BOEING CO 5.805% 05/01/50		04/30/2020	Various		699,195	700,000	.0
10334F-AH-5	BOYD WATTERSON PP 3.530% 02/13/28		01/30/2020	PRIVATE PLACEMENT		15,000,000	15,000,000	.0
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
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32		11/17/2020	CITIGROUP GLOBAL MKTS		4,000,000	4,000,000	.0
12467A-AF-5	C&S GROUP ENTERPRISES LL 5.000% 12/15/28		12/01/2020	Various		8,612,915	8,572,000	.0
1248EP-CE-1	CCO HLDGS LLC/CAP CORP 4.500% 08/15/30		02/03/2020	DEUTSCHE BANK		4,926,000	4,926,000	.0
12527E-AD-0	CFCRE 2011-C1 A4 4.961% 04/15/44		12/17/2020	SOCIETE GENERALE		71,916	71,840	198
125282-AA-1	CGDBB 2017-B1OC A 0.943% 07/15/32		11/03/2020	GOLDMAN SACHS		16,732,836	16,740,683	9,164
125282-AG-8	CGDBB 2017-B1OC B 1.123% 07/15/32		11/18/2020	CREDIT SUISSE FIRST BOSTON		182,594	182,709	28
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		09/18/2020	NOMURA SECURITIES INTERNATIONAL		14,999,922	15,000,000	.0
12529L-AA-8	CFMT 2020-HB4 A 0.946% 12/26/30		12/11/2020	NOMURA SECURITIES INTERNATIONAL		200,000	200,000	.0
12529N-AA-4	CF 2019-MF1 A 2.050% 08/21/32		02/26/2020	Cantor Fitzgerald Fixed		17,022,578	17,000,000	16,627
125523-BZ-2	CIGNA CORP 4.500% 02/25/26		07/14/2020	Tax Free Exchange		4,983,353	5,000,000	86,875
125523-CF-5	CIGNA CORP 4.800% 07/15/46		07/14/2020	Tax Free Exchange		7,987,036	8,000,000	190,933
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		10/02/2020	DEUTSCHE BANK		19,995,878	20,000,000	.0
125896-BV-1	CMS ENERGY CORP 3.750% 12/01/50		11/19/2020	BARCLAYS		4,750,000	4,750,000	.0
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
12592M-BF-6	COMM 2014-LC17 A2 3.164% 10/10/47		06/03/2020	BREAN CAPITAL LLC		249,812	248,414	87
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
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		10/30/2020	DEUTSCHE BANK		188,108	185,214	34
12623S-AF-7	COMM 2012-CR5 XA 1.514% 12/10/45		03/24/2020	BREAN CAPITAL LLC		1,346,230	.0	43,826
12624P-AD-7	COMM 2012-CR3 ASB 2.372% 10/15/45		10/30/2020	BARCLAYS		182,704	180,379	24
12625K-AM-7	COMM 2013-CR8 B 3.950% 06/10/46		06/09/2020	BREAN CAPITAL LLC		1,556,953	1,500,000	1,647
126307-BD-8	CSC HOLDINGS INC 4.625% 12/01/30		10/13/2020	CREDIT SUISSE FIRST BOSTON		555,500	550,000	8,409
12630B-AE-8	COMM 2013-CR13 D 4.886% 11/10/46		01/08/2020	BARCLAYS		15,851,953	15,000,000	18,335
12630B-AG-3	COMM 2013-CR13 E 4.886% 11/10/46		02/19/2020	BARCLAYS		5,842,532	5,686,000	16,598
12630B-BD-9	COMM 2013-CR13 B 4.886% 11/10/46		06/05/2020	CITIGROUP GLOBAL MKTS		3,712,480	3,500,000	3,666
12646U-AF-5	CSMC 2013-1VR1 B4 3.447% 03/25/43		01/07/2020	BROWNSTONE INV GROUP,LLC		4,049,374	4,004,480	3,084
12647G-CP-1	CSMC 2013-1VR4 B3 3.470% 07/25/43		03/31/2020	WELLS FARGO		5,114,945	5,352,460	518
12652F-AG-7	CSMC 2017-CALI B 3.728% 11/10/32		09/02/2020	BANK of AMERICA SEC		533,418	500,000	161
12652F-AJ-1	CSMC 2017-CALI C 3.778% 11/10/32		07/29/2020	BAY CREST PARTNERS		5,327,148	5,000,000	15,218
12656K-AC-1	COMM 2020-CX X 0.442% 11/10/46		10/23/2020	DEUTSCHE BANK		10,496,972	.0	12,820
12662P-AD-0	CVR ENERGY INC 5.750% 02/15/28		01/10/2020	JEFFERIES & CO		7,500,000	7,500,000	.0
126650-DJ-6	CVS CORP 3.750% 04/01/30		03/26/2020	BARCLAYS		6,984,390	7,000,000	.0
12685J-AC-9	CABLE ONE INC 4.000% 11/15/30		10/26/2020	BANK of AMERICA SEC		2,666,000	2,666,000	.0
144285-AL-7	CARPENTER TECHNOLOGY 6.375% 07/15/28		07/29/2020	Various		3,575,000	3,500,000	2,479
14448C-AQ-7	CARRIER GLOBAL CORP 2.722% 02/15/30		12/10/2020	Tax Free Exchange		10,599,591	10,000,000	86,953
14448C-AR-5	CARRIER GLOBAL CORP 3.377% 04/05/40		12/09/2020	Tax Free Exchange		4,999,817	5,000,000	30,018
14919R-2E-6	CATERPILLAR FINL SERVICE 0.454% 01/06/22		07/06/2020	J P MORGAN SEC		6,850,000	6,850,000	.0
15135B-AT-8	CENTENE CORP 4.625% 12/15/29		05/08/2020	Tax Free Exchange		2,950,000	2,950,000	57,607
16411R-AJ-8	CHENIERE ENERGY INC 4.625% 10/15/28		12/09/2020	Various		783,750	750,000	7,612
17027N-AB-8	CHOBANI LLC/FINANCE CORP 4.625% 11/15/28		12/08/2020	BARCLAYS		526,179	509,000	3,073
172967-MU-2	CITIGROUP 4.000% 12/10/25		12/03/2020	CITIGROUP GLOBAL MKTS		1,000,000	1,000,000	.0
17318U-AE-4	CGMT 2012-GC8 AAB 2.608% 09/10/45		07/08/2020	BMO CAPITAL MARKETS CORP		93,869	92,768	60
17320D-AJ-7	Citigroup Commer2013GC11tgage 2013-GC11 AAB 2.690% 04/10/46		07/06/2020	MESIFROW FINANCIAL		200,847	197,045	103
17322Y-AM-2	CGMT 2014-GC25 D 3.548% 10/10/47		01/24/2020	CITIGROUP GLOBAL MKTS		9,823,438	10,000,000	26,610
17328R-BE-8	CGMT 2020-GC46 XA 0.988% 02/15/53		10/29/2020	Various		14,298,703	.0	101,065
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
191216-CQ-1	COCA-COLA CO 4.200% 03/25/50		03/20/2020	BANK of AMERICA SEC		1,987,160	2,000,000	.0
20268J-AF-0	COMMONSPIRIT HEALTH 2.782% 10/01/30		10/21/2020	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	.0
20338H-AB-9	COMMSCOPE TECH FINANCE L 5.000% 03/15/27		12/09/2020	Various		598,732	590,000	7,047
21871F-AA-6	BCORE 2019-CORE A 1.033% 12/15/31		01/22/2020	BARCLAYS		20,006,250	20,000,000	12,781
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		03/25/2020	J P MORGAN SEC		4,887,450	5,000,000	5,583
224044-CJ-4	COX COMMUNICATIONS INC 3.500% 08/15/27		03/25/2020	SUNTRUST		3,239,249	3,322,000	13,565
225310-AM-3	CREDIT ACCEPTANC 6.625% 03/15/26		10/19/2020	Various		579,463	550,000	3,629
225310-AN-1	CREDIT ACCEPTANC 5.125% 12/31/24		03/27/2020	JEFFERIES & CO		5,780,250	6,300,000	92,378
22822V-AR-2	CROWN CASTLE INTL CORP 3.300% 07/01/30		03/31/2020	MORGAN STANLEY FIXED INC		4,958,950	5,000,000	.0
23283P-AR-5	CYRUSONE LP/CYRUSONE FIN 3.450% 11/15/29		11/03/2020	CITIGROUP GLOBAL MKTS		5,332,100	5,000,000	81,458
23306G-AC-1	DBGS 2018-B1OD B 1.047% 05/15/35		12/17/2020	CREDIT SUISSE FIRST BOSTON		2,827,729	2,826,183	493

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
23307D-BA-0	DBGS 2018-C1 A4 4.466% 10/15/51		03/24/2020	BANK of AMERICA SEC		13,827,600	13,360,000	41,435
233293-AQ-2	DPL INC 4.350% 04/15/29		03/24/2020	Tax Free Exchange		7,717,612	8,000,000	.0
233331-AY-3	DTE ENERGY COMPANY 2.850% 10/01/26		03/23/2020	MARKET AXESS		2,199,528	2,400,000	33,060
233331-BA-4	DTE ENERGY COMPANY 3.700% 08/01/23		03/23/2020	Various		8,899,444	9,200,000	51,060
23343G-AE-2	DTAOT 2019-1A C 3.610% 11/15/24		10/16/2020	WELLS FARGO		204,938	200,000	100
23343R-AA-6	DT Auto Owner Tr20202A 2020-2A A 1.140% 01/16/24		06/02/2020	DEUTSCHE BANK		199,997	200,000	.0
240019-BV-0	DAYTON POWER & LIGHT 3.950% 06/15/49		04/09/2020	Tax Free Exchange		5,640,822	5,460,000	.0
24422E-VD-8	JOHN DEERE CAPITAL 2.450% 01/09/30		01/06/2020	GOLDMAN SACHS		4,997,350	5,000,000	.0
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1 0.315% 09/22/21		09/15/2020	RBC/DAIN		7,600,000	7,600,000	.0
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
25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		09/11/2020	Various		10,580,514	9,469,000	241,743
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		06/08/2020	BARCLAYS		3,839,028	3,607,500	18,570
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		06/26/2020	BARCLAYS		10,000,000	10,000,000	.0
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		10/29/2020	BARCLAYS		5,250,000	5,250,000	.0
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
281020-AM-9	EDISON INTERNATIONAL 4.125% 03/15/28		12/08/2020	CITIGROUP GLOBAL MKTS		770,350	700,000	6,818
29278N-AG-8	ENERGY TRANSFER PARTNERS 5.250% 04/15/29		12/09/2020	HONG KONG SHANGHAI BK		960,776	835,000	6,819
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		01/07/2020	DEUTSCHE BANK		1,998,280	2,000,000	.0
29425A-AF-0	CGMT 2015-GC33 AS 4.114% 09/10/58		11/18/2020	CITIGROUP GLOBAL MKTS		12,305,391	11,100,000	24,101
30161N-AQ-4	EXELON CORP 4.950% 06/15/35		12/08/2020	CREDIT SUISSE FIRST BOSTON		10,839,247	8,578,000	206,408
30161N-AX-9	EXELON CORP 4.050% 04/15/30		03/30/2020	J P MORGAN SEC		11,975,280	12,000,000	.0
30166E-AE-6	EART 2018-4A C 3.970% 09/15/23		12/02/2020	GOLDMAN SACHS		227,287	224,291	470
30167Y-AA-9	Exeter Automobii20202A ables 2020-2A A 1.130% 08/15/23		06/02/2020	DEUTSCHE BANK		199,989	200,000	.0
30212P-AU-9	EXPEDIA INC-W/I 7.000% 05/01/25		10/22/2020	GOLDMAN SACHS		699,563	650,000	21,613
30289U-AU-6	FREMF 2016-K56 C 3.940% 06/25/49		12/18/2020	BMO CAPITAL MARKETS CORP		299,950	280,000	665
30297L-AG-7	FREMF 2018-K82 C 4.129% 09/25/28		11/24/2020	PERFORMANCE TRUST CAPITAL		5,399,805	5,000,000	15,407
30300S-AU-6	FREMF 2020-K737 C 3.301% 01/25/53		01/22/2020	WELLS FARGO		4,944,545	5,000,000	13,298
30309J-AG-8	FREMF 2019-K91 C 4.252% 04/25/51		11/24/2020	PERFORMANCE TRUST CAPITAL		10,931,352	10,091,000	27,388
30315D-AS-7	FREMF 2019-K103 B 3.453% 12/25/51		01/10/2020	BANK of AMERICA SEC		5,035,156	5,000,000	6,449
30315E-AE-6	FRESB 2020-SB76 X1 1.317% 05/25/30		07/20/2020	AMHERST SECURITIES GROUP		2,728,793	.0	32,193
3137F7-2J-3	AGER 0014 X 2.805% 10/25/55		11/13/2020	WELLS FARGO		5,768,425	.0	47,184
31428X-BA-3	FEDEX CORP 3.900% 02/01/35		02/05/2020	CITIGROUP GLOBAL MKTS		706,327	670,000	436
31946M-AA-1	FIRST CITIZENS BANCSHARE 3.375% 03/15/30		02/27/2020	PIPER JAFFRAY		11,000,000	11,000,000	.0
32057H-AG-2	FIAOT 2016-2A C 2.530% 07/15/22		05/27/2020	RBC/DAIN		280,015	279,414	275
32082C-AC-1	FIRST MARYLAND CAPTL I 1.064% 02/01/27		10/13/2020	J P MORGAN SEC		10,102,609	10,907,000	25,018
33766W-BM-5	FKMT 2014-1 B3 4.002% 11/25/44		09/10/2020	BMO CAPITAL MARKETS CORP		4,083,163	3,927,299	5,688
33767D-AB-1	FIRSTCASH INC 4.625% 09/01/28		08/12/2020	JEFFERIES & CO		6,226,000	6,226,000	.0
33844P-AC-9	FCAT 2018-3 B 3.590% 12/16/24		12/02/2020	MITSUBISHI UFJ SECURITIES		254,717	250,000	474
345370-CQ-1	FORD MOTOR 4.750% 01/15/43		12/10/2020	SUMRIDGE PARTNERS		604,045	600,000	11,724
34719R-AC-5	FCRE 2018-1A A2 1.858% 11/16/35		09/09/2020	BANK of AMERICA SEC		9,932,813	10,000,000	9,416
34719R-AD-3	FCRE 2018-1A B 2.098% 11/16/35		09/10/2020	BANK of AMERICA SEC		14,653,125	15,000,000	18,666
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		12/18/2020	Various		2,364,430	2,279,000	44,038
34960P-AC-5	FORTRESS TRANSPORTATION & IN 9.750% 08/01/27		11/30/2020	Various		4,874,188	4,285,000	143,440
35137L-AJ-4	FOX CORP 5.476% 01/25/39		03/17/2020	Tax Free Exchange		10,688,734	10,000,000	103,436
35137L-AK-1	FOX CORP 5.576% 01/25/49		03/06/2020	Tax Free Exchange		5,033,597	5,000,000	52,662
35137L-AL-9	FOX CORP 3.500% 04/08/30		03/31/2020	J P MORGAN SEC		4,989,950	5,000,000	.0
35671D-CC-7	FREEPORT-MC C&G 5.000% 09/01/27		03/24/2020	Various		3,339,000	4,200,000	14,292
35906A-BF-4	FRONTIER COMMUNICATIONS 5.000% 05/01/28		11/19/2020	GOLDMAN SACHS		2,199,000	2,199,000	.0
36192H-AA-2	GSMS 2012-ALOH A 3.551% 04/10/34		10/22/2020	J P MORGAN SEC		10,346,569	10,260,000	25,301
36197X-AM-6	GSMS 2013-GC12 XA 1.407% 06/10/46		07/28/2020	BREAN CAPITAL LLC		1,513,349	.0	51,769
36198F-AG-7	GSMS 2013-GC14 XA 0.563% 08/10/46		02/13/2020	BREAN CAPITAL LLC		2,646,193	.0	38,245
36198F-AV-4	GSMS 2013-GC14 D 4.743% 08/10/46		02/21/2020	BARCLAYS		10,480,044	9,944,000	31,457
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		12/15/2020	BREAN CAPITAL LLC		1,270,361	1,267,193	2,586
36253P-AE-2	GSMS 2017-GS6 XA 1.034% 05/10/50		09/14/2020	BAY CREST PARTNERS		3,692,161	.0	30,301
36253X-AA-3	GSMS 2017-SOOK A 0.853% 07/15/32		11/03/2020	CREDIT SUISSE FIRST BOSTON		4,870,850	4,880,000	2,415
36257X-AA-9	GSMS 2019-SOHO A 1.053% 06/15/36		01/02/2020	CREDIT SUISSE FIRST BOSTON		17,013,281	17,000,000	27,424
36258A-AB-6	GCAR 2019-3A B 2.720% 06/17/24		01/15/2020	WELLS FARGO		18,906,099	18,845,000	2,848
36258X-AA-8	AVID 2020-1A A 2.170% 02/15/24		01/28/2020	CITIGROUP GLOBAL MKTS		199,988	200,000	.0
369550-BL-1	GENERAL DYNAMICS CORP 3.500% 04/01/27		03/23/2020	WELLS FARGO		17,847,360	18,000,000	.0
369550-BM-9	GENERAL DYNAMICS CORP 3.625% 04/01/30		03/23/2020	WELLS FARGO		7,915,760	8,000,000	.0
37045X-CS-3	GENERAL MOTORS FINL CO 5.650% 01/17/29		08/11/2020	Various		1,194,053	1,000,000	4,081
37185L-AL-6	GENESIS ENERGY 7.750% 02/01/28		01/09/2020	BMO CAPITAL MARKETS CORP		5,105,000	5,105,000	.0
37185L-AM-4	GENESIS ENERGY 8.000% 01/15/27		12/11/2020	RBC/DAIN		668,955	668,000	.0
37940X-AB-8	GLOBAL PAYMENTS INC 3.200% 08/15/29		03/16/2020	MARKET AXESS		1,957,322	1,964,000	5,761
37954F-AG-9	GLOBAL PART/GLP FINANCE 7.000% 08/01/27		02/18/2020	Tax Free Exchange		1,806,000	1,806,000	5,970

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		02/06/2020	BANK of AMERICA SEC		17,983,800	18,000,000	.0
38406H-AA-0	GRCE 2014-GRCE A 3.369% 06/10/28		11/06/2020	MORGAN STANLEY FIXED INC		200,852	200,000	.168
39154T-AS-7	GALC 2018-1 B 2.990% 06/17/24		12/11/2020	WELLS FARGO		312,730	306,000	.0
40434L-AB-1	HP INC 3.000% 06/17/27		06/09/2020	J P MORGAN SEC		14,957,700	15,000,000	.0
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		11/13/2020	BARCLAYS		21,100,000	21,100,000	.0
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		06/02/2020	BANK of AMERICA SEC		1,999,871	2,000,000	.0
43730T-AA-1	HPA 2017-1 A 0.969% 07/17/34		10/08/2020	BARCLAYS		388,926	390,256	.179
446150-AS-3	HUNTINGTON BANCSHARES INC 2.550% 02/04/30		01/28/2020	MORGAN STANLEY FIXED INC		4,979,850	5,000,000	.0
451102-BW-6	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		03/13/2020	Tax Free Exchange		9,528,470	9,490,000	.0
46284V-AE-1	IRON MOUNTAIN INC 5.250% 03/15/28		03/23/2020	MARKET AXESS		1,270,782	1,495,000	.2,180
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
46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		02/19/2020	J P MORGAN SEC		9,724,141	9,500,000	.24,938
46640N-AG-3	JPMBB 2013-C15 XA 1.050% 11/15/45		03/31/2020	BREAN CAPITAL LLC		2,635,499	.0	.0
46640N-AL-2	JPMBB 2013-C15 C 5.197% 11/15/45		11/24/2020	BREAN CAPITAL LLC		16,294,247	15,255,000	.59,181
46640N-AP-3	JPMBB 2013-C15 D 5.197% 11/15/45		02/12/2020	MORGAN STANLEY FIXED INC		16,782,591	15,596,774	.30,250
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		06/01/2020	Interest Capitalization		.0	.0	.0
46642E-BA-3	JPMBB 2014-C21 XA 1.000% 08/15/47		06/19/2020	BREAN CAPITAL LLC		3,425,936	.0	.76,228
46644U-AY-4	JPMBB 2015-C30 A3 3.322% 07/15/48		12/22/2020	BARCLAYS		197,157	197,019	.418
46647P-BE-5	JPMORGAN CHASE & CO 2.739% 10/15/30		03/12/2020	MORGAN STANLEY FIXED INC		4,986,100	5,000,000	.69,997
46647P-BU-9	JPMORGAN CHASE & CO 1.764% 11/19/31		11/12/2020	J P MORGAN SEC		10,000,000	10,000,000	.0
46649K-AO-9	JPMDB Commercial 2017C7 e Secu 2017-C7 A1 2.081% 10/15/50		07/23/2020	J P MORGAN SEC		197,582	197,212	.296
46650G-AA-8	JPMCC 2018-MINN A 1.270% 11/15/35		02/18/2020	J P MORGAN SEC		17,999,297	18,000,000	.6,743
46651M-AG-1	JPMCC 2019-MFP B 1.313% 07/15/36		06/16/2020	CREDIT SUISSE FIRST BOSTON		7,185,938	7,500,000	.840
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		01/07/2020	EXCHANGE		24,451,229	24,451,229	.55,287
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		05/29/2020	EXCHANGE		24,137,613	24,137,613	.0
46652H-AC-0	JPMIM 2020-ATR1 A3 3.000% 02/25/50		07/30/2020	J P MORGAN SEC		10,321,875	10,000,000	.25,000
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50		11/10/2020	BARCLAYS		14,207,007	13,885,896	.13,886
477600-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
48128B-AH-4	JPMORGAN CHASE & CO 4.000% Perpet.		02/19/2020	J P MORGAN SEC		10,000,000	10,000,000	.0
483007-AJ-9	KAISER ALUMINUM CORP 4.625% 03/01/28		10/23/2020	Various		12,082,634	12,092,000	.83,966
521865-BB-0	LEAR CORP 3.500% 05/30/30		02/20/2020	BANK of AMERICA SEC		4,988,700	5,000,000	.0
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2020	Interest Capitalization		.0	.0	.0
536797-AE-3	LITHIA MOTORS INC-CL A 4.625% 12/15/27		03/24/2020	STIFEL NICHOLAS		6,090,000	7,000,000	.96,226
55336V-BH-2	MPLX LP 1.330% 09/09/22		01/29/2020	Various		20,092,800	20,000,000	.87,892
55354J-AA-2	MSDB 2017-712F A 3.316% 07/11/39		03/26/2020	WELLS FARGO		9,962,500	10,000,000	.26,712
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
571903-AS-2	MARRIOTT INTERNATIONAL-CL A 3.125% 06/15/26		03/12/2020	MARKET AXESS		2,051,676	2,200,000	.17,378
57629W-CR-9	MASSMUTUAL GLOBAL FUND 0.370% 01/07/22		01/10/2020	BANK of AMERICA SEC		11,200,000	11,200,000	.0
58003U-AC-2	CLIF 2020-FL4 AS 2.253% 11/15/35		10/28/2020	J P MORGAN SEC		10,000,000	10,000,000	.0
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		08/20/2020	Various		8,793,725	8,580,000	.212,813
58506Y-AS-1	MEDSTAR HEALTH INC 3.626% 08/15/49		01/09/2020	J P MORGAN SEC		4,000,000	4,000,000	.0
588056-AY-7	MERCER INTL INC 7.375% 01/15/25		09/09/2020	SUMRIDGE PARTNERS		2,174,445	2,106,000	.24,161
59023W-AD-0	MLMI 2006-FF1 M4 0.698% 08/25/36		02/18/2020	BMO CAPITAL MARKETS CORP		250,088	250,000	.338
594087-AV-0	MICHAEL'S STORES INC 4.750% 10/01/27		09/29/2020	Various		595,853	602,000	.0
595112-BN-2	MICRON TECHNOLOGY INC 5.327% 02/06/29		03/23/2020	Various		679,867	675,000	.4,598
59524Q-AA-3	MID-ATLANTIC INTERSTATE 4.100% 05/15/28		11/18/2020	J P MORGAN SEC		6,961,409	6,140,000	.3,496
59980A-AE-7	MCMLT 2017-2 B1 3.660% 07/25/59		09/09/2020	PERFORMANCE TRUST CAPITAL		17,425,664	15,968,535	.15,279
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		03/16/2020	BMO CAPITAL MARKETS CORP		9,393,549	9,390,615	.13,629
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		12/11/2020	RAYMOND JAMES		10,465,556	9,662,372	.12,212
59980M-AG-6	MCMLT 2018-2 M1 3.750% 05/25/58		05/11/2020	VINING SPARKS		14,010,427	13,479,665	.16,850
59980T-AF-3	MCMLT 2016-1 B2 3.732% 04/25/57		09/09/2020	Various		9,126,563	8,500,000	.18,423
59980X-AH-0	COMM 2018-3 M2 3.250% 08/25/58		10/30/2020	PERFORMANCE TRUST CAPITAL		6,813,885	6,497,149	.1,173
59980X-AH-0	COMM 2018-3 M2 3.250% 08/25/58		12/01/2020	Interest Capitalization		.0	.0	.0
59981H-AA-9	COMM 2017-1 A1 2.750% 11/25/58		11/18/2020	GOLDMAN SACHS		191,839	188,655	.274
59981H-AE-1	MCMLT 2017-1 B1 3.655% 11/25/58		09/09/2020	PERFORMANCE TRUST CAPITAL		2,049,711	1,905,600	.1,950
59981T-AH-8	MCMLT 2019-GS2 M2 3.250% 08/25/59		11/20/2020	PERFORMANCE TRUST CAPITAL		5,631,698	5,251,000	.10,903
61690Y-BU-5	MSC 2016-BNK2 A4 3.049% 11/15/49		03/23/2020	MORGAN STANLEY FIXED INC		3,318,301	3,500,000	.7,114
61691B-AG-6	MSCBB 2016-MART B 2.480% 09/13/31		12/01/2020	MORGAN STANLEY FIXED INC		1,491,797	1,500,000	.207
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
61692A-AN-2	MSC 2019-NUGS E 2.396% 12/15/36		10/20/2020	BROWNSTONE INV GROUP,LLC		935,000	1,000,000	.728
61692B-BU-3	MSC 2020-HRB XA 1.846% 07/15/53		07/24/2020	MORGAN STANLEY FIXED INC		9,021,890	.0	.99,818
61761A-AJ-7	MSBAM 2012-C5 E 4.675% 08/15/45		01/30/2020	BARCLAYS		5,281,963	5,080,000	.1,415
61762M-AW-1	MSBAM 2013-C10 A3FL 1.153% 07/15/46		09/04/2020	MORGAN STANLEY FIXED INC		119,440	122,073	.91
61765T-AG-8	MSBAM 2015-C25 XA 1.053% 10/15/48		07/29/2020	BREAN CAPITAL LLC		2,407,474	.0	.50,834
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		09/11/2020	BARCLAYS		459,620	536,000	.9,871

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		02/19/2020	Various		1,109,698	1,000,000	15,798
629377-CP-5	NRG ENERGY INC 2.450% 12/02/27		11/17/2020	Various		7,537,550	7,500,000	.0
63486*-AA-9	NAT BASKETBALL PRIVATE PLACEMENT 2.410% 12/16/23		12/07/2020	PRIVATE PLACEMENT		7,000,000	7,000,000	.0
63486*-AB-7	NAT BASKETBALL PRIVATE PLACEMENT 2.510% 12/16/24		12/07/2020	PRIVATE PLACEMENT		8,000,000	8,000,000	.0
63934E-AT-5	NAVISTAR FINANCIAL CORP 6.625% 11/01/25		01/08/2020	BANK of AMERICA SEC		5,116,096	5,001,000	63,292
63938C-AH-1	NAVIENT CORP-WHEN DISTRIBUTE 6.750% 06/25/25		12/09/2020	MILLENNIUM ADVISORS		819,353	750,000	23,344
65336Y-AN-3	NEXSTAR BROADCASTING INC 4.750% 11/01/28		09/17/2020	Various		561,783	559,000	.0
655844-BL-1	NORFOLK SOUTHERN CORP 2.903% 02/15/23		03/23/2020	MORGAN STANLEY FIXED INC		5,393,538	5,450,000	17,579
66981E-AC-7	A10 2020-C B 2.617% 08/15/40		09/08/2020	DEUTSCHE BANK		13,499,776	13,500,000	.0
670001-AE-6	NOVELIS CORP 4.750% 01/30/30		01/13/2020	CITIGROUP GLOBAL MKTS		3,000,000	3,000,000	.0
67021C-AP-2	NSTAR ELECTRIC 3.950% 04/01/30		03/23/2020	MITSUBISHI UFJ SECURITIES		4,972,600	5,000,000	.0
67059T-AE-5	NUSTAR LOGISTICS 5.625% 04/28/27		09/04/2020	Various		248,844	247,000	5,042
67059T-AH-8	NUSTAR LOGISTICS 6.375% 10/01/30		09/11/2020	Various		17,046,168	16,818,000	770
67103H-AG-2	O'REILLY AUTOMOTIVE INC 4.350% 06/01/28		03/26/2020	BANK of AMERICA SEC		5,118,750	5,000,000	71,896
67103H-AJ-6	O'REILLY AUTOMOTIVE INC 4.200% 04/01/30		03/26/2020	US BANCORP		8,033,280	8,000,000	2,800
67181D-AE-1	OAKIG 2020-1A A5 3.390% 11/20/50		11/06/2020	CREDIT SUISSE FIRST BOSTON		17,992,658	18,000,000	.0
677415-CS-8	OHIO POWER COMPANY 2.600% 04/01/30		03/13/2020	RBC/DAIN		2,986,820	3,000,000	.0
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		04/01/2020	Various		3,203,853	3,553,000	33,638
681919-BC-9	OMNICOM GROUP 4.200% 06/01/30		03/27/2020	CITIGROUP GLOBAL MKTS		9,962,000	10,000,000	.0
68389X-BU-8	ORACLE CORP 2.800% 04/01/27		03/30/2020	J P MORGAN SEC		14,967,750	15,000,000	.0
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
69327R-AJ-0	PDC ENERGY INC 5.750% 05/15/26		09/10/2020	BANK of AMERICA SEC		495,000	500,000	9,583
694308-JG-3	PACIFIC GAS & EL 2.500% 02/01/31		06/16/2020	J P MORGAN SEC		699,272	700,000	.0
694308-JR-9	PACIFIC GAS & EL 1.597% 11/15/21		11/12/2020	MITSUBISHI UFJ SECURITIES		7,410,000	7,410,000	.0
71427Q-AB-4	PERNOD RIC INTL FIN LLC 1.625% 04/01/31		12/04/2020	CITIGROUP GLOBAL MKTS		6,106,663	6,225,000	18,826
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		12/02/2020	Various		6,520,268	6,321,000	105,889
72303F-AA-7	PINEBRIDGE 6.000% 12/31/31		11/25/2020	Tax Free Exchange		12,846,638	12,846,638	119,902
724479-AL-4	PITNEY BOWES INC 4.625% 05/15/22		08/31/2020	Various		596,312	600,000	8,981
730481-AJ-7	J.B. POINDEXTER & CO 7.125% 04/15/26		10/21/2020	J P MORGAN SEC HI-YIELD		2,494,020	2,364,000	5,147
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		12/11/2020	DEUTSCHE BANK		491,063	450,000	9,141
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
74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		07/10/2020	CITIGROUP GLOBAL MKTS		202,646	199,161	199
74334A-AB-5	Progress Residen2018SFR1st 2018-SFR1 B 3.484% 03/17/35		09/23/2020	SOCIETE GENERALE		201,938	200,000	465
74340*-AL-8	PROLOGIS FUND PP 2.850% 01/01/27		01/06/2020	PRIVATE PLACEMENT		20,000,000	20,000,000	.0
743815-AE-2	PROVIDENCE SERVICE CORP 5.875% 11/15/25		10/22/2020	Various		11,671,226	11,419,000	.0
747262-AY-9	QVC INC 4.750% 02/15/27		01/30/2020	Various		7,628,400	7,576,000	.0
747262-AZ-6	QVC INC 4.375% 09/01/28		12/09/2020	Various		1,690,250	1,676,000	7,689
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
749239-AE-9	RAMP 2006-RZ5 A3 0.395% 08/25/46		10/14/2020	MIZUHO SECURITIES USA INC		198,532	198,687	.46
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		09/04/2020	VINING SPARKS		93,346	93,521	100
76112B-4N-7	RAMP 2006-NC3 A3 0.685% 03/25/36		10/21/2020	MESIROW FINANCIAL		210,948	211,311	113
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2020	Interest Capitalization		0	0	.0
77846E-AA-3	RPT 2017-ROSS A 1.109% 06/15/33		08/10/2020	Various		675,384	686,633	980
77846E-AL-9	RPT 2017-ROSS E 3.989% 06/15/33		06/08/2020	BARCLAYS		1,267,500	1,300,000	3,745
78397K-AA-0	SEG HLD LLC/SEG FIN CORP 5.625% 10/15/28		10/14/2020	Various		5,521,588	5,400,000	602
802830-AD-1	BCORE 2020-BA A2 0.380% 02/15/23		08/18/2020	J P MORGAN SEC		249,999	250,000	.0
80284Y-AH-7	SDART 2017-3 E 4.970% 01/15/25		01/23/2020	RBC/DAIN		208,531	200,000	331
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
808513-BD-6	SCHWAB CORP 5.375% 06/01/25		04/27/2020	CREDIT SUISSE FIRST BOSTON		700,000	700,000	.0
808513-BJ-3	SCHWAB CORP 4.000% 12/01/30		12/08/2020	CREDIT SUISSE FIRST BOSTON		10,000,000	10,000,000	.0
816851-BK-4	SEMPRA ENERGY 4.875% Perpet		06/10/2020	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	.0
81745H-AM-4	SEMT 2014-2 B3 4.083% 07/25/44		03/30/2020	WELLS FARGO		3,841,708	3,986,208	.0
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47		06/10/2020	J P MORGAN SEC		7,265,400	6,981,766	11,636
81749K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		02/13/2020	MORGAN STANLEY FIXED INC		9,734,531	9,500,000	18,472
81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50		10/23/2020	J P MORGAN SEC		12,538,169	12,195,160	23,713
81761T-AA-3	DCOT 2020-1 A21 2.841% 01/30/51		11/20/2020	BARCLAYS		19,000,000	19,000,000	.0
81761T-AC-9	DTAOT 2020-1 A211 3.337% 01/30/51		11/20/2020	BARCLAYS		19,000,000	19,000,000	.0
824348-BM-7	SHERWIN-WILLIAMS CO/THE 3.300% 05/15/50		03/03/2020	CITIGROUP GLOBAL MKTS		2,994,690	3,000,000	.0
82652W-AA-6	DEFT 2016-2A A 2.330% 07/20/33		01/23/2020	J P MORGAN SEC		96,217	96,112	.44
829259-AW-0	SINCLAIR TELEVISION 5.125% 02/15/27		12/11/2020	CITIGROUP GLOBAL MKTS		4,336,790	4,286,000	72,585
829259-BA-7	SINCLAIR TELEVISION 4.125% 12/01/30		12/09/2020	Various		9,063,640	9,054,000	1,856
832696-AM-0	SMUCKER JM CO 4.250% 03/15/35		02/26/2020	DEUTSCHE BANK		1,958,653	1,721,000	33,117
832696-AS-7	SMUCKER JM CO 2.375% 03/15/30		03/13/2020	JEFFERIES & CO		9,501,160	10,000,000	5,278
842434-CU-4	SOUTHERN CALIF GAS 2.550% 02/01/30		01/06/2020	US BANCORP		9,977,000	10,000,000	.0
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		10/20/2020	STIFEL NICHOLAS		646,990	667,000	15,445

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
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
853496-AD-9	STANDARD INDUSTRIES INC 4.750% 01/15/28		03/24/2020	JEFFERIES & CO		6,107,500	7,000,000	65,576
854502-AM-3	STANLEY BLACK & DECKER INC 4.000% 03/15/60		02/03/2020	WELLS FARGO		5,000,000	5,000,000	.0
858912-AG-3	STERICYCLE INC 3.875% 01/15/29		11/09/2020	BANK of AMERICA SEC		2,688,000	2,688,000	.0
862121-AA-8	STORE CAPITAL CORP 4.500% 03/15/28		05/08/2020	BARCLAYS		328,689	350,000	2,494
862121-AB-6	STORE CAPITAL CORP 4.625% 03/15/29		11/16/2020	Various		8,080,157	7,092,000	60,356
862121-AC-4	STORE CAPITAL CORP 2.750% 11/18/30		11/16/2020	MORGAN STANLEY FIXED INC		7,964,640	8,000,000	.0
86614R-AN-7	SUMMIT MATERIALS LLC/FIN 5.250% 01/15/29		07/28/2020	Various		1,754,635	1,715,000	.0
871829-BJ-5	SYSCO CORP 3.300% 02/15/50		03/13/2020	BANK of AMERICA SEC		8,975,200	10,000,000	31,167
871829-BP-1	SYSCO CORP 5.650% 04/01/25		03/30/2020	BANK of AMERICA SEC		2,498,275	2,500,000	.0
87244A-BN-9	DRIVE 2012-1A BR2 1.668% 01/15/26		11/12/2020	ROBERT W. BAIRD		249,625	250,000	375
87264A-BE-4	T-MOBILE USA INC 3.875% 04/15/30		04/09/2020	Various		668,705	650,000	188
87264A-BP-9	T-MOBILE USA INC 2.250% 11/15/31		10/19/2020	DEUTSCHE BANK		4,999,500	5,000,000	.0
87265H-AG-4	TRI POINTE GROUP INC 5.700% 06/15/28		06/03/2020	Various		7,664,820	7,533,000	.0
87303*-AA-9	THL Credit 5.000% 12/03/24		12/31/2020	Various		2,208,970	2,208,970	.0
87303*-AA-9	THL Credit 5.000% 12/03/24		11/25/2020	Tax Free Exchange		10,106,705	10,106,705	78,608
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		09/09/2020	WELLS FARGO		32,487,033	32,500,000	.0
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.250% 05/15/27		12/11/2020	JEFFERIES & CO		2,567,320	2,422,000	13,370
87422V-AG-3	TALEN ENERGY SUPPLY LLC 6.625% 01/15/28		12/01/2020	JEFFERIES & CO		526,330	511,000	12,977
87422V-AJ-7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		09/14/2020	RBC/DAIN		679,995	657,000	14,234
87470L-AH-4	TALLGRASS NRG PRTRN/FIN 7.500% 10/01/25		09/11/2020	RBC/DAIN		1,750,000	1,750,000	.0
88033G-DJ-6	TENET HEALTHCARE 6.125% 10/01/28		10/13/2020	BANK of AMERICA SEC		554,125	550,000	2,714
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		09/08/2020	WELLS FARGO		19,994,046	20,000,000	.0
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		09/15/2020	WELLS FARGO		19,991,976	20,000,000	.0
883556-BZ-4	THERMO FISHER SCIENTIFIC 2.600% 10/01/29		03/12/2020	MARKET AXESS		9,646,700	10,000,000	114,111
883556-CG-5	THERMO FISHER SCIENTIFIC 4.497% 03/25/30		03/23/2020	J P MORGAN SEC		8,500,000	8,500,000	.0
889175-BD-6	TOLEDO EDISON COMPANY 6.150% 05/15/37		11/18/2020	Various		5,248,851	3,772,000	3,222
89171Y-AY-7	TPMT 2015-2 2A1 3.750% 11/25/57		08/21/2020	MORGAN STANLEY FIXED INC		217,963	216,610	542
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		07/28/2020	Cantor Fitzgerald Fixed		201,963	200,553	485
89173F-AA-8	TPMT 2017-1 A1 2.750% 10/25/56		10/20/2020	INTL FCSTONE FINANCIAL INC		215,521	211,037	339
89173F-AB-6	TPMT 2017-1 A2 3.500% 10/25/56		03/25/2020	PERFORMANCE TRUST CAPITAL		14,175,000	15,000,000	37,917
89173F-AE-0	TPMT 2017-1 B1 3.866% 10/25/56		01/16/2020	BROWNSTONE INV GROUP,LLC		5,258,594	5,000,000	11,078
89173H-AB-2	TPMT 2017-2 A2 3.250% 04/25/57		04/21/2020	BROWNSTONE INV GROUP,LLC		4,112,785	4,112,785	8,168
89175J-AB-6	TPMT 2017-6 A2 3.000% 10/25/57		03/24/2020	BROWNSTONE INV GROUP,LLC		17,700,000	20,000,000	41,667
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
89177J-AB-4	FREMF 2019-2 A2 3.750% 12/25/58		11/17/2020	BARCLAYS		5,812,291	5,305,000	9,947
89177L-AE-3	TPMT 2019-3 M1 4.250% 02/25/59		02/03/2020	NOMURA SECURITIES INTERNATIONA		11,009,375	10,000,000	4,722
89178B-AS-3	TPMT 2019-4 M1B 3.000% 10/25/59		12/02/2020	INTL FCSTONE FINANCIAL INC		10,375,000	10,000,000	2,500
89236T-HE-8	TOYOTA 0.371% 02/14/22		08/11/2020	J P MORGAN SEC		25,400,000	25,400,000	.0
893647-BE-6	TRANSDIGM INC 6.250% 03/15/26		12/09/2020	MORGAN STANLEY FIXED INC		400,977	377,000	5,629
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		08/25/2020	RBC/DAIN		16,996,830	17,000,000	.0
90270R-BC-7	URSB 2012-C4 A3 2.533% 12/10/45		08/18/2020	Various		183,820	183,482	245
90270R-BF-0	URSB 2012-C4 AAB 2.459% 12/10/45		12/22/2020	BARCLAYS		174,642	173,224	207
90945B-AA-2	UACST 2020-1 A 0.850% 05/10/22		06/19/2020	WELLS FARGO		199,995	200,000	.0
911365-BF-0	NA UNITED RENTALS 5.500% 05/15/27		03/25/2020	GOLDMAN SACHS		5,877,113	6,741,000	42,546
911365-BL-7	NA UNITED RENTALS 5.250% 01/15/30		03/24/2020	Various		4,144,500	4,400,000	41,329
91533B-AD-2	VIATRIS INC 2.700% 06/22/30		12/04/2020	Various		15,564,300	14,776,000	183,961
92556H-AD-9	VIACOMCBS INC 4.200% 05/19/32		05/19/2020	GOLDMAN SACHS		698,299	700,000	163
927804-FS-8	VIRGINIA ELECTRIC & POWER 3.100% 05/15/25		03/20/2020	KEY BANC-MCDONALD		3,294,235	3,500,000	38,879
92936J-BB-9	WFRBS 2011-C5 A4 3.667% 11/15/44		11/02/2020	CITIGROUP GLOBAL MKTS		195,680	193,078	59
92937E-AE-4	WFRBS 2013-C11 ASB 2.630% 03/15/45		12/03/2020	CREDIT SUISSE FIRST BOSTON		151,565	148,445	65
92937E-AG-9	WFRBS 2013-C11 B 3.714% 03/15/45		09/29/2020	WELLS FARGO		15,169,121	14,800,000	9,056
92937E-AH-7	WFRBS 2013-C11 C 4.200% 03/15/45		10/16/2020	BREAN CAPITAL LLC		2,819,609	2,750,000	6,302
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		07/29/2020	BMO CAPITAL MARKETS CORP		19,473	19,262	.46
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
92937F-AU-5	WFRBS 2013-C12 D 4.394% 03/15/48		01/29/2020	BARCLAYS		154,172	150,000	568
92937U-AJ-7	WFRBS 2013-C13 D 4.139% 05/15/45		02/19/2020	BARCLAYS		3,882,318	3,755,000	8,634
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
92939H-BB-0	WFRBS 2014-C23 B 4.380% 10/15/57		10/19/2020	BREAN CAPITAL LLC		6,124,677	5,623,000	13,680
92940P-AE-4	WRKCO INC 3.900% 06/01/28		03/13/2020	US BANCORP		11,802,332	11,145,000	127,982
92940P-AG-9	WRKCO INC 3.000% 06/15/33		06/01/2020	WELLS FARGO		9,976,400	10,000,000	.0
949796-AS-5	WFMS 2020-RR1 A17 3.000% 05/25/50		09/17/2020	WELLS FARGO		6,656,406	6,500,000	14,625
94989Y-AY-9	WFCM 2016-C32 A3 3.294% 01/15/59		03/25/2020	WELLS FARGO		5,906,953	6,000,000	14,274
94989Y-AZ-6	WFCM 2016-C32 A4 3.560% 01/15/59		03/25/2020	WELLS FARGO		3,689,497	3,670,000	9,436
95001J-AX-5	WFCM 2018-C44 A5 4.212% 05/15/51		03/23/2020	WELLS FARGO		4,298,797	4,240,000	11,906

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
95001V-AT-7	WFCM 2019-C51 A3 3.055% 06/15/52		03/24/2020	BREAN CAPITAL LLC		9,646,000	10,400,000	22,064
95002E-BB-2	WFCM 2020-C55 A5 2.725% 02/15/53		03/23/2020	WELLS FARGO		5,355,230	6,015,000	10,927
95002U-AJ-0	WFCM 2020-C58 A4 2.092% 07/15/53		12/03/2020	WELLS FARGO		3,347,302	3,250,000	2,833
95002U-AP-6	WFCM 2020-C58 AS 2.398% 07/15/53		12/03/2020	WELLS FARGO		4,634,676	4,500,000	4,496
95002X-BH-7	WFCM 2020-C57 XA 2.101% 08/15/53		08/20/2020	WELLS FARGO		3,782,850	0	38,847
95003B-AA-0	WFMS 2020-5 A1 2.500% 09/25/50		10/13/2020	WELLS FARGO		8,243,750	8,000,000	15,000
95058X-AH-1	WEN 2019-1A A211 4.080% 06/15/49		06/09/2020	BARCLAYS		9,072,656	8,640,625	84,217
95081Q-AP-9	WESCO DISTRIBUTION INC 7.250% 06/15/28		06/12/2020	Various		5,804,800	5,440,000	3,416
951680-AK-3	FREMIF 2014-1A A2R 1.559% 07/18/26		11/06/2020	ROBERT W. BAIRD		9,204,185	9,226,329	8,839
95763P-EF-4	WESTERN ALLIANCE BANK 5.250% 06/01/30		05/20/2020	PIPER JAFFRAY		1,000,000	1,000,000	0
96042F-AF-1	WLAK 2018-2A D 4.000% 01/16/24		10/20/2020	SOCIETE GENERALE		204,984	200,000	156
96042J-AJ-5	WLAK 2019-1A C 3.450% 03/15/24		06/23/2020	WELLS FARGO		256,270	250,000	240
96466C-AE-8	FREMIF 2020-2A B 2.472% 10/24/31		08/21/2020	J P MORGAN SEC		11,000,000	11,000,000	0
974153-AB-4	WSTOP 2020-1A A2 2.841% 12/05/50		10/09/2020	BARCLAYS		11,500,000	11,500,000	0
983793-AG-5	XPO LOGISTICS INC 6.750% 08/15/24		03/16/2020	JEFFERIES & CO		9,375,000	10,000,000	61,875
98389B-AY-6	XCEL ENERGY INC. 3.400% 06/01/30		03/27/2020	J P MORGAN SEC		4,983,500	5,000,000	0
984121-CL-5	XEROX CORP 4.800% 03/01/35		08/12/2020	RBC/DAIN		800,721	833,000	18,104
98919V-AA-3	ZAYO GROUP HOLDINGS INC 4.000% 03/01/27		02/20/2020	MORGAN STANLEY HI-YLD		1,893,000	1,893,000	0
01626P-AM-8	ALIMENTATION COUCHE-TARD 2.950% 01/25/30	A.	01/22/2020	WELLS FARGO		6,991,600	7,000,000	0
064159-VJ-2	BANK OF NOVA SCOTIA 4.900% Perpet.	A.	05/28/2020	SCOTIA		15,000,000	15,000,000	0
071734-AC-1	BAUSCH HEALTH COS INC 5.750% 08/15/27	A.	03/23/2020	Various		2,407,781	2,625,000	16,771
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A.	02/27/2020	Cantor Fitzgerald Fixed		855,908	833,000	15,144
443628-AG-7	HUDBAY MINERALS INC 7.625% 01/15/25	A.	09/16/2020	Various		2,386,780	2,284,000	27,980
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A.	09/09/2020	BARCLAYS		2,630,000	2,630,000	0
552697-AQ-7	MDC PARTNERS INC 6.500% 05/01/24	A.	09/09/2020	Various		544,450	595,000	11,112
68245X-AM-1	BURGER KING 4.000% 10/15/30	A.	10/14/2020	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	15,000
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A.	01/14/2020	JEFFERIES & CO		748,125	750,000	15,458
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
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A.	08/21/2020	Various		853,733	833,000	17,646
00119M-AC-3	AIMCO 2020-3A B1 1.937% 01/15/33	D.	02/12/2020	BARCLAYS		10,000,000	10,000,000	0
001207-AE-9	AGL 2020-9A B 2.016% 01/20/34	D.	11/23/2020	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0
001207-AG-4	AGL 2020-9A C 2.716% 01/20/34	D.	11/23/2020	MORGAN STANLEY FIXED INC		5,900,000	5,900,000	0
00140N-AC-4	AIMCO 2020-11A B 2.018% 10/15/31	D.	09/01/2020	J P MORGAN SEC		23,000,000	23,000,000	0
00140N-AL-4	AIMCO 2020-11A B2 1.918% 10/15/31	D.	09/29/2020	J P MORGAN SEC		2,500,000	2,500,000	0
00973R-AE-3	AKER BP ASA 3.000% 01/15/25	D.	01/08/2020	Various		798,896	800,000	0
00973R-AF-0	AKER BP ASA 3.750% 01/15/30	D.	01/08/2020	J P MORGAN SEC		9,980,200	10,000,000	0
013822-AC-5	ALCOA NEDERLAND HOLDING 6.125% 05/15/28	D.	03/13/2020	RBC/DAIN		3,197,500	3,500,000	72,649
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
01750H-AE-2	ALLEG 2019-2A B 2.218% 01/19/33	D.	06/12/2020	MIZUHO SECURITIES USA INC		7,856,000	8,000,000	128,745
02154C-AF-0	ALTICE FINANCING SA 5.000% 01/15/28	D.	01/08/2020	J P MORGAN SEC HI-YIELD		1,500,000	1,500,000	0
05492Q-AE-6	BDS 2020-FL5 B 1.958% 02/16/37	D.	01/08/2020	WELLS FARGO		100,000	100,000	0
05875D-AC-6	BALLY 2020-2A A2 2.016% 10/20/31	D.	10/05/2020	BARCLAYS		8,500,000	8,500,000	0
09659W-2K-9	BNP PARIBAS 3.052% 01/13/31	D.	01/06/2020	BNP SECURITIES		15,000,000	15,000,000	0
12549A-AV-2	CIFC 2013-1A A1R2 1.248% 07/16/30	D.	03/04/2020	GOLDMAN SACHS		10,000,000	10,000,000	0
12674T-AA-4	CIOLN 6.875% 09/15/27	D.	08/20/2020	BARCLAYS		633,750	600,000	4,469
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
13887W-AA-8	CANYC 2019-2A A 1.588% 10/15/32	D.	06/24/2020	BARCLAYS		9,835,000	10,000,000	51,778
143658-BC-5	CARNIVAL CRUISE 11.500% 04/01/23	D.	04/02/2020	Various		501,708	495,000	0
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D.	12/07/2020	Various		8,556,340	8,213,000	265,762
191241-AH-1	COCA-COLA FEMSA SAB CV 2.750% 01/22/30	D.	01/08/2020	CITIGROUP GLOBAL MKTS		14,845,800	15,000,000	0
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
21987B-AZ-1	CODECO INC 3.000% 09/30/29	D.	09/14/2020	BARCLAYS		7,493,500	7,000,000	96,833
22535W-AG-2	CREDIT AGRICOLE LONDON 1.907% 06/16/26	D.	06/09/2020	CREDIT AGRICOLE SECURITIES		5,000,000	5,000,000	0
22550U-AA-9	CREDIT SUISSE NEW YORK 0.550% 02/04/22	D.	01/30/2020	CREDIT SUISSE FIRST BOSTON		11,650,000	11,650,000	0
24460R-AA-1	DPATH 2020-1A A1 2.059% 04/17/32	D.	03/05/2020	Greens Edge		20,000,000	20,000,000	0
24460R-AE-3	DPATH 2020-1A B1 2.859% 04/17/32	D.	03/05/2020	Greens Edge		3,500,000	3,500,000	0
25161A-AA-7	DBMMN AGENCY DEBENTURES 7.250% 10/23/23	D.	10/07/2020	BARCLAYS LONDON		584,375	550,000	18,387
29002Q-AC-3	ELMW7 2020-4A B 1.909% 01/17/34	D.	11/24/2020	RBC/DAIN		5,000,000	5,000,000	0
29082H-AB-8	EMBRAER NETHERLANDS FINA 5.400% 02/01/27	D.	11/19/2020	Various		3,094,425	3,030,000	50,454
29287T-AA-7	ENGIE ENERGIA CHILE SA 3.400% 01/28/30	D.	01/23/2020	SCOTIA		4,964,800	5,000,000	0
29646A-AC-0	ESKOM HOLDINGS LIMITED 6.350% 08/10/28	D.	12/09/2020	JPM FUNDS RECAP		5,595,000	5,000,000	106,715
31489Q-AA-2	FERGUSON FINANCE PLC 4.500% 10/24/28	D.	01/07/2020	SEAPORT GROUP LLC		7,712,180	7,000,000	65,625
31489Q-AB-0	FERGUSON FINANCE PLC 3.250% 06/02/30	D.	05/28/2020	BANK of AMERICA SEC		24,888,000	25,000,000	0
36258X-AB-6	BDS 2020-1A B 2.430% 11/15/24	C.	01/28/2020	CITIGROUP GLOBAL MKTS		14,749,746	14,750,000	0
36321P-AB-6	GALAXY PIPELINE ASSETS 2.625% 03/31/36	D.	10/27/2020	CITIGROUP GLOBAL MKTS		21,000,000	21,000,000	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
38177G-AC-5	GCTLF 2020-1A B 2.966% 10/20/29	D	11/23/2020	WELLS FARGO		20,080,000	20,000,000	42,819
401494-AS-8	REPUBLIC OF GUATEMALA SOVGN 5.375% 04/24/32	D	10/08/2020	Various		546,150	500,000	6,560
40638U-AA-7	HLSY 2020-3A A1A 1.666% 11/30/32	D	10/21/2020	CITIGROUP GLOBAL MKTS		9,975,000	10,000,000	0
40638U-AE-9	HLSY 2020-3A B1 2.366% 11/30/32	D	10/21/2020	CITIGROUP GLOBAL MKTS		17,000,000	17,000,000	0
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29	C	06/15/2020	SUMRIDGE PARTNERS		297,920	280,000	3,134
46590X-AB-2	JBS USA FOOD FINANCE 5.500% 01/15/30	D	06/15/2020	BANK of AMERICA SEC		2,448,000	2,400,000	55,733
46653K-AA-6	JAB HOLDINGS BV 2.200% 11/23/30	D	11/18/2020	BANK of AMERICA SEC		9,968,800	10,000,000	0
472141-AA-8	JBSSBZ 6.750% 02/15/28	D	06/15/2020	RBC/DAIN		4,661,000	4,400,000	100,650
50201D-AA-1	LIKAK 6.750% 10/15/27	D	01/06/2020	RBC/DAIN		2,665,625	2,500,000	34,219
566076-AC-9	C1FC 2020-1A B1 2.818% 10/15/31	D	08/12/2020	BNP SECURITIES		5,000,000	5,000,000	0
591555-AE-7	METINVEST BV 8.500% 04/23/26	D	12/02/2020	Various		5,973,125	5,450,000	47,966
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D	12/10/2020	Various		4,118,930	3,802,000	38,155
629571-AA-8	NABORS INDUSTRIES LTD 7.250% 01/15/26	D	01/07/2020	CITIGROUP GLOBAL MKTS		856,000	856,000	0
64755R-AG-8	NMC CLO-1A B 2.318% 10/15/32	D	10/05/2020	WELLS FARGO		10,000,000	10,000,000	0
64755R-AJ-2	NMC CLO-1A C 3.068% 10/15/32	D	10/05/2020	WELLS FARGO		5,000,000	5,000,000	0
67091R-AK-5	QCP 2015-8A A1R 1.068% 04/17/27	D	06/23/2020	J P MORGAN SEC		191,212	191,932	730
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
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	C	10/27/2020	WELLS FARGO		19,489,844	19,000,000	44,333
69688L-AA-4	Palmer Square Lo20193A ng Ltd 2019-3A A1 1.055% 08/20/27	D	09/18/2020	J P MORGAN SEC		195,499	195,793	198
70806U-AA-0	PNTPK 2020-2A A1 2.118% 01/15/32	D	12/24/2020	Greensledge		5,000,000	5,000,000	0
70806U-AC-6	PNTPK 2020-2A A2 2.468% 01/15/32	D	12/24/2020	Greensledge		5,000,000	5,000,000	0
70806U-AE-2	PNTPK 2020-2A B1 2.818% 01/15/32	D	12/24/2020	Greensledge		10,000,000	10,000,000	0
71654Q-DD-1	PETROLEOS MEXICANOS 7.690% 01/23/50	D	10/26/2020	Tax Free Exchange		562,446	541,000	10,747
74445P-AF-9	INDONESIA ASAHAN ALUMINI 5.450% 05/15/30	D	05/14/2020	NOMURA SECURITIES INTERNATIONA		498,000	500,000	227
75735G-AA-6	REDE D'OR FINANCE SARL 0.000% 01/22/30	D	01/14/2020	J P MORGAN SEC		1,140,000	1,140,000	0
83611V-AJ-7	SNPT 2020-2A C 2.822% 10/25/31	D	09/16/2020	CITIGROUP GLOBAL MKTS		13,000,000	13,000,000	0
874060-AX-4	TAKEDA PHARMACEUTICAL 2.050% 03/31/30	D	11/24/2020	BANK of AMERICA SEC		5,101,300	5,000,000	39,292
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D	10/21/2020	Various		545,559	600,000	1,155
903742-AA-2	ULKER BISKUVI SANAYI AS 6.950% 10/30/25	D	11/24/2020	JPM FUNDS RECAP		7,073,875	6,650,000	29,933
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
97988W-AA-9	WDMT 2020-7A A1A	D	11/20/2020	CITIGROUP GLOBAL MKTS		20,000,000	20,000,000	0
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
984851-AG-0	YARA INTERNATIONAL ASA 3.148% 06/04/30	D	05/28/2020	Various		27,135,150	27,000,000	0
98626L-AG-6	YCLO 2020-1A B1 2.066% 04/20/32	D	11/09/2020	GOLDMAN SACHS		22,100,000	22,100,000	0
98953G-AD-7	Z1GG0 BV 5.125% 02/28/30	D	02/27/2020	Various		6,300,121	6,250,000	3,125
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,179,220,292	3,075,806,005	9,712,126
29278N-AT-0	ENERGY TRANSFER PARTNERS 7.125% 05/15/30		01/07/2020	CITIGROUP GLOBAL MKTS		4,550,000	4,550,000	0
842587-DF-1	SOUTHERN CO 4.000% 01/15/51		09/15/2020	WELLS FARGO		10,000,000	10,000,000	0
976657-AH-9	WISCONSIN ENERGY CORP 2.334% 05/15/67		08/17/2020	IMPERIAL CAPITAL LLC		287,875	350,000	47
4899999. Subtotal - Bonds - Hybrid Securities						14,837,875	14,900,000	47
464287-24-2	ISHARES IBOXX INVESTMENT GRADE		03/16/2020	Various	0.000	20,870,600	0	0
464288-63-8	ISHARES INTERMEDIATE CREDIT BOND ETF		03/25/2020	INVESTMENT TECHNOLOGY GROUP	0.000	9,187,905	0	0
8099999. Subtotal - Bonds - SVO Identified Funds						30,058,505	0	0
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/17/27		12/16/2020	JPM FUNDS RECAP		269,479	270,833	0
00130M-AB-0	ARDENT HEALTH PARTNERS TL B 1L 06/15/25		04/09/2020	BARCLAYS		969,865	1,000,000	0
00132U-AD-6	AI AQUA MERGER SUB INC TL B 1L 12/13/23		12/07/2020	MORGAN STANLEY HI-YLD		498,750	500,000	0
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		10/16/2020	Various		1,957,427	1,957,427	0
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		02/03/2020	JPM FUNDS RECAP		499,375	500,000	0
00847Y-AD-4	AGILITI HEALTH INC TL 1L 01/04/26		09/23/2020	JPM FUNDS RECAP		990,000	1,000,000	0
01771J-AE-3	ALLEN MEDIA LLC TL B 1L 02/10/27		02/06/2020	RBC/DAIN		995,000	1,000,000	0
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27		10/01/2020	UBS WARBURG		1,240,625	1,250,000	0
03834X-AJ-2	UNITED PACIFIC TL B 1L 11/14/26		08/01/2020	Various		666,667	666,667	0
03952H-AB-0	ANCESTRY.COM INC TL 1L 12/06/27		11/24/2020	CREDIT SUISSE FIRST BOSTON		792,000	800,000	0
07368R-AD-3	BEACON ROOFING SUPPLY INC TL B 1L 01/02/25		02/05/2020	CITIBANK		997,250	1,000,000	0
09071F-AK-7	Bioscrip (Option Care) TL 1L 08/06/26		01/06/2020	MORGAN STANLEY HI-YLD		993,944	1,000,000	0
11823L-AH-8	HERCULES MERGER SUB LLC TL 1L 11/02/26		06/11/2020	CREDIT SUISSE FIRST BOSTON		976,313	997,500	0
12656A-AC-3	CNT HOLDINGS I CORP TL B 1L 11/08/27		10/20/2020	MORGAN STANLEY HI-YLD		1,495,875	1,500,000	0
12687H-AB-3	CABLEVISION LIGHTPATH TL B 1L 09/29/27		09/16/2020	GOLDMAN SACHS INTERNATIONAL		993,646	1,000,000	0
12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L 07/21/25		06/19/2020	CREDIT SUISSE FIRST BOSTON		2,425,000	2,500,000	0
13134M-BT-9	CALPINE CORP TL BS 1L 12/08/27		12/16/2020	Various		312,870	312,967	0
13763H-AB-8	CANISTER INTERNATIONAL TL 1L 12/21/26		09/25/2020	CREDIT SUISSE FIRST BOSTON		497,500	500,000	0
14161J-AB-0	CARDOTRONICS USA INC TL B 1L 06/29/27		06/25/2020	J P MORGAN SEC HI-YIELD		982,500	1,000,000	0
15669G-AH-7	CENTURYLINK INC TL B 1L 03/15/27		01/28/2020	BANK of AMERICA SEC		1,997,500	2,000,000	0
17026Y-AH-2	CHOBANI LLC TL B 1L 10/20/27		10/20/2020	BANK of AMERICA SEC		995,431	1,000,000	0

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
19257P-AB-0	COHU INC TL B 1L 10/01/25		02/04/2020	DEUTSCHE BANK		997,417	1,000,000	0
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L 04/12/23		11/30/2020	Various		27,298	27,298	0
21871Q-AF-1	CORECIVIC INC TL B 1L 12/18/24		06/01/2020	NOMURA SECURITIES INTERNATIONAL		951,241	974,684	0
23338D-AP-1	DXP ENTERPRISES INC TL B 1L 12/17/27		12/16/2020	GOLDMAN SACHS		987,500	1,000,000	0
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		02/28/2020	JPM FUNDS RECAP		913,664	997,494	0
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/17/27		12/16/2020	JPM FUNDS RECAP		228,021	229,167	0
33774U-AC-2	FISERV INC TL B 1L 02/18/27		02/10/2020	CITIBANK		248,750	250,000	0
35908E-AL-4	FRONTIER COMMUNICATIONS DIP TL 1L 10/01/27		10/02/2020	JPM FUNDS RECAP		1,236,250	1,250,000	0
36166U-AB-3	GCI LLC TL B 1L 10/15/25		09/24/2020	CREDIT AGRICOLE SECURITIES		995,000	1,000,000	0
365556-AU-3	INGERSOLL-RAND SERVICES TL B 1L 03/01/27		02/07/2020	CITIBANK		499,375	500,000	0
365556-AW-9	GARDNER DENVER INC TL B 1L 03/01/27		06/26/2020	CITIBANK		492,500	500,000	0
37249U-AU-0	GENTIVA HEALTH SERVICES TL 1L 07/02/25		01/22/2020	Various		942,817	942,817	0
38469E-AC-7	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		07/28/2020	Various		993,220	1,000,000	0
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		03/12/2020	CREDIT SUISSE FIRST BOSTON		940,508	997,468	0
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		01/01/2020	BARCLAYS		984,128	997,468	0
41151P-AN-5	HARBOR FREIGHT TL 1L 10/19/27		10/14/2020	CREDIT SUISSE FIRST BOSTON		1,237,500	1,250,000	0
42236W-AH-0	Heartland Dental 1L 04/30/25		03/03/2020	Various		999,029	1,000,000	0
44988E-AE-3	INC RESEARCH TL B 1L 08/01/24		08/01/2020	Various		3	3	0
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
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		05/04/2020	BANK of AMERICA SEC		232,427	247,481	0
46583D-AB-5	IVANTI SOFTWARE INC TL B 1L 12/01/27		11/20/2020	MORGAN STANLEY HI-YLD		1,477,500	1,500,000	0
47077D-AF-7	JANE STREET GROUP LLC TL B 1L 01/31/25		01/31/2020	MORGAN STANLEY HI-YLD		498,750	500,000	0
50203P-AB-0	LMBE-INC HOLDCO II LLC TL B 1L 12/03/25		09/15/2020	INTL FCSTONE FINANCIAL INC		1,914,256	1,946,923	0
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		08/14/2020	BARCLAYS		980,559	1,000,000	0
57665V-AF-4	MATCH GROUP INC TL B 1L 02/07/27		02/07/2020	BANK of AMERICA SEC		997,500	1,000,000	0
58401D-AG-9	MED PARENTCO LP TL B 1L 08/31/26		07/17/2020	JEFFERIES & CO		1,485,000	1,500,000	0
58943P-AQ-5	MEREDITH CORP TL B 1L 01/31/25		02/19/2020	Various		289,369	289,369	0
58943P-AR-3	MEREDITH CORP TL B 1L 01/31/25		06/25/2020	RBC/DAIN		1,434,914	1,500,000	0
58909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27		08/17/2020	J P MORGAN SEC HI-YIELD		990,000	1,000,000	0
69338C-AH-4	PG&E CORP TL EXIT 1L 06/23/25		06/19/2020	Various		988,000	1,000,000	0
72448F-AR-6	PITNEY BOWES INC TL B 1L 01/07/25		01/06/2020	JPM FUNDS RECAP		988,653	1,000,000	0
72761J-AD-8	PLASTIPAK HOLDINGS INC TL B 1L 10/14/24		02/14/2020	WELLS FARGO BK		1,980,200	2,000,000	0
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
75915T-AD-4	LIFEPOINT HOSPITALS INC TL B 1L 11/16/25		02/11/2020	CITIBANK		501,250	500,000	0
76173F-AW-7	REYNOLDS GROUP HOLDINGS TL 1L 02/05/26		09/17/2020	CREDIT SUISSE FIRST BOSTON		997,500	1,000,000	0
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		01/27/2020	Various		1,118,093	1,118,093	0
80465J-AD-0	SAVAGE ENTERPRISES LLC TL B 1L 08/01/25		04/02/2020	Various		1,800,000	1,800,000	0
82568Q-AK-0	SHUTTERFLY INC TL B 1L 09/25/26		02/19/2020	BARCLAYS		979,469	1,000,000	0
85769E-AZ-4	STATION CASINOS LLC TL B 1L 02/08/27		01/31/2020	JPM FUNDS RECAP		998,750	1,000,000	0
87829Q-AS-3	TIGER MERGER SUB CO TL FILO 1L 06/30/25		06/26/2020	CITIBANK		1,920,000	2,000,000	0
88037H-AG-9	TENNECO INC TL B 1L 10/01/25		01/10/2020	JPM FUNDS RECAP		975,000	1,000,000	0
89364M-BR-4	TRANSDIGM INC TL F 1L 12/09/25		02/06/2020	Various		1,453,005	1,453,005	0
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		01/06/2020	BARCLAYS		994,653	1,000,000	0
90349Y-AF-3	US ECOLOGY INC TL B 1L 11/02/26		05/04/2020	BANK of AMERICA SEC		1,929,132	1,995,000	0
90385Y-AB-7	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		02/27/2020	BARCLAYS		993,827	1,000,000	0
92537E-AB-4	VERTIV GROUP CORP TL B 1L 03/02/27		02/11/2020	CITIBANK		995,000	1,000,000	0
92956R-AG-6	WABASH NATIONAL CORP TL B 1L 09/28/27		09/17/2020	WELLS FARGO BK		989,357	1,000,000	0
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27		10/20/2020	BANK of AMERICA SEC		1,495,913	1,500,000	0
96244U-AD-9	WHATABRANDS LLC TL B 1L 07/31/26		06/15/2020	Various		1,063,521	1,097,244	0
96350T-AC-4	APPLECARAMEL BUYER LLC TL B 1L 10/08/27		10/08/2020	DEUTSCHE BANK		1,984,635	2,000,000	0
98919X-AB-7	ZAYO GROUP LLC TL 1L 03/09/27		02/20/2020	CREDIT SUISSE FIRST BOSTON		1,995,000	2,000,000	0
D9000B-AB-8	VERTICAL US NEWCO INC TL B 1L 07/14/27		06/30/2020	GOLDMAN SACHS		490,000	500,000	0
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L 02/04/25		06/12/2020	DEUTSCHE BANK		950,910	1,000,000	0
G3679Y-AC-6	FRONERI US INC TL B 1L 01/29/27		01/30/2020	CREDIT SUISSE FIRST BOSTON		623,438	625,000	0
G7739P-AL-4	CORAL-US CO-BORROWER LLC TL B5 1L 01/31/28		01/22/2020	BANK OF NOVA SCOTIA		1,500,000	1,500,000	0
G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC TL Q 1L 01/10/29		09/10/2020	JPM FUNDS RECAP		985,000	1,000,000	0
C0451B-AD-8	ARTERRA WINES CANADA INC TL 1L 11/18/27		11/19/2020	CREDIT SUISSE FIRST BOSTON		992,500	1,000,000	0
C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 10/30/25		12/04/2020	BMO CAPITAL MARKETS CORP		499,375	500,000	0
C7365B-AB-2	POINTCLICKCARE TECHNOLOG TL B 1L 12/29/27		12/16/2020	JPM FUNDS RECAP		497,500	500,000	0
C8614Y-AB-9	XPLORNET COMMUNICATIONS TL 1L 06/10/27		05/29/2020	CREDIT SUISSE FIRST BOSTON		1,157,100	1,218,000	0
00135B-AC-7	COBHAM PLC TL B 1L 01/18/27	C.	01/31/2020	GOLDMAN SACHS		248,750	250,000	0
24736C-BS-2	SKYMILES IP LTD TL B 1L 10/20/27	C.	12/18/2020	BARCLAYS		10,387,500	10,000,000	0
L2000A-AD-2	CAMELOT FINANCE SA TL B 1L 10/30/26	C.	09/22/2020	CITIBANK		497,500	500,000	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						94,406,352	95,211,908	0

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
8399997. Total - Bonds - Part 3						3,504,318,210	3,313,830,436	10,403,147
8399998. Total - Bonds - Part 5						313,479,109	301,380,810	1,385,731
8399999. Total - Bonds						3,817,797,319	3,615,211,246	11,788,878
06055H-40-0	BANK OF AMERICA CORP PREFERRED		10/27/2020	BANK OF AMERICA SEC	426,000.000	10,650,000	0.00	0
59156R-85-0	METLIFE INC PFD		01/07/2020	Various	800,000.000	20,000,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						30,650,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						30,650,000	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						30,650,000	XXX	0
00206R-10-2	AT&T INC		03/10/2020	S. G. COWEN SECURITIES CORP.	13,930.000	484,249		0
00287Y-10-9	ABBVIE INC		03/10/2020	S. G. COWEN SECURITIES CORP.	3,923.000	332,794		0
009158-10-6	APD		03/10/2020	S. G. COWEN SECURITIES CORP.	1,035.000	214,235		0
015271-10-9	ALEXANDRIA REAL ESTATE REIT		09/18/2020	S. G. COWEN SECURITIES CORP.	4,916.000	787,796		0
02079K-10-7	ALPHABET CLASS C		02/24/2020	S. G. COWEN SECURITIES CORP.	560.000	798,300		0
023135-10-6	AMAZON.COM INC		11/23/2020	S. G. COWEN SECURITIES CORP.	1,547.000	5,016,320		0
03027X-10-0	AMERICAN TOWER CORP REIT		03/10/2020	S. G. COWEN SECURITIES CORP.	1,802.000	421,400		0
03073E-10-5	AMERSOURCEBERGEN CORP		09/24/2020	S. G. COWEN SECURITIES CORP.	10,236.000	975,297		0
032654-10-5	ANALOG DEVICES		03/10/2020	S. G. COWEN SECURITIES CORP.	2,135.000	209,048		0
037833-10-0	APPLE INC		11/23/2020	Various	31,697.000	5,486,145		0
037833-10-0	APPLE INC		08/31/2020	Stock Split	37,077.000	0		0
04010L-10-3	ARES CAPITAL CORP		03/19/2020	Various	42,357.000	627,929		0
053015-10-3	AUTOMATIC DATA PROCESSING INC		03/10/2020	S. G. COWEN SECURITIES CORP.	1,367.000	204,478		0
060505-10-4	BANK OF AMERICA CORP		11/16/2020	Various	13,215.000	359,656		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
09247X-10-1	BLACKROCK INC		03/10/2020	S. G. COWEN SECURITIES CORP.	849.000	373,633		0
09259E-10-8	TOP CAPITAL CORP		03/19/2020	Various	59,730.000	625,706		0
110122-10-8	BRISTOL-MYERS SQUIBB		12/02/2020	Various	14,492.000	857,931		0
11135F-10-1	BROADCOM INC		03/10/2020	Various	1,326.000	333,648		0
126650-10-0	CVS CORP		09/24/2020	S. G. COWEN SECURITIES CORP.	7,203.000	428,897		0
149123-10-1	CATERPILLAR INC		04/09/2020	S. G. COWEN SECURITIES CORP.	4,392.000	496,123		0
166764-10-0	CHEVRON CORPORATION		03/10/2020	Various	105,175.000	9,225,135		0
17275R-10-2	CISCO SYSTEMS INC		03/10/2020	S. G. COWEN SECURITIES CORP.	13,916.000	534,238		0
191216-10-0	COCA-COLA CO		03/10/2020	S. G. COWEN SECURITIES CORP.	9,364.000	486,753		0
20030N-10-1	COMCAST CORP CL A		03/10/2020	S. G. COWEN SECURITIES CORP.	19,948.000	772,613		0
209115-10-4	CONSOLIDATED EDISON INC		03/10/2020	S. G. COWEN SECURITIES CORP.	1,427.000	126,529		0
231021-10-6	CUMMINS ENGINE		03/10/2020	S. G. COWEN SECURITIES CORP.	978.000	136,862		0
233331-10-7	DTE ENERGY COMPANY		03/10/2020	S. G. COWEN SECURITIES CORP.	3,073.000	362,600		0
244199-10-5	DEERE & COMPANY		09/24/2020	S. G. COWEN SECURITIES CORP.	4,411.000	817,250		0
254687-10-6	DISNEY		03/25/2020	S. G. COWEN SECURITIES CORP.	6,350.000	689,865		0
25746U-10-9	DOMINION RESOURCES		03/10/2020	S. G. COWEN SECURITIES CORP.	4,837.000	391,352		0
26441C-20-4	DUKE ENERGY		03/10/2020	S. G. COWEN SECURITIES CORP.	3,301.000	308,168		0
26614N-10-2	DUPONT DE NEMOURS INC		08/19/2020	Various	30,797.000	1,366,559		0
26943B-10-0	FIRST EAGLE ALTERNATIVE CAP		08/03/2020	Tax Free Exchange	356,741.000	2,321,804		0
302316-10-2	EXXON MOBIL CORP		08/19/2020	Various	205,610.000	9,377,791		0
30303M-10-2	FACEBOOK INC-A		11/02/2020	Various	17,750.000	4,587,417		0
31428X-10-6	FEDEX CORP		03/27/2020	S. G. COWEN SECURITIES CORP.	5,971.000	719,834		0
35137L-10-5	FOX CORP		12/02/2020	Various	29,041.000	764,637		0
363576-10-9	ARTHUR J GALLAGHER & CO		03/10/2020	S. G. COWEN SECURITIES CORP.	2,138.000	204,031		0
38141G-10-4	GOLDMAN SACHS GROUP INC		09/24/2020	Various	59,733.000	11,245,035		0
38147U-10-7	GOLDMAN SACHS BDC INC		03/19/2020	Various	38,994.000	625,518		0
38173M-10-2	GOLUB CAPITAL BDC INC		03/19/2020	INVESTMENT TECHNOLOGY GROUP	2,925.000	30,231		0
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		10/23/2020	S. G. COWEN SECURITIES CORP.	3,620.000	341,911		0
437076-10-2	HOME DEPOT		03/23/2020	S. G. COWEN SECURITIES CORP.	3,777.000	756,521		0
443510-60-7	HUBBELL INC -CL B		05/21/2020	Various	7,859.000	1,051,211		0
446150-10-4	HUNTINGTON BANCSHARES INC		03/10/2020	S. G. COWEN SECURITIES CORP.	8,325.000	78,194		0
458140-10-0	INTEL CORPORATION		12/02/2020	Various	14,784.000	748,564		0
459200-10-1	IBM		03/23/2020	S. G. COWEN SECURITIES CORP.	5,277.000	587,283		0
460690-10-0	INTERPUBLIC GROUP		03/10/2020	S. G. COWEN SECURITIES CORP.	8,864.000	157,461		0
46625H-10-0	JP MORGAN CHASE & CO		03/10/2020	Various	94,041.000	9,486,881		0
478160-10-4	JOHNSON & JOHNSON		07/21/2020	Various	47,696.000	6,524,167		0
482480-10-0	KLA CORPORATION		05/19/2020	Various	2,924.000	475,105		0
494368-10-3	KIMBERLY CLARK		03/10/2020	S. G. COWEN SECURITIES CORP.	2,823.000	388,141		0
539830-10-9	LOCKHEED MARTIN		12/02/2020	Various	4,311.000	1,599,038		0

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580135-10-1	MCDONALDS		03/10/2020	S. G. COWEN SECURITIES CORP.	3,267,000	624,698		0
58933Y-10-5	MERCK & CO INC		03/10/2020	S. G. COWEN SECURITIES CORP.	5,459,000	429,581		0
59156R-10-8	METLIFE INC		12/02/2020	Various	6,072,000	211,353		0
594918-10-4	MICROSOFT CORP		12/02/2020	Various	17,847,000	2,851,908		0
595017-10-4	MICROCHIP TECHNOLOGY INC		09/25/2020	Various	53,150,000	5,452,634		0
595112-10-3	MICRON TECHNOLOGY INC		09/01/2020	STIFEL NICHOLAS	20,000,000	913,024		0
61174X-10-9	MONSTER BEVERAGE CORP		11/24/2020	S. G. COWEN SECURITIES CORP.	11,099,000	932,396		0
65339F-10-1	NEXTERA ENERGY INC		03/10/2020	S. G. COWEN SECURITIES CORP.	1,354,000	342,942		0
65339F-10-1	NEXTERA ENERGY INC		10/27/2020	Stock Split	10,701,000	0		0
674215-20-7	OASIS PETROLEUM INC NEW COMMON		11/20/2020	Taxable Exchange	51,006,000	1,581,201		0
681919-10-6	OMNICOM GROUP		03/10/2020	S. G. COWEN SECURITIES CORP.	2,262,000	136,421		0
701094-10-4	PARKER HANNIFIN		06/05/2020	Various	9,092,000	1,542,922		0
702149-10-5	PARTY CITY HOLDINGS INC PARTY CITY		08/11/2020	Taxable Exchange	223,231,000	417,441		0
704326-10-7	PAYCHEX INC		03/10/2020	S. G. COWEN SECURITIES CORP.	1,803,000	132,038		0
713448-10-8	PEPSICO INC		03/10/2020	S. G. COWEN SECURITIES CORP.	5,272,000	679,052		0
717081-10-3	PFIZER INC		03/10/2020	S. G. COWEN SECURITIES CORP.	12,233,000	410,927		0
718172-10-9	PHILIP MORRIS INTERNAT-III/I		12/02/2020	Various	78,544,000	5,740,028		0
718546-10-4	PHILLIPS 66		12/04/2020	Various	7,829,000	510,372		0
74144T-10-8	T ROWE PRICE GROUP INC		03/10/2020	S. G. COWEN SECURITIES CORP.	2,882,000	312,317		0
74251V-10-2	PRINCIPAL FINANCIAL GROUP		03/10/2020	S. G. COWEN SECURITIES CORP.	4,220,000	149,931		0
744320-10-2	PRUDENTIAL FINANCIAL		03/10/2020	S. G. COWEN SECURITIES CORP.	2,184,000	132,220		0
747525-10-3	QUALCOMM		03/10/2020	Various	5,135,000	397,184		0
75513E-10-1	RAYTHEON CO RAYTHEON		11/06/2020	Various	43,232,000	2,757,845		0
75513E-10-1	RAYTHEON CO RAYTHEON		04/03/2020	Tax Free Exchange	5,511,000	387,000		0
78462F-10-3	SPDR TRUST SERIES 1		06/30/2020	INSTINET	156,000,000	47,940,048		0
78467J-10-0	SS&C TECHNOLOGIES		11/06/2020	VIRTU FINANCIAL	8,106,000	522,688		0
806857-10-8	SCHLUMBERGER LTD		03/10/2020	S. G. COWEN SECURITIES CORP.	3,468,000	60,900		0
828806-10-9	SIMON PROPERTY GRP LP REIT		03/10/2020	S. G. COWEN SECURITIES CORP.	2,628,000	273,650		0
830124-10-9	SIXTH TREET SPECIALITY LENDING		06/16/2020	Tax Free Exchange	147,117,000	2,687,521		0
855244-10-9	STARBUCKS CORP		08/27/2020	Various	36,405,000	2,871,001		0
871829-10-7	SYSCO CORP		03/10/2020	Various	5,050,000	321,340		0
87612E-10-6	TARGET CORP		03/10/2020	S. G. COWEN SECURITIES CORP.	1,490,000	157,711		0
882508-10-4	TEXAS INSTRUMENTS		12/02/2020	Various	118,861,000	12,793,700		0
88579Y-10-1	3M CO.		03/10/2020	S. G. COWEN SECURITIES CORP.	2,483,000	363,695		0
898320-10-9	TRUIST FINANCIAL CORP		03/10/2020	S. G. COWEN SECURITIES CORP.	4,332,000	149,408		0
902973-30-4	U S BANCORP		03/10/2020	S. G. COWEN SECURITIES CORP.	4,232,000	154,689		0
911312-10-6	UNITED PARCEL SERVICE		03/10/2020	S. G. COWEN SECURITIES CORP.	2,817,000	249,593		0
91324P-10-2	UNITEDHEALTH GROUP INC		09/24/2020	S. G. COWEN SECURITIES CORP.	2,216,000	631,754		0
918204-10-8	VF CORP		03/10/2020	S. G. COWEN SECURITIES CORP.	1,649,000	102,275		0
91913Y-10-0	VALERO ENERGY CORP		12/04/2020	Various	7,950,000	468,088		0
92343V-10-4	VERIZON COMMUNICATIONS		03/10/2020	Various	9,360,000	516,791		0
931142-10-3	WAL-MART		03/10/2020	S. G. COWEN SECURITIES CORP.	2,969,000	346,733		0
949746-10-1	WELLS FARGO & CO		04/09/2020	S. G. COWEN SECURITIES CORP.	23,079,000	765,134		0
959802-10-9	WESTERN UNION CO-III/I		03/10/2020	S. G. COWEN SECURITIES CORP.	5,079,000	105,548		0
963320-10-6	WHIRLPOOL CORP		03/10/2020	S. G. COWEN SECURITIES CORP.	441,000	49,318		0
98138H-10-1	WORKDAY INC-CLASS A		11/24/2020	S. G. COWEN SECURITIES CORP.	1,405,000	295,425		0
988498-10-1	YUM! BRANDS INC		03/10/2020	S. G. COWEN SECURITIES CORP.	2,666,000	226,410		0
G29183-10-3	EATON CORP PLC		09/24/2020	S. G. COWEN SECURITIES CORP.	2,596,000	233,246		0
G5960L-10-3	MDT		03/10/2020	S. G. COWEN SECURITIES CORP.	3,928,000	364,761		0
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D.	11/24/2020	S. G. COWEN SECURITIES CORP.	2,695,000	746,290		0
143658-30-0	CARNIVAL CRUISE UNIT	C.	03/10/2020	S. G. COWEN SECURITIES CORP.	6,120,000	138,136		0
66987V-10-9	NOVARTIS AG-ADR	D.	03/10/2020	S. G. COWEN SECURITIES CORP.	59,866,000	4,996,099		0
780259-20-6	ROYAL DUTCH SHELL PLC-ADR	D.	03/09/2020	Various	234,479,000	8,987,266		0
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D.	11/06/2020	Various	16,978,000	481,575		0
904767-70-4	UNILEVER PLC-SPONSORED ADR RECEIPTS	D.	11/30/2020	Tax Free Exchange	95,365,000	4,977,567		0
G5494J-10-3	LINDE	D.	03/10/2020	S. G. COWEN SECURITIES CORP.	1,753,000	297,617		0
H84989-10-4	TE CONNECTIVITY LTD	D.	03/10/2020	Various	7,237,000	603,346		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						218,795,656	XXX	0
31337#-10-5	FHLB CINCINNATI		09/30/2020	Various	52,810,000	5,281,000		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						5,281,000	XXX	0
34918#-10-6	W&S Brokerage Services, Inc.		12/15/2020	Capital Contribution	0.000	2,400,000		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						2,400,000	XXX	0
81369Y-88-6	UTILITIES SELECT SPDR CLOSED END FUND		03/10/2020	Various	321,925,000	19,978,414		0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
9499999. Subtotal - Common Stocks - Mutual Funds						19,978,414	XXX	0
9799997. Total - Common Stocks - Part 3						246,455,070	XXX	0
9799998. Total - Common Stocks - Part 5						13,755,483	XXX	0
9799999. Total - Common Stocks						260,210,553	XXX	0
9899999. Total - Preferred and Common Stocks						290,860,553	XXX	0
9999999 - Totals						4,108,657,872	XXX	11,788,878

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description									11	12	13	14	15						
			Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36176F-20-1	G2 G2 765171	4.700% 12/20/61		12/01/2020	Paydown		31,658	31,658	34,330	32,309	0	(651)	0	(651)	0	31,658	0	0	0	577	12/20/2061
36176F-30-1	G2 G2 765199	3.890% 07/20/62		10/01/2020	Paydown		901,382	901,382	994,482	908,375	0	(6,993)	0	(6,993)	0	901,382	0	0	0	20,481	07/20/2062
36176F-25-0	G2 G2 765164	3.640% 10/20/61		06/03/2020	Paydown		221,781	221,781	238,593	224,069	0	(2,288)	0	(2,288)	0	221,781	0	0	0	3,477	10/20/2061
36176F-29-2	G2 G2 765168	4.940% 11/20/61		09/03/2020	Paydown		38,719	38,719	41,417	38,929	0	(211)	0	(211)	0	38,719	0	0	0	1,434	11/20/2061
36179N-RP-5	G2 G2 MA1394	3.125% 10/20/43		12/01/2020	Paydown		10,532	10,532	10,732	10,727	0	(195)	0	(195)	0	10,532	0	0	0	182	10/20/2043
	Government National	2392 gage A G2 MA2466																			
36179Q-W3-1	G2 G2 765171	4.700% 12/20/61		12/01/2020	Paydown		11,457	11,457	11,638	11,629	0	(172)	0	(172)	0	11,457	0	0	0	130	12/20/2044
36180W-SW-6	GN GN AE4133	2.750% 09/15/30		11/01/2020	Paydown		67,270	67,270	64,248	64,801	0	2,469	0	2,469	0	67,270	0	0	0	154	09/15/2030
36201L-R5-5	GNMA GN 586508	6.500% 09/15/32		07/01/2020	Paydown		22,505	22,505	23,841	23,565	0	(1,061)	0	(1,061)	0	22,505	0	0	0	842	09/15/2032
36202K-2S-3	G2 G2 8885	3.125% 12/20/21		01/29/2020	BREAN CAPITAL LLC		962	932	955	912	0	0	0	0	0	913	0	49	49	6	12/20/2021
36202K-2S-3	G2 G2 8885	3.125% 12/20/21		01/01/2020	Paydown		44	44	45	43	0	1	0	1	0	44	0	0	0	0	12/20/2021
36202K-5J-0	G2 G2 8949	2.250% 08/20/26		01/29/2020	BREAN CAPITAL LLC		3,404	3,297	3,379	3,157	0	1	0	1	0	3,158	0	247	247	18	08/20/2026
36202K-5J-0	G2 G2 8949	2.250% 08/20/26		01/01/2020	Paydown		39	39	40	37	0	2	0	2	0	39	0	0	0	0	08/20/2026
36202K-DB-8	G2 G2 8198	2.875% 05/20/23		01/29/2020	BREAN CAPITAL LLC		14,600	14,140	14,432	13,627	0	7	0	7	0	13,634	0	966	966	91	05/20/2023
36202K-DB-8	G2 G2 8198	2.875% 05/20/23		01/01/2020	Paydown		372	372	379	358	0	13	0	13	0	372	0	0	0	0	05/20/2023
36202K-DW-2	G2 G2 8217	2.875% 06/20/23		01/29/2020	BREAN CAPITAL LLC		22,971	22,248	22,816	21,491	0	10	0	10	0	21,501	0	1,470	1,470	144	06/20/2023
36202K-DW-2	G2 G2 8217	2.875% 06/20/23		01/01/2020	Paydown		814	814	835	787	0	28	0	28	0	814	0	0	0	3	06/20/2023
36202K-OP-3	G2 G2 8562	3.125% 12/20/24		01/29/2020	BREAN CAPITAL LLC		14,972	14,501	14,881	14,042	0	2	0	2	0	14,044	0	928	928	88	12/20/2024
36202K-OP-3	G2 G2 8562	3.125% 12/20/24		01/01/2020	Paydown		238	238	244	230	0	8	0	8	0	238	0	0	0	0	12/20/2024
36202K-SA-4	G2 G2 8613	3.000% 03/20/25		01/29/2020	BREAN CAPITAL LLC		3,642	3,527	3,601	3,357	0	1	0	1	0	3,358	0	284	284	24	03/20/2025
36202K-SA-4	G2 G2 8613	3.000% 03/20/25		01/01/2020	Paydown		172	172	176	164	0	8	0	8	0	172	0	0	0	1	03/20/2025
36202K-V6-9	G2 G2 8737	3.000% 01/20/21		01/29/2020	BREAN CAPITAL LLC		5,529	5,355	5,388	5,247	0	6	0	6	0	5,253	0	276	276	36	01/20/2021
36202K-V6-9	G2 G2 8737	3.000% 01/20/21		01/01/2020	Paydown		483	483	486	473	0	10	0	10	0	483	0	0	0	2	01/20/2021
36202K-XR-1	G2 G2 8788	3.000% 01/20/26		01/29/2020	BREAN CAPITAL LLC		2,443	2,366	2,416	2,260	0	0	0	0	0	2,260	0	183	183	16	01/20/2026
36202K-XR-1	G2 G2 8788	3.000% 01/20/26		01/01/2020	Paydown		42	42	43	40	0	2	0	2	0	42	0	0	0	0	01/20/2026
36202K-Z0-1	G2 G2 8851	3.125% 10/20/21		01/29/2020	BREAN CAPITAL LLC		6,152	5,958	6,167	5,856	0	2	0	2	0	5,858	0	294	294	36	10/20/2021
36202K-Z0-1	G2 G2 8851	3.125% 10/20/21		01/01/2020	Paydown		340	340	351	334	0	6	0	6	0	340	0	0	0	1	10/20/2021
36203G-JD-6	GNMA GN 348660	7.500% 05/15/23		08/01/2020	Paydown		6,743	6,743	6,467	6,632	0	111	0	111	0	6,743	0	0	0	290	05/15/2023
36203G-JY-0	GNMA GN 348679	7.500% 05/15/23		10/01/2020	Paydown		13,470	13,470	12,941	13,257	0	213	0	213	0	13,470	0	0	0	400	05/15/2023
36203N-2U-1	GNMA GN 354587	7.500% 05/15/23		12/01/2020	Paydown		972	972	892	941	0	31	0	31	0	972	0	0	0	40	05/15/2023
36204L-WF-4	GNMA GN 373346	7.500% 06/15/22		12/01/2020	Paydown		408	408	374	397	0	11	0	11	0	408	0	0	0	17	06/15/2022
36204M-D9-7	GNMA 30 YR GN 373728	7.500% 05/15/26		12/01/2020	Paydown		1,346	1,346	1,380	1,363	0	(16)	0	(16)	0	1,346	0	0	0	57	05/15/2026
36204R-HZ-4	GNMA 30 YR GN 377448	7.500% 12/15/26		12/01/2020	Paydown		1,100	1,100	1,106	1,103	0	(2)	0	(2)	0	1,100	0	0	0	45	12/15/2026
36204T-7D-0	GNMA 30 YR GN 379892	8.000% 06/15/24		12/01/2020	Paydown		16,271	16,271	16,109	16,172	0	99	0	99	0	16,271	0	0	0	471	06/15/2024
36204U-ZL-8	GNMA 30 YR GN 380647	8.000% 11/15/24		12/01/2020	Paydown		2,633	2,633	2,512	2,572	0	61	0	61	0	2,633	0	0	0	116	11/15/2024
36205C-ML-1	GNMA 30 YR GN 386563	8.000% 06/15/24		12/01/2020	Paydown		3,879	3,879	3,841	3,854	0	25	0	25	0	3,879	0	0	0	113	06/15/2024
36205G-QH-7	GNMA 30 YR GN 390256	8.000% 06/15/24		12/01/2020	Paydown		3,970	3,970	3,930	3,944	0	25	0	25	0	3,970	0	0	0	174	06/15/2024
36205R-4A-2	GNMA 30 YR GN 398717	7.500% 06/15/26		12/01/2020	Paydown		1,098	1,098	1,099	1,097	0	1	0	1	0	1,098	0	0	0	46	06/15/2026
36206J-J6-2	GNMA 30 YR GN 412585	7.500% 04/15/26		12/01/2020	Paydown		831	831	807	816	0	15	0	15	0	831	0	0	0	34	04/15/2026
36206M-SH-6	GNMA 30 YR GN 415848	7.500% 05/15/27		12/01/2020	Paydown		595	595	596	596	0	(1)	0	(1)	0	595	0	0	0	25	05/15/2027
36206M-AS-6	GNMA 30 YR GN 415017	7.500% 01/15/26		12/01/2020	Paydown		411	411	412	411	0	0	0	0	0	411	0	0	0	17	01/15/2026
36206M-BG-1	GNMA 30 YR GN 415039	7.500% 02/15/26		12/01/2020	Paydown		6,812	6,812	6,797	6,795	0	17	0	17	0	6,812	0	0	0	284	02/15/2026
36206U-3S-6	GNMA 30 YR GN 422109	7.500% 04/15/27		12/01/2020	Paydown		2,185	2,185	2,151	2,161	0	24	0	24	0	2,185	0	0	0	89	04/15/2027
36207D-3R-5	GNMA GN 429308	7.500% 03/15/27		12/01/2020	Paydown		11,018	11,018	11,089	11,051	0	(33)	0	(33)	0	11,018	0	0	0	643	03/15/2027
36207D-Y3-4	GNMA GN 429230	7.500% 06/15/26		12/01/2020	Paydown</																

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		12/01/2020	Paydown		47,323	47,323	47,989	47,749	0	(426)	0	(426)	0	47,323	0	0	0	2,082	12/15/2028
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28		12/01/2020	Paydown		3,492	3,492	3,542	3,521	0	(29)	0	(29)	0	3,492	0	0	0	132	07/15/2028
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		12/01/2020	Paydown		792	792	788	789	0	4	0	4	0	792	0	0	0	35	11/15/2029
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		12/01/2020	Paydown		21,239	21,239	21,538	21,401	0	(162)	0	(162)	0	21,239	0	0	0	1,185	12/15/2028
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		12/01/2020	Paydown		1,756	1,756	1,756	1,754	0	2	0	2	0	1,756	0	0	0	62	05/15/2029
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		12/01/2020	Paydown		790	790	786	786	0	4	0	4	0	790	0	0	0	33	11/15/2029
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		12/01/2020	Paydown		2,377	2,377	2,378	2,375	0	2	0	2	0	2,377	0	0	0	91	05/15/2029
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		12/01/2020	Paydown		10,780	10,780	10,931	10,868	0	(88)	0	(88)	0	10,780	0	0	0	455	12/15/2028
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		12/01/2020	Paydown		2,324	2,324	2,324	2,322	0	2	0	2	0	2,324	0	0	0	83	05/15/2029
36210T-3Y-0	GNMA 30 YR GN 502215 6.500% 05/15/29		12/01/2020	Paydown		1,813	1,813	1,813	1,811	0	2	0	2	0	1,813	0	0	0	64	05/15/2029
36210V-SE-2	GNMA 30 YR GN 503717 6.500% 05/15/29		12/01/2020	Paydown		4,658	4,658	4,657	4,654	0	4	0	4	0	4,658	0	0	0	166	05/15/2029
36210V-SV-4	GNMA 30 YR GN 503732 6.500% 05/15/29		12/01/2020	Paydown		2,253	2,253	2,253	2,252	0	2	0	2	0	2,253	0	0	0	80	05/15/2029
36211U-J7-5	GNMA 30 YR GN 523897 7.500% 11/15/29		12/01/2020	Paydown		3,712	3,712	3,691	3,694	0	18	0	18	0	3,712	0	0	0	153	11/15/2029
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		12/01/2020	Paydown		3,511	3,511	3,524	3,509	0	3	0	3	0	3,511	0	0	0	119	04/15/2027
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27		12/01/2020	Paydown		3,163	3,163	3,212	3,174	0	(11)	0	(11)	0	3,163	0	0	0	131	09/15/2027
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29		12/01/2020	Paydown		6,992	6,992	6,996	6,982	0	10	0	10	0	6,992	0	0	0	292	09/15/2029
36225C-A8-9	GNMA ARM G2 80030 3.000% 01/20/27		01/29/2020	BREAN CAPITAL LLC		12,220	11,835	12,014	11,242	0	1	0	1	0	11,244	0	976	976	79	01/20/2027
36225C-A8-9	GNMA ARM G2 80030 3.000% 01/20/27		01/01/2020	Paydown		133	133	135	127	0	7	0	7	0	133	0	0	0	0	01/20/2027
36225C-AY-2	GNMA ARM G2 80022 3.125% 12/20/26		01/29/2020	BREAN CAPITAL LLC		20,318	19,678	19,890	18,774	0	4	0	4	0	18,778	0	1,540	1,540	119	12/20/2026
36225C-AY-2	GNMA ARM G2 80022 3.125% 12/20/26		01/01/2020	Paydown		216	216	219	206	0	10	0	10	0	216	0	0	0	1	12/20/2026
36225C-CN-4	GNMA ARM G2 80076 2.875% 05/20/27		01/29/2020	BREAN CAPITAL LLC		7,164	6,939	7,084	6,595	0	1	0	1	0	6,596	0	568	568	45	05/20/2027
36225C-CN-4	GNMA ARM G2 80076 2.875% 05/20/27		01/01/2020	Paydown		136	136	138	129	0	7	0	7	0	136	0	0	0	0	05/20/2027
36225C-DJ-2	GNMA ARM G2 80104 2.250% 08/20/27		01/29/2020	BREAN CAPITAL LLC		6,813	6,599	6,776	6,316	0	1	0	1	0	6,316	0	497	497	36	08/20/2027
36225C-DJ-2	GNMA ARM G2 80104 2.250% 08/20/27		01/01/2020	Paydown		64	64	66	61	0	3	0	3	0	64	0	0	0	0	08/20/2027
36225C-E2-8	GNMA ARM G2 80152 3.000% 01/20/28		01/29/2020	BREAN CAPITAL LLC		17,909	17,345	17,633	16,433	0	6	0	6	0	16,439	0	1,470	1,470	116	01/20/2028
36225C-E2-8	GNMA ARM G2 80152 3.000% 01/20/28		01/01/2020	Paydown		510	510	518	483	0	27	0	27	0	510	0	0	0	2	01/20/2028
36225C-EJ-1	GNMA ARM G2 80136 3.125% 11/20/27		01/29/2020	BREAN CAPITAL LLC		4,756	4,606	4,736	4,423	0	1	0	1	0	4,424	0	332	332	28	11/20/2027
36225C-EJ-1	GNMA ARM G2 80136 3.125% 11/20/27		01/01/2020	Paydown		92	92	94	88	0	4	0	4	0	92	0	0	0	0	11/20/2027
36225C-FM-3	GNMA ARM G2 80171 3.000% 02/20/28		01/29/2020	BREAN CAPITAL LLC		2,428	2,352	2,402	2,236	0	0	0	0	0	2,236	0	192	192	16	02/20/2028
36225C-FM-3	GNMA ARM G2 80171 3.000% 02/20/28		01/01/2020	Paydown		23	23	24	22	0	1	0	1	0	23	0	0	0	0	02/20/2028
36225C-FW-1	GNMA ARM G2 80180 3.000% 03/20/28		01/29/2020	BREAN CAPITAL LLC		27,938	27,058	27,312	25,590	0	6	0	6	0	25,596	0	2,342	2,342	180	03/20/2028
36225C-FW-1	GNMA ARM G2 80180 3.000% 03/20/28		01/01/2020	Paydown		409	409	413	387	0	22	0	22	0	409	0	0	0	1	03/20/2028
36225C-G6-5	GNMA ARM G2 80198 2.875% 05/20/28		01/29/2020	BREAN CAPITAL LLC		21,162	20,496	20,905	19,389	0	5	0	5	0	19,394	0	1,768	1,768	132	05/20/2028
36225C-G6-5	GNMA ARM G2 80198 2.875% 05/20/28		01/01/2020	Paydown		183	183	187	173	0	10	0	10	0	183	0	0	0	1	05/20/2028
36225D-NS-9	G2AR G2 81300 4.375% 04/20/35		01/29/2020	BREAN CAPITAL LLC		25,446	24,645	24,398	24,411	0	(3)	0	(3)	0	24,408	0	1,038	1,038	180	04/20/2035
36225D-NS-9	G2AR G2 81300 4.375% 04/20/35		01/01/2020	Paydown		90	90	89	89	0	1	0	1	0	90	0	0	0	0	04/20/2035
36230R-NU-6	G2 G2 756703 4.140% 11/20/61		12/01/2020	Paydown		1,641	1,641	1,757	1,691	0	(50)	0	(50)	0	1,641	0	0	0	61	11/20/2061
36297E-Z5-7	G2 G2 710064 4.650% 02/20/61		12/03/2020	Paydown		1,138,869	1,138,869	1,184,249	1,142,043	0	(3,174)	0	(3,174)	0	1,138,869	0	0	0	34,818	02/20/2061
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		12/01/2020	Paydown		1,554,483	1,554,483	1,587,119	1,545,097	0	9,386	0	9,386	0	1,554,483	0	0	0	42,665	11/20/2060
38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52		12/01/2020	Paydown		0	0	584	295	0	0	0	(295)	0	0	0	0	0	78	01/16/2052
38376G-P3-8	GNR 2011-53 B 3.906% 05/16/51		12/01/2020	Paydown		102,804	102,804	114,647	106,728	0	(3,923)	0	(3,923)	0	102,804	0	0	0	1,546	05/16/2051
38376G-WB-8	GNR 2010-122 IO 0.241% 02/16/44		12/01/2020	Paydown		0	0	14,612	2,642	0	(2,642)	0	(2,642)	0	0	0	0	0	2,214	02/16/2044
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		12/01/2020	Paydown		1,600,470	1,600,470	1,669,240	1,614,159	0	(13,689)	0	(13,689)	0	1,600,470	0	0	0	58,020	08/20/2026
38378B-DB-2	GNR 2012-23 IO 0.272% 06/16/53		12/01/2020	Paydown		0	0	402,684	111,											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi- fication	Description		For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
38379U-R6-5	GNR 2016-133 IO	0.920% 12/16/57		12/01/2020	Paydown		0	0	1,423,176	1,357,184	0	(1,357,184)	0	(1,357,184)	0	0	0	0	0	344,135	12/16/2057
38379U-RP-3	GNR 2016-70 IO	0.858% 04/16/58		12/01/2020	Paydown		0	0	4,076,749	3,686,482	0	(3,686,482)	0	(3,686,482)	0	0	0	0	0	877,669	04/16/2058
38379U-TJ-5	GNR 2016-72 IO	0.830% 12/16/55		12/01/2020	Paydown		0	0	647,561	333,549	0	(333,549)	0	(333,549)	0	0	0	0	0	119,333	12/16/2055
38379U-IM-4	GNR 2016-86 IO	0.993% 03/16/58		12/01/2020	Paydown		0	0	1,392,905	786,453	0	(786,453)	0	(786,453)	0	0	0	0	0	314,513	03/16/2058
38382A-LN-3	GNR 2019-123 HI	4.000% 10/20/49		12/01/2020	Paydown		0	0	228,348	228,348	0	(228,348)	0	(228,348)	0	0	0	0	0	35,252	10/20/2049
38382H-S6-8	GNR 2020-123 IQ	2.500% 08/20/50		12/01/2020	Paydown		0	0	42,544	42,544	0	(42,544)	0	(42,544)	0	0	0	0	0	2,015	08/20/2050
690353-2B-2	OPIC 0.100% 05/15/24			11/16/2020	Redemption 100.0000		833,333	833,333	833,333	833,333	0	0	0	0	0	833,333	0	0	0	6,724	05/15/2024
690353-2K-2	OPIC 0.100% 02/15/28			08/15/2020	Redemption 100.0000		425,185	425,185	425,185	425,185	0	0	0	0	0	425,185	0	0	0	3,052	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES 0.100% 05/15/24			11/16/2020	Redemption 100.0000		454,545	454,545	454,545	454,545	0	0	0	0	0	454,545	0	0	0	3,668	05/15/2024
690353-3H-8	OPIC AGENCY DEBENTURES 0.100% 07/07/40			07/07/2020	Redemption 100.0000		38,755	38,755	38,755	38,755	0	0	0	0	0	38,755	0	0	0	199	07/07/2040
690353-4F-1	OPIC AGENCY DEBENTURES 0.080% 09/20/27			12/20/2020	Redemption 100.0000		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	278	09/20/2027
690353-4W-4	OPIC AGENCY DEBENTURES 0.080% 06/20/27			12/20/2020	Redemption 100.0000		660,000	660,000	660,000	660,000	0	0	0	0	0	660,000	0	0	0	6,621	06/20/2027
690353-D9-5	OPIC 0.080% 10/10/25			03/23/2020	BANK of AMERICA SEC		3,684,829	3,684,829	3,684,829	3,684,829	0	0	0	0	0	3,684,829	0	0	0	31,524	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate 0.080% 09/15/22			06/15/2020	Redemption 100.0000		2,888,040	2,888,040	2,888,040	2,888,040	0	0	0	0	0	2,888,040	0	0	0	20,180	09/15/2022
690353-M8-7	OPIC 0.090% 02/15/28			11/15/2020	Redemption 100.0000		1,052,778	1,052,778	1,052,778	1,052,778	0	0	0	0	0	1,052,778	0	0	0	8,060	02/15/2028
690353-SC-2	OPIC US Agency Floating Rate 0.090% 06/15/24			12/15/2020	Redemption 100.0000		701,761	701,761	701,761	701,761	0	0	0	0	0	701,761	0	0	0	4,815	06/15/2024
690353-U8-8	OPIC 0.110% 02/15/28			08/17/2020	Redemption 100.0000		345,320	345,320	345,320	345,320	0	0	0	0	0	345,320	0	0	0	2,529	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES 0.150% 08/15/29			05/07/2020	WELLS FARGO		4,800,000	4,800,000	4,800,000	4,800,000	0	0	0	0	0	4,800,000	0	0	0	41,957	08/15/2029
690353-XQ-5	OPIC VRDN 0.080% 07/15/25			10/15/2020	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	5,426	07/15/2025
690353-XQ-5	OPIC VRDN 1.521% 07/15/25			01/15/2020	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	837	07/15/2025
690353-Z8-3	OPIC AGENCY DEBENTURES 0.100% 07/07/40			07/07/2020	WELLS FARGO		22,146	22,146	22,146	22,146	0	0	0	0	0	22,146	0	0	0	114	07/07/2040
690353-ZZ-3	OPIC 0.110% 09/15/20			03/16/2020	Redemption 100.0000		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	50,476	09/15/2020
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 1.900% 01/20/35			10/28/2020	Redemption 100.0000		84,000	84,000	84,000	84,000	0	0	0	0	0	84,000	0	0	0	523	01/20/2035
912810-S6-4	U S TREASURY 1.000% 02/15/49			02/05/2020	CITIGROUP GLOBAL MKTS		2,388,711	2,000,000	1,984,131	2,032,636	(48,047)	95	0	(47,952)	0	1,984,684	0	404,027	404,027	9,720	02/15/2049
912828-4Y-3	U S TREASURY 2.625% 08/31/20			03/18/2020	Various		9,928,625	9,850,000	9,907,619	9,887,081	0	(1,246)	0	(1,246)	0	9,885,835	0	42,790	42,790	87,099	08/31/2020
912828-5W-6	U S TREASURY 0.875% 01/15/29			01/02/2020	CITIGROUP GLOBAL MKTS		5,761,433	5,300,000	5,654,474	5,680,114	(37,832)	(158)	0	(37,990)	0	5,642,124	0	119,309	119,309	22,090	01/15/2029
912828-L6-5	U S TREASURY 1.375% 09/30/20			09/30/2020	Maturity		225,000	225,000	223,955	224,732	0	268	0	268	0	225,000	0	0	0	3,094	09/30/2020
912828-L9-9	U S TREASURY 1.375% 10/31/20			10/31/2020	Maturity		774,000	774,000	760,805	771,693	0	2,307	0	2,307	0	774,000	0	0	0	10,565	10/31/2020
912828-YP-9	U S TREASURY 1.500% 10/31/21			03/26/2020	Various		2,140,626	2,100,000	2,096,316	2,096,532	0	451	0	451	0	2,096,983	0	43,643	43,643	12,766	10/31/2021
0599999. Subtotal - Bonds - U.S. Governments							55,115,083	54,138,736	71,057,951	67,155,863	(85,879)	(12,580,084)	0	(12,665,963)	0	54,489,895	0	625,189	625,189	4,353,581	XXX
55280G-AA-7	HUNGARIAN DEVELOPMENT BA 6.250% 10/21/20		D	10/21/2020	Maturity		10,000,000	10,000,000	11,050,000	10,242,440	0	(242,440)	0	(242,440)	0	10,000,000	0	0	0	625,000	10/21/2020
P19110-AC-2	BUENOS 10.875% 01/26/21		D	03/04/2020	IMPERIAL CAPITAL LLC		121,274	250,050	232,234	238,605	0	(1,886)	0	(1,886)	0	236,719	0	(115,445)	(115,445)	16,631	01/26/2021
P19110-AC-2	BUENOS 10.875% 01/26/21		D	01/26/2020	Paydown		249,950	249,950	232,141	238,510	0	11,440	0	11,440	0	249,950	0	0	0	13,604	01/26/2021
1099999. Subtotal - Bonds - All Other Governments							10,371,224	10,500,000	11,514,375	10,719,555	0	(232,886)	0	(232,886)	0	10,486,669	0	(115,445)	(115,445)	655,235	XXX
882722-V6-3	TEXAS ST 3.373% 04/01/20			04/01/2020	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	84,325	04/01/2020
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	84,325	XXX
02765U-CV-4	AMERICAN MUN PWIR-OHIO INC 5.664% 02/15/22			02/18/2020	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	143,960	02/15/2022
02765U-CW-2	AMERICAN MUN PWIR-OHIO INC 5.814% 02/15/23			02/18/2020	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	147,773	02/15/2023
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43			12/01/2020	Various		180,846	180,846	180,846	180,846	0	0	0	0	0	180,846	0	0	0	3,808	07/01/2043

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SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		12/03/2020	Redemption		474,954	474,954	474,954	474,954	0	0	0	0	0	474,954	0	0	0	11,472	08/01/2049
196480-CW-5	COLORADO ST HSG & FIN AUTH MULTIFAMILY HSG 0.130% 10/01/51		03/16/2020	BARCLAYS		5,050,000	5,050,000	5,050,000	5,050,000	0	0	0	0	0	5,050,000	0	0	0	43,587	10/01/2051
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50		11/02/2020	Redemption		40,000	40,000	42,247	42,221	0	(2,221)	0	(2,221)	0	40,000	0	0	0	1,216	05/01/2050
277585-AD-7	EASTON MD REVENUE NURSING HOME 1.650% 01/01/26		03/02/2020	Call	100.0000	3,820,000	3,820,000	3,820,000	3,820,000	0	0	0	0	0	3,820,000	0	0	0	16,345	01/01/2026
277585-AD-7	EASTON MD REVENUE NURSING HOME 1.650% 01/01/26		01/02/2020	Redemption		365,000	365,000	365,000	365,000	0	0	0	0	0	365,000	0	0	0	547	01/01/2026
30316K-AE-1	FRESB 2020-SB78 X1 1.175% 06/25/40		12/01/2020	Paydown		0	0	2,718	2,718	0	(2,718)	0	(2,718)	0	0	0	0	0	60	06/25/2040
30711X-CB-8	CAS 2016-C02 1M2 6.148% 09/25/28		12/25/2020	Paydown		1,464,082	1,464,082	1,596,021	1,589,743	0	(125,661)	0	(125,661)	0	1,464,082	0	0	0	56,884	09/25/2028
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		12/01/2020	Paydown		1,373	1,373	1,382	1,376	0	(2)	0	(2)	0	1,373	0	0	0	45	12/01/2024
31283K-6E-3	FHLMC FG G11769 5.000% 10/01/20		09/01/2020	Paydown		2,580	2,580	2,778	2,603	0	(23)	0	(23)	0	2,580	0	0	0	38	10/01/2020
31283K-6J-2	FHLMC FG G11773 5.000% 10/01/20		09/01/2020	Paydown		2,277	2,277	2,467	2,300	0	(22)	0	(22)	0	2,277	0	0	0	35	10/01/2020
31286J-AH-9	FHLMC FG C79008 5.500% 05/01/33		12/01/2020	Paydown		18,993	18,993	18,696	18,752	0	241	0	241	0	18,993	0	0	0	601	05/01/2033
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		12/01/2020	Paydown		1,035	1,035	1,042	1,037	0	(2)	0	(2)	0	1,035	0	0	0	40	01/01/2026
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		12/01/2020	Paydown		756	756	762	756	0	0	0	0	0	756	0	0	0	30	01/01/2026
3128F8-AY-8	FHLMC FG D68123 7.000% 02/01/26		12/01/2020	Paydown		2,416	2,416	2,408	2,409	0	7	0	7	0	2,416	0	0	0	93	02/01/2026
3128F8-BH-4	FHLMC FG D68140 7.000% 02/01/26		12/01/2020	Paydown		4,342	4,342	4,327	4,329	0	13	0	13	0	4,342	0	0	0	166	02/01/2026
3128F8-CA-8	FHLMC FG D68165 7.000% 02/01/26		12/01/2020	Paydown		3,727	3,727	3,704	3,710	0	17	0	17	0	3,727	0	0	0	147	02/01/2026
3128HX-W7-6	FREDDIEMAC STRIP 3.000% 08/15/42		12/01/2020	Paydown		1,875,971	1,875,971	1,949,544	1,940,212	0	(64,240)	0	(64,240)	0	1,875,971	0	0	0	36,162	08/15/2042
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		12/01/2020	Paydown		218,501	218,501	222,257	220,097	0	(1,596)	0	(1,596)	0	218,501	0	0	0	5,404	05/01/2024
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		12/01/2020	Paydown		88,482	88,482	90,791	89,498	0	(1,017)	0	(1,017)	0	88,482	0	0	0	2,120	05/01/2024
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		12/01/2020	Paydown		2,859,505	2,859,505	2,857,271	2,857,094	0	2,411	0	2,411	0	2,859,505	0	0	0	52,247	08/01/2033
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		12/01/2020	Paydown		865,116	865,116	900,261	892,294	0	(27,178)	0	(27,178)	0	865,116	0	0	0	21,222	12/01/2030
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		12/01/2020	Paydown		151,734	151,734	154,673	153,083	0	(1,350)	0	(1,350)	0	151,734	0	0	0	3,822	07/01/2024
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		12/01/2020	Paydown		41,154	41,154	42,077	41,582	0	(428)	0	(428)	0	41,154	0	0	0	1,009	07/01/2024
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		12/01/2020	Paydown		163,214	163,214	166,899	165,054	0	(1,840)	0	(1,840)	0	163,214	0	0	0	3,443	12/01/2024
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		12/01/2020	Paydown		221,668	221,668	230,119	225,758	0	(4,090)	0	(4,090)	0	221,668	0	0	0	6,018	05/01/2025
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		12/01/2020	Paydown		127,837	127,837	135,907	132,038	0	(4,201)	0	(4,201)	0	127,837	0	0	0	2,787	06/01/2025
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		12/01/2020	Paydown		233,652	233,652	248,401	241,403	0	(7,751)	0	(7,751)	0	233,652	0	0	0	7,252	07/01/2025
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		12/01/2020	Paydown		940,230	940,230	909,966	926,506	0	13,724	0	13,724	0	940,230	0	0	0	14,115	02/01/2026
3128Q2-CY-7	FHLMC FH 1L0087 4.637% 06/01/35		01/29/2020	BREAN CAPITAL LLC		26,513	25,678	27,074	26,695	0	170	0	170	0	26,865	0	(352)	(352)	198	06/01/2035
3128Q2-CY-7	FHLMC FH 1L0087 4.637% 06/01/35		01/01/2020	Paydown		91	91	95	94	0	(4)	0	(4)	0	91	0	0	0	0	06/01/2035
3128Q2-E9-0	FHLMC FH 1L0160 4.625% 07/01/35		01/29/2020	BREAN CAPITAL LLC		54,300	52,590	55,475	54,384	0	673	0	673	0	55,056	0	(757)	(757)	405	07/01/2035
3128Q2-E9-0	FHLMC FH 1L0160 4.625% 07/01/35		01/01/2020	Paydown		3,834	3,834	4,044	3,964	0	(131)	0	(131)	0	3,834	0	0	0	15	07/01/2035
3128QJ-T4-8	FHARM FH 1G1471 4.036% 01/01/37		01/29/2020	BREAN CAPITAL LLC		13,321	12,902	13,604	13,543	0	(1)	0	(1)	0	13,542	0	(221)	(221)	91	01/01/2037
3128QJ-T4-8	FHARM FH 1G1471 4.036% 01/01/37		01/01/2020	Paydown		33	33	35	35	0	(2)	0	(2)	0	33	0	0	0	0	01/01/2037
3128OP-LV-2	FHLMC FH 1B7189 3.860% 03/01/36		12/01/2020	Paydown		2,315	2,315	2,425	2,420	0	(105)	0	(105)	0	2,315	0	0	0	53	03/01/2036
3128S4-DY-0	FHARM FH 100119 2.668% 09/01/36		12/01/2020	Paydown		12,254	12,254	12,927	12,695	0	(442)	0	(442)	0	12,254	0	0	0	274	09/01/2036
312903-5X-1	FHLMC - CMO FHR 174 Z 10.000% 08/15/21		07/15/2020	Paydown		668	668	670	663	0	5	0	5	0	668	0	0	0	18	08/15/2021
312914-6X-7	FHLMC-GNMA FHG 7 B 1.045% 04/25/23		12/25/2020	Paydown		2,207	2,207	2,252	2,207	0	0	0	0	0	2,207	0	0	0	21	04/25/2023
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		12/01/2020	Paydown		1,484	1,484	1,567	1,537	0	(53)	0	(53)	0	1,484	0	0	0	50	07/01/2029
31300L-CF-0	FHARM FH 848170 2.235% 12/01/39		12/01/2020	Paydown		5,750	5,750	5,994	5,955	0	(204)	0	(204)	0	5,750	0	0	0	176	12/01/2039
3132G7-DZ-5	FG FG U80120 3.500% 12/01/32		12/01/2020	Paydown		2,103,500	2,103,500	2,216,891	2,201,444	0	(97,945)	0	(97,945)	0	2,103,500	0	0	0	40,928	12/01/2032
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		12/01/2020	Paydown		1,063,709	1,063,709	1,121,049	1,110,033	0	(46,325)	0	(46,325)	0	1,063,709	0	0	0	18,149	03/01/2033
3132G7-LE-3	FG FG U80325 3.500% 05/01/33		12/01/2020	Paydown		1,062,595	1,062,595	1,119,876	1,107,508	0	(44,912)	0	(44,912)	0	1,062,595	0	0	0	27,157	05/01/2033
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		12/01/2020	Paydown		236,549	236,549	254,474	253,423	0	(16,875)	0	(16,875)	0	236,549	0	0	0	6,147	10/01/2042
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		12/01/2020	Paydown		2,383,221	2,383,221	2,565,605	2,554,900	0	(171,679)	0	(171,679)	0	2,383,221	0	0	0	61,471	06/01/2043
3132H7-CA-4	FG FG U99090 4.000% 10/01/42		12/01/2020	Paydown		2,714,506	2,714,506	2,853,624	2,843,324	0	(128,818)	0	(128,818)	0	2,714,506	0	0	0	66,481	10/01/2042
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		12/01/2020	Paydown		1,838,844	1,838,844	1,805,515	1,811,284	0	27,560	0	27,560	0	1,838,844	0	0	0	30,175	07/01/2033
3132JD-EG-5	FGLMC FG Q40134 3.500% 04/01/46		12/01/2020	Paydown		4,014,777	4,014,777	4,220,848	4,213,030	0	(198,254)	0	(198,254)	0	4,014,777	0	0	0	90,651	04/01/2046
3132YS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		12/01/2020	Paydown		5,892,795	5,892,795	6,102,725	6,097,246	0	(204,452)	0	(204,452)	0	5,892,795	0	0	0	127,395	08/01/2047
3132YS-LP-8	FHLMC FG C80334 7.500% 08/01/25		12/01/2020	Paydown		2,079	2,079	2,086	2,079	0	3	0	3	0	2,079	0	0	0	92	08/01/2025
31335G-LO-6	FHLMC FG C80335 7.000% 08/01/25		12/01/2020	Paydown		2,475	2,475	2,445	2,455	0	20	0	20	0	2,475	0	0	0	94	08/01/2025
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		12/01/2020	Paydown		1,133	1,133	1,148	1,139	0	(6)	0	(6)	0	1,133	0	0	0	49	09/01/2025

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
313356-NM-3	FHLMC FG C80396 7.000% 04/01/26		12/01/2020	Paydown		2,815	2,815	2,677	2,753	0	62	0	62	0	2,815	0	0	0	97	04/01/2026
31335P-GV-1	FHLMC FG G80212 6.875% 07/20/23		12/01/2020	Paydown		43,000	43,000	46,534	43,610	0	(610)	0	(610)	0	43,000	0	0	0	1,478	07/20/2023
313374-QF-7	FHMG FHG 27 FC 1.875% 03/25/24		12/01/2020	Paydown		7,740	7,740	7,662	7,740	0	0	0	0	0	7,740	0	0	0	110	03/25/2024
	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5																			
31337A-ZY-1	6.209% 08/25/28		12/01/2020	Paydown		4,017	4,017	4,050	3,990	0	27	0	27	0	4,017	0	0	0	102	08/25/2028
313401-V9-9	FHLMC FH 360104 10.000% 03/01/20		02/01/2020	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/01/2020
31349U-B5-6	FHARM FH 782760 2.493% 11/01/36		12/01/2020	Paydown		3,981	3,981	4,260	4,246	0	(265)	0	(265)	0	3,981	0	0	0	94	11/01/2036
313615-B2-1	FNMA FN 50457 9.500% 06/01/21		12/01/2020	Paydown		80	80	79	80	0	1	0	1	0	80	0	0	0	4	06/01/2021
3136A9-P8-5	FNMR 2012-120 AH 2.500% 02/25/32		12/01/2020	Paydown		756,653	756,653	747,195	750,505	0	6,148	0	6,148	0	756,653	0	0	0	11,627	02/25/2032
3136AB-ZN-6	FNMR 2013-1 BH 2.250% 02/25/40		12/01/2020	Paydown		654,683	654,683	627,268	641,586	0	13,097	0	13,097	0	654,683	0	0	0	9,161	02/25/2040
3136AH-SJ-0	FNMR 2013-137 AL 3.500% 03/25/42		12/01/2020	Paydown		3,321,050	3,321,050	3,396,292	3,361,905	0	(40,855)	0	(40,855)	0	3,321,050	0	0	0	73,816	03/25/2042
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		12/01/2020	Paydown		5,655	5,655	5,752	5,735	0	(80)	0	(80)	0	5,655	0	0	0	58	10/01/2035
31371N-VM-4	FNCL FN 257220 5.000% 05/01/23		12/01/2020	Paydown		241,594	241,594	252,013	245,315	0	(3,721)	0	(3,721)	0	241,594	0	0	0	6,560	05/01/2023
31373H-5C-6	FNMA FN 294343 8.500% 11/01/24		09/01/2020	Paydown		11,029	11,029	11,169	11,057	0	(27)	0	(27)	0	11,029	0	0	0	661	11/01/2024
31373L-LB-1	FNMA FN 296522 8.500% 11/01/24		12/01/2020	Paydown		459	459	465	460	0	(1)	0	(1)	0	459	0	0	0	21	11/01/2024
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25		12/01/2020	Paydown		1,653	1,653	1,668	1,656	0	(3)	0	(3)	0	1,653	0	0	0	72	06/01/2025
31374F-K7-3	FNMA FN 312718 7.500% 06/01/25		12/01/2020	Paydown		5,469	5,469	5,518	5,478	0	(9)	0	(9)	0	5,469	0	0	0	225	06/01/2025
31374T-5N-5	FNMA FN 324053 7.500% 09/01/25		12/01/2020	Paydown		412	412	411	410	0	2	0	2	0	412	0	0	0	20	09/01/2025
31379Q-YC-8	FNMA FN 426507 6.000% 01/01/23		12/01/2020	Paydown		759	759	783	764	0	(6)	0	(6)	0	759	0	0	0	25	01/01/2023
3137A2-B3-4	FHMS FHMS K009 X1 1.203% 08/25/20		07/01/2020	Paydown		0	0	7,355,170	295,784	0	(295,784)	0	(295,784)	0	0	0	0	0	565,088	08/25/2020
3137A3-KF-5	FHR FHR 3753 DB 3.500% 11/15/37		03/01/2020	Paydown		413,312	413,312	393,938	412,371	0	941	0	941	0	413,312	0	0	0	2,409	11/15/2037
3137A6-B2-7	FHR FHMS K010 A2 4.333% 10/25/20		10/01/2020	Paydown		11,816,198	11,816,198	11,933,639	11,795,004	0	21,194	0	21,194	0	11,816,198	0	0	0	318,494	10/25/2020
3137A7-AA-2	FHLMC FHR 3805 DB 4.500% 10/15/37		12/01/2020	Paydown		2,039,117	2,039,117	2,174,208	2,049,310	0	(10,193)	0	(10,193)	0	2,039,117	0	0	0	48,650	10/15/2037
3137A7-NU-0	FHLMC FHMS K011 A2 4.084% 11/25/20		11/01/2020	Paydown		10,008,501	10,008,501	10,057,775	9,989,322	0	19,179	0	19,179	0	10,008,501	0	0	0	321,783	11/25/2020
3137A8-PP-7	FHMS FHMS K012 A2 4.186% 12/25/20		12/01/2020	Paydown		14,000,000	14,000,000	13,912,556	13,955,317	0	44,683	0	44,683	0	14,000,000	0	0	0	497,795	12/25/2020
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		12/01/2020	Paydown		595,328	595,328	631,048	632,489	0	(37,161)	0	(37,161)	0	595,328	0	0	0	14,757	12/15/2040
3137AP-PA-2	FHLMC FHMS K018 X1 1.275% 01/25/22		12/01/2020	Paydown		0	0	256,032	47,055	0	(47,055)	0	(47,055)	0	0	0	0	0	17,564	01/25/2022
3137AS-NK-6	FHMS FHMS K019 X1 1.585% 03/25/22		12/01/2020	Paydown		0	0	172,220	38,736	0	(38,736)	0	(38,736)	0	0	0	0	0	14,676	03/25/2022
3137AV-XP-7	FHR FHMS K022 X1 1.180% 07/25/22		12/01/2020	Paydown		0	0	36,675	9,418	0	(9,418)	0	(9,418)	0	0	0	0	0	2,444	07/25/2022
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		12/01/2020	Paydown		499,011	499,011	464,821	480,856	0	18,154	0	18,154	0	499,011	0	0	0	3,738	07/15/2042
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		12/01/2020	Paydown		2,494,509	2,494,509	2,465,667	2,479,955	0	14,554	0	14,554	0	2,494,509	0	0	0	47,202	10/15/2040
3137B9-CT-0	FHR FHR 4318 LM 3.500% 06/15/38		10/01/2020	Paydown		1,926,202	1,926,202	1,958,255	1,931,880	0	(5,678)	0	(5,678)	0	1,926,202	0	0	0	47,779	06/15/2038
3137BC-6T-0	FHR FHR 4361 IW 3.500% 05/15/44		12/01/2020	Paydown		687,692	687,692	682,400	684,759	0	2,933	0	2,933	0	687,692	0	0	0	19,518	05/15/2044
3137BD-CX-2	FHMS K039 X1 0.718% 07/25/24		12/01/2020	Paydown		0	0	9,824	9,824	0	(9,824)	0	(9,824)	0	0	0	0	0	485	07/25/2024
3137BE-VJ-0	FHMS K040 X1 0.712% 09/25/24		12/01/2020	Paydown		0	0	4,887	4,887	0	(4,887)	0	(4,887)	0	0	0	0	0	231	09/25/2024
3137BF-EA-5	FHMS K041 X1 0.537% 10/25/24		12/01/2020	Paydown		0	0	16,089	16,089	0	(16,089)	0	(16,089)	0	0	0	0	0	736	10/25/2024
3137BK-RK-8	FHMS K047 X1 0.132% 05/25/25		12/01/2020	Paydown		0	0	16,171	16,171	0	(16,171)	0	(16,171)	0	0	0	0	0	1,260	05/25/2025
3137BM-LD-6	FHMS FHMS K504 X1 0.379% 09/25/20		09/01/2020	Paydown		0	0	419,485	0	0	0	0	0	0	0	0	0	0	34,493	09/25/2020
3137BM-TY-2	FHMS K052 X1 0.654% 11/25/25		12/01/2020	Paydown		0	0	21,484	21,484	0	(21,484)	0	(21,484)	0	0	0	0	0	1,378	11/25/2025
3137BN-6H-2	FHMS K053 X1 0.886% 12/25/25		12/01/2020	Paydown		0	0	11,477	11,477	0	(11,477)	0	(11,477)	0	0	0	0	0	696	12/25/2025
3137BS-P9-8	FHMS K058 X1 0.924% 08/25/26		12/01/2020	Paydown		0	0	47,442	47,442	0	(47,442)	0	(47,442)	0	0	0	0	0	2,440	08/25/2026
3137BS-RG-0	FHMS K059 X1 0.311% 09/25/26		12/01/2020	Paydown		0	0	17,649	17,649	0	(17,649)	0	(17,649)	0	0	0	0	0	544	09/25/2026
3137F1-G6-9	FHMS K065 X1 0.671% 04/25/27		12/01/2020	Paydown		0	0	18,699	18,699	0	(18,699)	0	(18,699)	0	0	0	0	0	939	04/25/2027
3137FC-JM-7	FHMS K070 X1 0.326% 11/25/27		12/01/2020	Paydown		0	0	5,178												

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SCHEDULE D - PART 4

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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
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		12/01/2020	Paydown		8,857	8,857	8,804	8,808	0	50	0	50	0	8,857	0	0	0	.362	09/01/2031
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		12/01/2020	Paydown		78,648	78,648	81,573	80,705	0	(2,057)	0	(2,057)	0	78,648	0	0	0	2,787	08/01/2031
3138EO-YE-3	FN FN AJ7908 3.000% 01/01/27		12/01/2020	Paydown		200,882	200,882	194,388	196,292	0	4,590	0	4,590	0	200,882	0	0	0	3,308	01/01/2027
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		12/01/2020	Paydown		440,430	440,430	440,757	440,292	0	139	0	139	0	440,430	0	0	0	7,252	07/01/2026
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		12/01/2020	Paydown		841,966	841,966	852,885	850,518	0	(8,552)	0	(8,552)	0	841,966	0	0	0	15,377	05/01/2032
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		12/01/2020	Paydown		1,634,813	1,634,813	1,679,004	1,670,161	0	(35,348)	0	(35,348)	0	1,634,813	0	0	0	32,231	09/01/2032
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		12/01/2020	Paydown		1,199,396	1,199,396	1,259,365	1,255,358	0	(55,963)	0	(55,963)	0	1,199,396	0	0	0	33,501	09/01/2043
3138EQ-GE-6	FN FN AL7396 1.886% 02/01/37		12/01/2020	Paydown		18,136	18,136	19,021	18,945	0	(808)	0	(808)	0	18,136	0	0	0	310	02/01/2037
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		12/01/2020	Paydown		160,280	160,280	153,913	157,626	0	2,654	0	2,654	0	160,280	0	0	0	2,452	08/01/2023
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		12/01/2020	Paydown		528,747	528,747	565,429	553,236	0	(24,489)	0	(24,489)	0	528,747	0	0	0	8,360	11/01/2032
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32		12/01/2020	Paydown		1,710,840	1,710,840	1,709,236	1,708,897	0	1,942	0	1,942	0	1,710,840	0	0	0	32,925	11/01/2032
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		12/01/2020	Paydown		324,646	324,646	347,168	342,139	0	(17,493)	0	(17,493)	0	324,646	0	0	0	7,890	01/01/2033
3138W5-Z2-0	FN FN AR7991 3.500% 03/01/33		12/01/2020	Paydown		784,385	784,385	838,801	827,450	0	(43,065)	0	(43,065)	0	784,385	0	0	0	10,912	03/01/2033
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		12/01/2020	Paydown		662,189	662,189	661,464	661,361	0	827	0	827	0	662,189	0	0	0	11,701	08/01/2033
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		12/01/2020	Paydown		12,131,868	12,131,868	12,526,154	12,511,037	0	(379,168)	0	(379,168)	0	12,131,868	0	0	0	264,030	05/01/2045
3138WH-TV-4	FN AS7763 4.000% 08/01/46		12/01/2020	Paydown		2,198,574	2,198,574	2,313,827	2,309,901	0	(111,327)	0	(111,327)	0	2,198,574	0	0	0	53,002	08/01/2046
31390Q-Q3-2	FNMA FN 653074 7.000% 07/01/32		12/01/2020	Paydown		661	661	661	660	0	1	0	1	0	661	0	0	0	25	07/01/2032
31391X-EP-0	FNMA FN 679742 3.962% 01/01/40		12/01/2020	Paydown		2,047	2,047	2,101	2,084	0	(36)	0	(36)	0	2,047	0	0	0	55	01/01/2040
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		12/01/2020	Paydown		211	211	213	211	0	0	0	0	0	211	0	0	0	8	10/25/2031
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		12/01/2020	Paydown		63,552	63,552	57,574	60,572	0	2,979	0	2,979	0	63,552	0	0	0	1,980	09/15/2032
31393A-SA-0	FNR 2003-W5 A 0.368% 04/25/33		12/25/2020	Paydown		2,827	2,827	2,827	2,827	0	0	0	0	0	2,827	0	0	0	.19	04/25/2033
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		12/01/2020	Paydown		171,518	171,518	194,244	191,098	0	(19,580)	0	(19,580)	0	171,518	0	0	0	5,622	04/25/2043
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		12/01/2020	Paydown		62,128	62,128	61,514	62,119	0	9	0	9	0	62,128	0	0	0	1,592	06/25/2043
	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		12/01/2020	Paydown		166,829	166,829	154,971	161,116	0	5,713	0	5,713	0	166,829	0	0	0	5,136	12/15/2032
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2020	Paydown		254,043	254,043	273,275	262,661	0	(8,618)	0	(8,618)	0	254,043	0	0	0	7,535	11/25/2033
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33		12/01/2020	Paydown		888,675	888,675	813,971	862,597	0	26,078	0	26,078	0	888,675	0	0	0	28,204	07/15/2033
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		12/01/2020	Paydown		407,689	407,689	453,745	462,369	0	(54,680)	0	(54,680)	0	407,689	0	0	0	13,112	01/25/2035
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33		12/01/2020	Paydown		1,980,822	1,980,822	2,007,106	1,990,248	0	(9,426)	0	(9,426)	0	1,980,822	0	0	0	53,991	11/15/2033
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34		12/01/2020	Paydown		439,376	439,376	450,085	443,162	0	(3,786)	0	(3,786)	0	439,376	0	0	0	12,863	02/15/2034
31394R-VII-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2020	Paydown		221,351	221,351	214,854	218,323	0	3,027	0	3,027	0	221,351	0	0	0	6,469	03/15/2034
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		12/01/2020	Paydown		522,659	522,659	568,064	600,538	0	(77,879)	0	(77,879)	0	522,659	0	0	0	15,559	09/25/2039
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		12/01/2020	Paydown		4,595	4,595	4,797	4,667	0	(72)	0	(72)	0	4,595	0	0	0	.66	07/25/2024
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		12/01/2020	Paydown		125,645	125,645	142,547	146,089	0	(20,445)	0	(20,445)	0	125,645	0	0	0	4,393	05/15/2036
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		12/01/2020	Paydown		322,782	322,782	357,279	335,290	0	(12,508)	0	(12,508)	0	322,782	0	0	0	8,809	03/25/2029
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		12/01/2020	Paydown		1,181,886	1,181,886	1,199,245	1,182,380	0	(494)	0	(494)	0	1,181,886	0	0	0	27,686	03/25/2037
31397S-JL-9	FNR 2011-32 VC 3.500% 01/25/29		11/01/2020	Paydown		7,714,438	7,714,438	7,851,852	7,711,613	0	2,825	0	2,825	0	7,714,438	0	0	0	141,091	01/25/2029
31398E-J6-2	FHMS FHR 3539 YB 4.000% 06/15/24		12/01/2020	Paydown		401,897	401,897	379,793	396,826	0	5,071	0	5,071	0	401,897	0	0	0	12,163	06/15/2024
31398F-GL-9	FNR 2009-81 CB 5.000% 10/25/24		12/01/2020	Paydown		225,133	225,133	234,912	224,863	0	270	0	270	0	225,133	0	0	0	4,059	10/25/2024
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		12/01/2020	Paydown		122,381	122,381	117,065	120,739	0	1,642	0	1,642	0	122,381	0	0	0	2,527	11/25/2024
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		12/01/2020	Paydown		205,439	205,439	206,338	205,361	0	.78	0	.78	0	205,439	0	0	0	5,045	09/15/2024
31398K-E6-3	FHR FHR 3581 D 4.500% 10/15/29		12/01/2020	Paydown		169,890	169,890	169,518	169,574	0	315	0	315	0	169,890	0	0	0	3,789	10/15/2

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		12/01/2020	Paydown		61,257	61,257	60,626	60,812	0	445	0	445	0	61,257	0	0	0	1,191	08/01/2033
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33		12/01/2020	Paydown		5,434	5,434	5,476	5,447	0	(14)	0	(14)	0	5,434	0	0	0	164	09/01/2033
31403D-RN-1	FNMA FN 745793 4.477% 07/01/34		01/29/2020	BREAN CAPITAL LLC		63,943	61,931	62,550	62,506	0	(64)	0	62,506	0	62,442	0	1,501	1,501	460	07/01/2034
31403D-RN-1	FNMA FN 745793 4.477% 07/01/34		01/01/2020	Paydown		606	606	612	612	0	(6)	0	(6)	0	606	0	0	0	2	07/01/2034
31404V-AB-4	FNMA FN 779502 4.378% 06/01/34		01/29/2020	BREAN CAPITAL LLC		94,609	91,631	92,433	92,298	0	6	0	6	0	92,304	0	2,305	2,305	669	06/01/2034
31404V-AB-4	FNMA FN 779502 4.378% 06/01/34		01/01/2020	Paydown		362	362	365	364	0	(3)	0	(3)	0	362	0	0	0	1	06/01/2034
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34		12/01/2020	Paydown		27,903	27,903	28,390	28,271	0	(368)	0	(368)	0	27,903	0	0	0	360	09/01/2034
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		12/01/2020	Paydown		24,501	24,501	24,929	24,707	0	(206)	0	(206)	0	24,501	0	0	0	605	09/01/2034
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34		12/01/2020	Paydown		86,792	86,792	88,305	87,935	0	(1,143)	0	(1,143)	0	86,792	0	0	0	1,176	09/01/2034
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34		12/01/2020	Paydown		18,677	18,677	19,003	18,834	0	(157)	0	(157)	0	18,677	0	0	0	776	09/01/2034
31406B-KX-7	FNARM FN 805010 3.760% 01/01/35		01/29/2020	BREAN CAPITAL LLC		18,637	18,050	18,118	18,094	0	(12)	0	(12)	0	18,082	0	555	555	113	01/01/2035
31406B-KX-7	FNARM FN 805010 3.760% 01/01/35		01/01/2020	Paydown		182	182	0	182	0	0	0	0	0	182	0	0	0	1	01/01/2035
31406N-YU-2	FNMA FN 815323 2.114% 01/01/35		12/01/2020	Paydown		9,807	9,807	10,230	10,143	0	(336)	0	(336)	0	9,807	0	0	0	167	01/01/2035
31407S-LU-4	FNMA FN 839239 4.010% 09/01/35		01/29/2020	BREAN CAPITAL LLC		8,163	7,906	8,375	8,300	0	51	0	51	0	8,351	0	(188)	(188)	53	09/01/2035
31407S-LU-4	FNMA FN 839239 4.010% 09/01/35		01/01/2020	Paydown		29	29	31	31	0	(1)	0	(1)	0	29	0	0	0	0	09/01/2035
3140F8-VR-5	FN FN BD1523 3.500% 06/01/46		12/01/2020	Paydown		2,861,266	2,861,266	3,015,730	3,010,193	0	(148,927)	0	(148,927)	0	2,861,266	0	0	0	56,593	06/01/2046
3140KH-2H-0	FN FN BK6175 4.000% 10/01/48		12/01/2020	Paydown		667,487	667,487	679,168	673,934	0	(6,447)	0	(6,447)	0	667,487	0	0	0	15,750	10/01/2048
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27		12/01/2020	Paydown		68,137	68,137	70,649	70,531	0	(2,395)	0	(2,395)	0	68,137	0	0	0	1,790	03/01/2027
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		12/01/2020	Paydown		1,074,761	1,074,761	1,094,073	1,093,692	0	(18,930)	0	(18,930)	0	1,074,761	0	0	0	24,520	08/01/2048
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		12/01/2020	Paydown		5,807,981	5,807,981	5,820,686	5,820,210	0	(12,229)	0	(12,229)	0	5,807,981	0	0	0	119,325	09/01/2048
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48		12/01/2020	Paydown		14,152,202	14,152,202	14,215,223	14,213,828	0	(61,626)	0	(61,626)	0	14,152,202	0	0	0	366,597	10/01/2048
31412E-CK-0	FNMA FN 922674 3.534% 04/01/36		12/01/2020	Paydown		8,695	8,695	9,119	9,066	0	(370)	0	(370)	0	8,695	0	0	0	192	04/01/2036
31412S-PL-3	FN FN 933427 5.000% 03/01/38		12/01/2020	Paydown		6,598	6,598	6,634	6,616	0	(18)	0	(18)	0	6,598	0	0	0	254	03/01/2038
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		12/01/2020	Paydown		56,421	56,421	58,889	57,462	0	(1,041)	0	(1,041)	0	56,421	0	0	0	1,643	11/01/2023
31414S-PA-5	FN FN 974817 5.000% 04/01/23		12/01/2020	Paydown		235,776	235,776	246,092	239,600	0	(3,824)	0	(3,824)	0	235,776	0	0	0	6,859	04/01/2023
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		12/01/2020	Paydown		113,759	113,759	115,935	115,664	0	(1,905)	0	(1,905)	0	113,759	0	0	0	4,480	08/01/2038
31415A-4W-8	FNMA FN 981537 5.000% 05/01/23		12/01/2020	Paydown		25,296	25,296	26,402	25,714	0	(419)	0	(419)	0	25,296	0	0	0	671	05/01/2023
31416J-HA-6	FNMA FN AA1150 4.000% 04/01/23		12/01/2020	Paydown		6,782	6,782	7,181	6,934	0	(153)	0	(153)	0	6,782	0	0	0	132	04/01/2023
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		12/01/2020	Paydown		281,895	281,895	286,387	284,173	0	(2,278)	0	(2,278)	0	281,895	0	0	0	5,578	11/01/2025
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		12/01/2020	Paydown		237,326	237,326	241,368	238,827	0	(1,501)	0	(1,501)	0	237,326	0	0	0	5,846	07/01/2024
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		12/01/2020	Paydown		1,680,777	1,680,777	1,669,747	1,671,394	0	9,383	0	9,383	0	1,680,777	0	0	0	27,990	08/01/2032
31417C-R8-0	FN FN AB5910 3.000% 08/01/32		12/01/2020	Paydown		4,206,365	4,206,365	4,203,882	4,202,582	0	3,783	0	3,783	0	4,206,365	0	0	0	77,787	08/01/2032
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		12/01/2020	Paydown		2,674,821	2,674,821	2,669,805	2,669,728	0	5,093	0	5,093	0	2,674,821	0	0	0	50,086	08/01/2032
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		12/01/2020	Paydown		1,065,760	1,065,760	1,139,698	1,124,653	0	(58,893)	0	(58,893)	0	1,065,760	0	0	0	22,234	02/01/2033
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		12/01/2020	Paydown		580,947	580,947	580,403	580,305	0	642	0	642	0	580,947	0	0	0	9,575	07/01/2033
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		12/01/2020	Paydown		387,227	387,227	395,577	390,966	0	(3,739)	0	(3,739)	0	387,227	0	0	0	8,003	01/01/2025
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2020	Paydown		603,843	603,843	608,938	605,878	0	(2,035)	0	(2,035)	0	603,843	0	0	0	13,286	01/01/2025
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		12/01/2020	Paydown		215,048	215,048	217,736	215,965	0	(917)	0	(917)	0	215,048	0	0	0	5,548	06/01/2024
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		12/01/2020	Paydown		200,642	200,642	206,411	202,757	0	(2,115)	0	(2,115)	0	200,642	0	0	0	4,750	08/01/2024
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		12/01/2020	Paydown		793,155	793,155	815,463	811,575	0	(18,419)	0	(18,419)	0	793,155	0	0	0	16,556	08/01/2033
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		12/01/2020	Paydown		3,087,092	3,087,092	3,080,339	3,080,425	0	6,667	0	6,667	0	3,087,092	0	0	0	54,920	10/01/2033
31418B-SK-8	FN FN MA2649 3.000% 06/01/46		12/01/2020	Paydown		9,211,839	9,211,839	9,342,819	9,340,840	0	(129,001)	0	(129,001)	0	9,211,839	0	0	0	170,976	06/01/2046
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38		12/01/2020	Paydown		6,520,099	6,520,099	6,776,828	6,774,846	0	(254,746)	0	(254,746)	0	6,520,099	0	0	0	128,121	07/01/2038
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		12/01/2020	Paydown		269,517	269,517	284,593	273,863	0	(4,346)	0	(4,346)	0	269,517	0	0	0	7,267	09/01/2022
31419A-YZ-4	FN FN AE0727 4.000% 10/01/20		10/01/2020	Paydown		344	344	360	360	0	(1)	0	(1)	0	344	0	0	0	4	10/01/2020
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		12/01/2020	Paydown		133,139	133,139	135,427	134,259	0	(1,121)	0	(1,121)	0	133,139	0	0	0	2,495	11/01/2025
34074M-JB-8	07/01/41 FLORIDA ST HSG FIN CORP REV 2.800%		05/04/2020	Paydown		4,979,015	4,979,015	4,979,015	4,979,015	0	0	0	0	0	4,979,015	0	0	0	55,655	07/01/2041
34074M-JC-6	07/01/41 FLORIDA ST HSG FIN CORP REV 2.800%		05/04/2020	Redemption		1,889,936	1,889,936	1,889,936	1,889,936	0	0	0	0	0	1,889,936	0	0	0	16,022	07/01/2041
34074M-KC-4	01/01/36 FLORIDA ST HSG FIN CORP REV 3.000%		12/03/2020	Redemption		305,119	305,119	305,119	305,119	0	0	0	0	0	305,119	0	0	0	9,002	01/01/2036
454624-BG-5	IN ST BD BK REV SER C 3.339% 01/15/21		07/15/2020	Redemption		1,720,000	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
455261-WG-8	INDIANAPOLIS IND ECONOMIC DEV MULTIFAMILY HSG 0.300% 07/01/37		06/30/2020	Call	100.0000	1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	7,861	07/01/2037
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		08/26/2020	Redemption		160,000	160,000	165,939	161,132	0	(1,132)	0	(1,132)	0	160,000	0	0	0	6,139	07/01/2033

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
49130T-SR-8	KY ST HSG CORP HSG REV 4.296% 01/01/34		10/03/2020	Redemption		2,260,000	2,260,000	2,260,000	2,260,000	0	0	0	0	0	2,260,000	0	0	0	104,252	01/01/2034
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		12/03/2020	Various		5,465,000	5,465,000	4,953,601	4,992,539	0	472,461	0	472,461	0	5,465,000	0	0	0	146,270	12/01/2041
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			Redemption																
626207-YM-0	2.905% 07/01/34		12/03/2020	100.0000		510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	15,772	07/01/2034
62630W-AG-2	MEAG TXB PLT 6.655% 04/01/57		04/01/2020	Various		61,000	61,000	61,000	61,000	0	0	0	0	0	61,000	0	0	0	2,030	04/01/2057
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU GENERAL																			
62630W-CQ-8	2.000% 07/31/28		02/03/2020	Various		13,800,000	13,800,000	13,800,000	13,800,000	0	0	0	0	0	13,800,000	0	0	0	49,070	07/31/2028
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU EDUCATION			Redemption																
62630W-DJ-8	0.440% 09/01/27		10/21/2020	100.0488		700,342	700,000	700,000	700,000	0	0	0	0	0	700,000	0	342	342	9,954	09/01/2027
62630W-EK-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL																			
62630W-FH-8	0.440% 12/01/30		03/23/2020	BARCLAYS		9,100,000	9,100,000	9,100,000	9,100,000	0	0	0	0	0	9,100,000	0	0	0	66,110	12/01/2030
62630W-GJ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL																			
62630W-HK-8	0.440% 01/16/25		09/03/2020	BARCLAYS		2,900,000	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	0	0	16,386	01/16/2025
64966J-AS-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL																			
64966J-BT-5	0.440% 01/16/25		06/24/2020	Call 100.0000		9,200,000	9,200,000	9,200,000	9,200,000	0	0	0	0	0	9,200,000	0	0	0	55,474	01/16/2025
64988Y-CT-2	NEW YORK NY MUNICIPALS 6.646% 12/01/31		12/03/2020	Redemption		8,000,000	8,000,000	9,387,980	8,251,295	0	(251,295)	0	(251,295)	0	8,000,000	0	0	0	531,680	12/01/2031
677555-H4-3	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FAMILY HSG 3.000% 10/01/33		10/02/2020	Redemption		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,673	10/01/2033
677555-I4-3	OH ECON DEV REV 4.500% 12/01/21		12/01/2020	Redemption		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	9,000	12/01/2021
677555-J2-3	OH ECON DEV REV 4.375% 06/01/27		12/01/2020	Redemption		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	7,875	06/01/2027
677555-K4-9	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
677555-L4-9	OH ECON DEV REV 4.215% 06/01/27		06/01/2020	Various		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	1,739	06/01/2027
677555-M3-3	OH ECON DEV REV 3.850% 12/01/25		12/01/2020	Redemption		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	8,663	12/01/2025
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		12/03/2020	Redemption		447,178	447,178	447,178	447,178	0	0	0	0	0	447,178	0	0	0	7,765	09/01/2037
67759T-AM-0	OKLAHOMA ST HSG FIN AGY SF MTG 2.750%			Redemption																
67759T-BM-0	09/01/41		11/15/2020	100.0000		445,000	445,000	444,942	444,923	0	77	0	77	0	445,000	0	0	0	21,976	05/15/2023
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750%		12/02/2020	Call 100.0000		875,000	875,000	875,000	875,000	0	0	0	0	0	875,000	0	0	0	24,129	09/01/2041
67886M-PR-4	PENNSYLVANIA ST INDL DEV AUTH 2.967%		11/01/2020	Redemption		365,000	365,000	365,000	365,000	0	0	0	0	0	365,000	0	0	0	5,993	09/01/2041
709193-LZ-7	PORT OF GREATER CINCINNATI DEV QCS TIF			Redemption																
73500G-AB-2	07/01/21		07/01/2020	100.0000		1,182,000	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
73500G-AC-0	SERIES A 6.010% 12/01/39		12/01/2020	Redemption		1,060,000	1,060,000	1,060,000	1,060,000	0	0	0	0	0	1,060,000	0	0	0	48,080	12/01/2039
759911-3H-1	PORT OF GREATER CINCINNATI DEV QCS TIF			Redemption																
76252P-HJ-1	SERIES B 6.260% 12/01/39		12/01/2020	100.0000		345,000	345,000	345,000	345,000	0	0	0	0	0	345,000	0	0	0	16,276	12/01/2039
792905-DP-3	REGL TRANSPRTN AUTH IL GENERAL 3.013%		05/29/2020	Maturity		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,482	05/29/2020
83756C-BV-6	RIB FLOATER TRUST 0.440% 07/01/22		09/01/2020	Redemption		380,000	380,000	380,000	380,000	0	0	0	0	0	380,000	0	0	0	2,935	07/01/2022
86607C-DU-0	ST PAUL MN HEALTH PARTNERS 2.673%		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
880558-AH-4	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		08/12/2020	Redemption		230,000	230,000	249,449	235,294	0	(5,294)	0	(5,294)	0	230,000	0	0	0	4,881	11/01/2029
880558-AJ-0	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT			Redemption																
917436-BK-6	4.750% 05/15/35		11/02/2020	100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,188	05/15/2035
	TENNESSEE ST SCH BOND AUTH HIGHER EDUCATION																			
	2.379% 05/01/20		05/01/2020	Maturity		903,226	903,226	903,226	903,226	0	0	0	0	0	903,226	0	0	0	10,744	05/01/2020
	TENNESSEE ST SCH BOND AUTH 2.479%		11/02/2020	Redemption		1,143,558	1,143,558	1,143,558	1,143,558	0	0	0	0	0	1,143,558	0	0	0	28,349	05/01/2021
	UTAH HSG CORP SINGLE FAMILY HSG 3.380%			Redemption																
	01/01/39		07/03/2020	100.0000		955,000	955,000	955,000	955,000	0	0	0	0	0	955,000	0	0	0	24,120	01/01/2039

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
917436-BL-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50		07/03/2020	Redemption 100.0000		575,000	575,000	595,263	594,871	0	(19,871)	0	(19,871)	0	575,000	0	0	0	16,649	01/01/2050
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		12/03/2020	Redemption 100.0000		517,751	517,751	517,751	517,751	0	0	0	0	0	517,751	0	0	0	13,642	10/25/2043
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		12/02/2020	Various		756,677	756,677	756,677	756,677	0	0	0	0	0	756,677	0	0	0	21,442	12/25/2043
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		12/03/2020	Paydown		1,631,754	1,631,754	1,631,754	1,631,754	0	0	0	0	0	1,631,754	0	0	0	34,584	10/25/2037
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		02/03/2020	Various		88,708	88,708	88,708	88,708	0	0	0	0	0	88,708	0	0	0	19,073	10/25/2037
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		12/03/2020	Various		3,960,066	3,960,066	3,966,579	3,965,414	0	(5,348)	0	(5,348)	0	3,960,066	0	0	0	62,507	06/25/2042
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		12/03/2020	Redemption 100.0000		948,856	948,856	948,856	948,856	0	0	0	0	0	948,856	0	0	0	95,941	06/25/2041
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		12/03/2020	Various		697,464	697,464	697,464	697,464	0	0	0	0	0	697,464	0	0	0	15,665	08/25/2042
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REINK 0.120% 04/01/46		10/01/2020	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	222	04/01/2046
3199999. Subtotal - Bonds - U.S. Special Revenues						293,428,294	293,252,726	306,000,642	296,308,506	0	(3,049,835)	0	(3,049,835)	0	293,258,680	0	3,185	3,185	7,400,085	XXX
87303*-AA-9	THL Credit 5.000% 12/03/24		08/07/2020	Various		2,167,718	2,167,718	2,167,718	2,167,718	0	0	0	0	0	2,167,718	0	0	0	9,335	12/03/2024
87303*-AA-9	THL Credit 5.000% 12/03/24		11/25/2020	Various		4,707,671	4,707,671	4,707,671	4,707,671	0	0	0	0	0	4,707,671	0	0	0	215,768	12/03/2024
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		08/26/2020	Various		2,512,326	2,512,326	2,512,326	2,512,326	0	0	0	0	0	2,512,326	0	0	0	(18,147)	12/31/2031
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		11/25/2020	Various		8,170,889	8,170,889	8,170,889	8,170,889	0	0	0	0	0	8,170,889	0	0	0	438,279	12/31/2031
000299-AA-5	A10 2019-B A1 3.085% 08/15/40		10/15/2020	Paydown		524,476	524,476	525,705	525,705	0	(1,229)	0	(1,229)	0	524,476	0	0	0	12,135	08/15/2040
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2020	Paydown		86,272	86,272	74,409	79,683	0	6,588	0	6,588	0	86,272	0	0	0	3,111	05/25/2033
00079C-AE-9	ABFS 2001-2 A4 7.490% 12/25/31		12/01/2020	Paydown		137,247	137,247	109,902	45,994	0	91,253	0	91,253	0	137,247	0	0	0	2,937	12/25/2031
00130H-BW-4	AES CORP 5.500% 04/15/25		12/07/2020	Various		6,765,233	6,565,000	6,499,350	6,525,328	0	6,184	0	6,184	0	6,531,511	0	233,721	233,721	413,230	04/15/2025
00253C-HH-3	AMT 2001-4 A4 6.530% 04/25/31		12/01/2020	Paydown		220,232	220,232	220,142	220,232	0	0	0	0	0	220,232	0	0	0	7,343	04/25/2031
00287Y-AY-5	ABBYIE INC 3.200% 05/14/26		02/19/2020	Various		1,575,204	1,500,000	1,387,140	1,400,502	0	1,848	0	1,848	0	1,402,349	0	172,855	172,855	12,845	05/14/2026
00287Y-BR-9	ABBYIE INC 4.050% 11/21/39		11/19/2020	Tax Free Exchange		996,584	1,000,000	996,470	996,448	0	137	0	137	0	996,584	0	0	0	40,275	11/21/2039
004375-CT-6	ACCR 2005-1 M1 0.850% 04/25/35		12/25/2020	Paydown		81,476	81,476	81,604	81,266	0	210	0	210	0	81,476	0	0	0	712	04/25/2035
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		12/15/2020	Paydown		242,096	242,096	243,964	243,350	0	(1,254)	0	(1,254)	0	242,096	0	0	0	6,516	11/15/2048
00764M-GG-6	AMCAR 2005-4 M1 0.820% 10/25/35		12/25/2020	Paydown		8,268	8,268	8,243	8,243	0	25	0	25	0	8,268	0	0	0	9	10/25/2035
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		12/01/2020	Paydown		891,538	891,538	856,573	857,057	0	34,482	0	34,482	0	891,538	0	0	0	18,574	11/25/2044
00841L-AY-2	ABMT 2014-3 B3 3.818% 11/25/44		12/01/2020	Paydown		798,026	798,026	790,894	792,118	0	5,907	0	5,907	0	798,026	0	0	0	19,395	11/25/2044
00841L-AZ-9	ABMT 2014-3 B4 3.818% 11/25/44		12/01/2020	Paydown		1,554,087	1,554,087	1,591,483	1,588,692	0	(34,604)	0	(34,604)	0	1,554,087	0	0	0	37,770	11/25/2044
00841U-B0-8	ABMT 2014-2 B3 3.868% 09/25/44		12/01/2020	Paydown		779,407	779,407	776,149	776,547	0	2,860	0	2,860	0	779,407	0	0	0	20,718	09/25/2044
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		12/01/2020	Paydown		7,006,093	7,006,093	6,975,819	6,980,045	0	26,048	0	26,048	0	7,006,093	0	0	0	151,552	07/25/2045
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		10/01/2020	Paydown		2,437,147	2,437,147	2,469,135	2,451,494	0	(14,347)	0	(14,347)	0	2,437,147	0	0	0	42,686	12/25/2045
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		12/01/2020	Paydown		2,712,767	2,712,767	2,753,458	2,756,290	0	(43,524)	0	(43,524)	0	2,712,767	0	0	0	58,727	08/25/2046
00842V-AT-0	ABMT 2016-3 B2 3.801% 08/25/46		12/01/2020	Paydown		71,554	71,554	74,058	74,058	0	(2,504)	0	(2,504)	0	71,554	0	0	0	683	08/25/2046
009363-AM-4	AIRGAS INC 2.900% 11/15/22		12/22/2020	Call 104.8410		1,048,410	1,000,000	979,570	985,923	0	4,622	0	4,622	0	990,544	0	9,456	9,456	80,391	11/15/2022
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
02148J-AD-9	CIWALT 2006-390B 1A4 6.000% 01/25/37		12/01/2020	Paydown		175,113	178,418	150,966	147,256	0	27,858	0	27,858	0	175,113	0	0	0	6,385	01/25/2037
02151F-AF-6	CIWALT 2007-21CB 1A6 6.000% 09/25/37		12/01/2020	Paydown		166,240	176,755	160,603	149,378	0	16,862	0	16,862	0	166,240	0	0	0	5,731	09/25/2037
02343U-AC-9	AMCOR FINANCE USA INC 3.625% 04/28/26		04/23/2020	Tax Free Exchange		4,031,951	4,000,000	4,036,086	4,033,371	0	(1,420)	0	(1,420)	0	4,031,951	0	0	0	70,486	04/28/2026
02343U-AE-5	AMCOR FINANCE USA INC 4.500% 05/15/28		04/23/2020	Tax Free Exchange		4,991,848	5,000,000	4,991,121	4,991,490	0	359	0	359	0	4,991,848	0	0	0	98,750	05/15/2028
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		12/15/2020	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,240	06/15/2028
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2020	Redemption 100.0000		311,847	311,847	308,339	309,389	0	2,458	0	2,458	0	311,847	0	0	0	8,361	01/15/2028
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		10/15/2020	Redemption 100.0000		250,020	250,020	250,020	250,020	0	0	0	0	0	250,020	0	0	0	5,623	10/15/2028
02377A-AA-6	AMER AIRLIN 14-1 A PTT 3.700% 10/01/26		10/01/2020	Paydown		247,393	247,393	244,300	244,828	0	2,564	0	2,564	0	247,393	0	0	0	6,845	10/01/2026
02529H-AG-5	ACAR 2018-1 D 3.930% 04/10/24		12/10/2020	Paydown		21,287	21,287	21,666	21,666	0	(379)	0	(379)	0	21,287	0	0	0	119	04/10/2024
02529J-AE-6	ACAR 2017-4 C 2.940% 01/10/24		07/10/2020	Paydown		92,587	92,587	92,800	92,681	0	(84)	0	(84)	0	92,587	0	0	0	784	01/10/2024
025300-AA-5	ACAR 2020-4 A 0.530% 03/13/24		12/13/2020	Paydown		15,732	15,732	15,731	15,731	0	1	0	1	0	15,732	0	0	0	10	03/13/2024
0258M0-EB-1	AMERICAN EXPRESS 2.250% 05/05/21		04/08/2020	US BANCORP		3,006,600	3,000,000	3,022,080	3,005,992	0	(1,257)	0	(1,257)	0	3,004,735	0	1,865	1,865	28,688	05/05/2021
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		12/01/2020	Paydown		207,336	207,336	206,720	200,491	0	6,844	0	6,844	0	207,336	0	0	0	3,807	09/25/2035
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		12/01/2020	Paydown		91,117	91,117	91,112	90,734	0	383	0	383	0	91,117	0	0	0	1,898	10/17/2036
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		12/01/2020	Paydown		109,193	109,193	109,189	109,121	0	72	0	72	0	109,193	0	0	0	2,062	04/17/2052

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
02666A-AQ-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		12/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/17/2052
03066D-AF-3	AMCAR 2016-2 C 2.870% 11/08/21		08/08/2020	Paydown		4,893,689	4,893,689	5,011,443	4,902,658	.0	(8,969)	.0	(8,969)	.0	4,893,689	.0	.0	.0	.0	48,441	11/08/2021
03066F-AF-8	AMCAR 2017-4 B 2.360% 12/19/22		12/18/2020	Paydown		57,601	57,601	58,231	58,231	.0	(630)	.0	(630)	.0	57,601	.0	.0	.0	.0	621	12/19/2022
03066M-AD-8	AMCAR 2018-3 A3 3.380% 07/18/23		12/18/2020	Paydown		75,208	75,208	76,577	76,577	.0	(1,369)	.0	(1,369)	.0	75,208	.0	.0	.0	.0	526	07/18/2023
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		12/01/2020	Paydown		83	83	85	83	.0	.0	.0	.0	.0	83	.0	.0	.0	.0	2	12/25/2027
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	
037833-DN-7	APPLE INC 2.050% 09/11/26		02/13/2020	Various		10,064,700	10,000,000	9,983,100	9,983,662	.0	.362	.0	.362	.0	9,984,024	.0	80,676	80,676	89,403	09/11/2026	
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	481,175	10/30/2045	
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		07/30/2020	Paydown		4,093,375	4,093,375	4,090,861	4,086,895	.0	6,480	.0	6,480	.0	4,093,375	.0	.0	.0	151,483	10/30/2045	
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		10/30/2020	Paydown		35,000	35,000	35,000	35,000	.0	.0	.0	.0	.0	35,000	.0	.0	.0	283	07/30/2050	
039483-BB-7	ARCHER-DANIELS-MIDLAND 4.479% 03/01/21		06/30/2020	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	
04010L-AY-9	ARES CAPITAL CORP 3.250% 07/15/25		01/08/2020	SEAPORT GROUP LLC		4,998,000	5,000,000	4,984,300	4,984,300	.0	.0	.0	.0	.0	4,984,300	.0	13,700	13,700	.0	07/15/2025	
04365A-AD-0	ACER 2018-1A B 3.460% 11/13/23		05/11/2020	Paydown		200,000	200,000	204,219	203,831	.0	(3,831)	.0	(3,831)	.0	200,000	.0	.0	.0	2,883	11/13/2023	
04365V-AD-4	ACER 2019-2A B 2.360% 11/10/26		11/10/2020	Paydown		15,645,000	15,645,000	15,644,767	15,644,797	.0	.203	.0	.203	.0	15,645,000	.0	.0	.0	337,428	11/10/2026	
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	5,409,489	.0	.511	.0	.511	.0	5,410,000	.0	.0	.0	164,329	03/15/2036	
04684T-AL-5	A10 2017-1A D 4.700% 03/15/36		09/15/2020	Paydown		3,240,000	3,240,000	3,239,927	3,239,993	.0	.7	.0	.7	.0	3,240,000	.0	.0	.0	114,210	03/15/2036	
052769-AC-0	AUTODESK INC 3.125% 06/15/20		03/04/2020	Call	100.4600	7,534,500	7,500,000	7,489,200	7,498,807	.0	.94	.0	.94	.0	7,498,901	.0	1,099	1,099	85,932	06/15/2020	
05329W-AK-8	AUTONATION, INC 5.500% 02/01/20		02/01/2020	Various		3,841,000	3,841,000	3,841,000	3,841,000	.0	.0	.0	.0	.0	3,841,000	.0	.0	.0	105,628	02/01/2020	
05363U-AS-2	AVERY 2014-1A AR 1.315% 04/25/26		10/25/2020	Paydown		4,875,857	4,875,857	4,875,857	4,875,857	.0	.0	.0	.0	.0	4,875,857	.0	.0	.0	71,782	04/25/2026	
05369D-AA-3	AVID 2019-1 A 2.620% 02/15/24		12/15/2020	Paydown		102,245	102,245	102,242	102,242	.0	.3	.0	.3	.0	102,245	.0	.0	.0	1,470	02/15/2024	
05377R-BY-9	AESOP 2015-1A B 3.220% 07/20/21		07/20/2020	Paydown		250,000	250,000	249,590	249,861	.0	.139	.0	.139	.0	250,000	.0	.0	.0	3,019	07/20/2021	
05377R-BZ-6	AESOP 2015-1A C 3.960% 07/20/21		01/24/2020	CITIGROUP GLOBAL MKTS		1,005,039	1,000,000	992,422	998,369	.0	.352	.0	.352	.0	998,721	.0	6,318	6,318	4,180	07/20/2021	
05492M-AA-3	BCCFC 2019-1A A1 2.300% 10/20/20		08/20/2020	Paydown		6,685,604	6,685,604	6,685,604	6,685,604	.0	.0	.0	.0	.0	6,685,604	.0	.0	.0	53,807	10/20/2020	
05531F-AW-3	BB&T CORPORATION 0.869% 06/15/20		06/15/2020	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	.0	.0	.0	.0	.0	20,000,000	.0	.0	.0	191,036	06/15/2020	
05550T-AA-7	BHPT 2019-BXHP A 1.128% 08/15/36		10/15/2020	Paydown		7,194,895	7,194,895	7,192,647	7,192,647	.0	2,248	.0	2,248	.0	7,194,895	.0	.0	.0	87,902	08/15/2036	
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		12/01/2020	Paydown		2,520,238	2,520,238	2,478,586	2,501,724	.0	18,515	.0	18,515	.0	2,520,238	.0	.0	.0	38,614	03/10/2033	
05607U-AA-6	BX 2020-BXLP A 0.953% 12/15/36		07/15/2020	Paydown		14,631	14,631	14,631	14,631	.0	.0	.0	.0	.0	14,631	.0	.0	.0	101	12/15/2036	
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		12/01/2020	Paydown		147,411	147,411	75,042	74,450	.0	73,421	460	72,961	.0	147,411	.0	.0	.0	2,208	10/25/2036	
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2020	Paydown		84,711	84,711	84,433	86,031	.0	(1,320)	.0	(1,320)	.0	84,711	.0	.0	.0	2,805	09/25/2035	
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		12/01/2020	Paydown		99,017	99,017	93,478	94,396	.0	4,621	.0	4,621	.0	99,017	.0	.0	.0	2,978	10/25/2034	
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2020	Paydown		168,799	168,799	165,278	167,134	.0	1,665	.0	1,665	.0	168,799	.0	.0	.0	6,528	11/25/2035	
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		11/01/2020	Paydown		26,065	26,065	24,803	25,220	.0	.845	.0	.845	.0	26,065	.0	.0	.0	764	08/25/2035	
05949C-PJ-9	BOAMS 2005-L 2A3 3.337% 01/25/36		12/01/2020	Paydown		510,517	520,111	491,759	518,026	.0	(7,509)	.0	(7,509)	.0	510,517	.0	.0	.0	11,071	01/25/2036	
05950P-AJ-2	BAFC 2006-H 3A2 3.084% 09/20/46		12/01/2020	Paydown		432,198	441,015	374,041	408,256	.0	23,942	.0	23,942	.0	432,198	.0	.0	.0	12,753	09/20/2046	
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2020	Paydown		467,602	469,202	392,821	420,752	.0	46,849	.0	46,849	.0	467,602	.0	.0	.0	12,180	09/25/2034	
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		12/01/2020	Paydown		221,256	255,110	232,909	256,866	.0	(35,610)	.0	(35,610)	.0	221,256	.0	.0	.0	10,398	01/25/2037	
06054M-AF-0	BACM 2016-UB10 XA 1.924% 07/15/49		12/01/2020	Paydown		.0	.0	113,690	65,861	.0	(65,861)	.0	(65,861)	.0	.0	.0	.0	.0	13,899	07/15/2049	
06541F-BB-4	BANK 2017-BNK4 XA 1.402% 05/15/50		12/01/2020	Paydown		.0	.0	8,230	8,230	.0	(8,230)	.0	(8,230)	.0	.0	.0	.0	.0	303	05/15/2050	
07384M-TM-4	BSARM 2003-1 5A1 2.926% 04/25/33		12/01/2020	Paydown		21,345	21,345	21,318	21,345	.0	.0	.0	.0	.0	21,345	.0	.0	.0	133	04/25/2033	
08163A-AF-0	BIARK 2020-B18 XA 1.794% 07/15/53		12/01/2020	Paydown		.0	.0	4,828	4,828	.0	(4,828)	.0	(4,828)	.0	.0	.0	.0	.0	225	07/15/2053	
097023-AZ-8	BOEING CO 4.875% 02/15/20		02/15/2020	Various		4,500,000															

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SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		11/25/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	09/25/2050
12543P-AQ-6	CIVL 2006-21 A15 6.000% 02/25/37		12/01/2020	Paydown		7,560	11,745	3,130	1,582	.0	5,978	.0	5,978	.0	.0	.0	.0	.0	.0	554	02/25/2037
125523-AA-8	CIGNA CORP 1.193% 03/17/20		03/17/2020	Maturity		3,650,000	3,650,000	3,650,000	3,650,000	.0	.0	.0	.0	.0	3,650,000	.0	.0	.0	.0	20,756	03/17/2020
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	.0	199,375	02/25/2026
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	.0	382,933	07/15/2046
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		12/01/2020	Paydown		1,756,259	1,756,259	1,755,208	1,756,259	.0	.0	.0	.0	.0	1,756,259	.0	.0	.0	.0	51,590	07/20/2034
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		12/18/2020	Paydown		550,000	550,000	549,887	549,887	.0	.113	.0	.113	.0	550,000	.0	.0	.0	.0	1,294	10/18/2045
12591K-AC-9	COMM Mortgage Tr2013CR12 2013-CR12 ASB 3.623% 10/10/46		12/01/2020	Paydown		6,730	6,730	6,961	6,961	.0	(231)	.0	(231)	.0	6,730	.0	.0	.0	.0	.52	10/10/2046
12591Q-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		12/01/2020	Paydown		6,911,080	6,911,080	7,118,116	6,970,331	.0	(59,251)	.0	(59,251)	.0	6,911,080	.0	.0	.0	.0	128,017	08/10/2047
12591R-AY-6	COMM 2014-GR15 ASB 3.595% 02/10/47		12/01/2020	Paydown		3,728,903	3,728,903	3,840,609	3,759,820	.0	(30,917)	.0	(30,917)	.0	3,728,903	.0	.0	.0	.0	73,274	02/10/2047
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		12/01/2020	Paydown		2,316,533	2,316,533	2,385,940	2,335,787	.0	(19,255)	.0	(19,255)	.0	2,316,533	.0	.0	.0	.0	43,830	03/10/2047
12591V-AC-5	COMM 2014-GR16 ASB 3.653% 04/10/47		12/01/2020	Paydown		2,949,290	2,949,290	3,037,609	2,972,006	.0	(22,717)	.0	(22,717)	.0	2,949,290	.0	.0	.0	.0	57,589	04/10/2047
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		12/01/2020	Paydown		1,914,552	1,914,552	1,971,965	1,930,628	.0	(16,077)	.0	(16,077)	.0	1,914,552	.0	.0	.0	.0	35,085	06/10/2047
12592B-AE-4	QNH INDUSTRIAL CAPITAL L 4.375% 11/06/20		11/06/2020	Maturity		5,000,000	5,000,000	4,972,300	4,994,605	.0	5,396	.0	5,396	.0	5,000,000	.0	.0	.0	.0	218,750	11/06/2020
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		12/01/2020	Paydown		835,431	835,431	860,452	843,420	.0	(7,989)	.0	(7,989)	.0	835,431	.0	.0	.0	.0	15,093	11/10/2047
12592M-BF-6	COMM 2014-LC17 A2 3.164% 10/10/47		07/01/2020	Paydown		241,136	241,136	242,493	242,493	.0	(1,356)	.0	(1,356)	.0	241,136	.0	.0	.0	.0	25,079	10/10/2047
12592P-BG-7	COMM 2014-UBS6 XA 0.887% 12/10/47		12/01/2020	Paydown		.0	.0	36,444	24,651	.0	(24,651)	.0	(24,651)	.0	.0	.0	.0	.0	.0	3,445	12/10/2047
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45		12/01/2020	Paydown		1,541,743	1,541,743	1,556,196	1,553,324	.0	(11,581)	.0	(11,581)	.0	1,541,743	.0	.0	.0	.0	51,099	05/25/2045
12592X-AZ-9	COMM 2015-CR22 A2 2.856% 03/10/48		03/01/2020	Paydown		39,200	39,200	39,179	39,177	.0	.23	.0	.23	.0	39,200	.0	.0	.0	.0	188	03/10/2048
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		12/01/2020	Paydown		198,939	198,939	204,901	201,279	.0	(2,340)	.0	(2,340)	.0	198,939	.0	.0	.0	.0	5,505	07/10/2048
12593G-AB-8	COMM 2015-PC1 A2 3.148% 07/10/50		12/01/2020	Paydown		103,254	103,254	103,399	103,296	.0	(42)	.0	(42)	.0	103,254	.0	.0	.0	.0	2,777	07/10/2050
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		12/01/2020	Paydown		935,124	935,124	963,167	946,344	.0	(11,221)	.0	(11,221)	.0	935,124	.0	.0	.0	.0	25,659	08/10/2048
12597T-AA-8	CPS Auto Trust 2020C 2020-C A 0.630% 03/15/24		12/15/2020	Paydown		37,560	37,560	37,558	37,558	.0	.2	.0	.2	.0	37,560	.0	.0	.0	.0	.41	03/15/2024
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		12/01/2020	Paydown		154,559	154,559	155,146	154,616	.0	(57)	.0	(57)	.0	154,559	.0	.0	.0	.0	2,772	12/10/2044
12623S-AF-7	COMM 2012-GR5 XA 1.514% 12/10/45		12/01/2020	Paydown		.0	.0	31,637	31,637	.0	(31,637)	.0	(31,637)	.0	.0	.0	.0	.0	.0	6,518	12/10/2045
12624P-AD-7	COMM 2012-GR3 ASB 2.372% 10/15/45		12/01/2020	Paydown		9,487	9,487	9,609	9,609	.0	(122)	.0	(122)	.0	9,487	.0	.0	.0	.0	.19	10/15/2045
12625C-AA-1	COMM 2013-WHP A1 2.499% 03/10/31		12/01/2020	Paydown		3,531,295	3,531,295	3,437,983	3,505,468	.0	25,827	.0	25,827	.0	3,531,295	.0	.0	.0	.0	48,187	03/10/2031
12626B-AE-4	COMM 2013-GR10 ASB 3.795% 08/10/46		12/01/2020	Paydown		2,415,280	2,415,280	2,487,629	2,432,971	.0	(17,691)	.0	(17,691)	.0	2,415,280	.0	.0	.0	.0	49,565	08/10/2046
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		12/01/2020	Paydown		3,595,290	3,595,290	3,703,113	3,621,065	.0	(25,775)	.0	(25,775)	.0	3,595,290	.0	.0	.0	.0	74,179	08/10/2046
12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36		12/01/2020	Paydown		484,897	484,897	207,847	154,515	.0	330,382	.0	330,382	.0	484,897	.0	.0	.0	.0	561	11/25/2036
12628L-AJ-9	CSAB 2006-4 A6A 6.184% 12/25/36		12/01/2020	Paydown		297,328	297,328	126,918	112,178	.0	185,150	.0	185,150	.0	297,328	.0	.0	.0	.0	2,358	12/25/2036
12630D-AW-4	COMM 2014-GR14 ASB 3.743% 02/10/47		12/01/2020	Paydown		1,882,021	1,882,021	1,938,422	1,897,615	.0	(15,594)	.0	(15,594)	.0	1,882,021	.0	.0	.0	.0	38,101	02/10/2047
12632Y-AD-8	CPS Auto Trust 2014D 2014-D D 5.330% 11/16/20		09/15/2020	Paydown		200,000	200,000	203,172	200,140	.0	(140)	.0	(140)	.0	200,000	.0	.0	.0	.0	6,035	11/16/2020
12633B-AD-7	CPS 2015-A D 5.600% 02/16/21		11/15/2020	Paydown		200,000	200,000	201,891	201,297	.0	(1,297)	.0	(1,297)	.0	200,000	.0	.0	.0	.0	8,405	02/16/2021
12635J-AD-8	CPS Auto Trust 2015C 2015-C D 4.630% 08/16/21		12/15/2020	Paydown		93,208	93,208	94,253	93,571	.0	(363)	.0	(363)	.0	93,208	.0	.0	.0	.0	2,183	08/16/2021
12636Y-AD-4	CRH AMERICA FINANCE INC 4.500% 04/04/48		10/08/2020	JEFFERIES & CO		826,721	700,000	694,708	694,754	.0	.109	.0	.109	.0	826,721	.0	131,859	131,859	.0	23,288	04/04/2048
12646U-AF-5	CSMC 2013-IVR1 B4 3.447% 03/25/43		12/01/2020	Paydown		1,152,556	1,152,556	1,165,477	1,165,477	.0	(12,921)	.0	(12,921)	.0	1,152,556	.0	.0	.0	.0	32,156	03/25/2043
12646W-AS-3	CSMC 2013-IVR2 B2 3.400% 04/25/43		12/01/2020	Paydown		1,390,485	1,390,485	1,340,460	1,351,874	.0	38,611	.0	38,611	.0	1,390,485	.0	.0	.0	.0	30,809	04/25/2043
12647G-CP-1	CSMC 2013-IVR4 B3 3.470% 07/25/43		12/01/2020	Paydown		1,352,111	1,352,111	1,292,111	1,292,111	.0	60,000	.0	60,000	.0	1,352,111	.0	.0	.0			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identifi- cation	Description			For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
12667G-AH-6	CWALT 2005-13CB A8	5.500%	05/25/35		12/01/2020	Paydown		429,534	446,534	428,815	424,413	0	5,121	0	5,121	0	429,534	0	0	0	13,690	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8	5.500%	05/25/35		12/01/2020	Paydown		347,607	347,607	342,346	346,567	0	1,363	323	1,040	0	347,607	0	0	0	10,611	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3	5.500%	07/25/35		12/01/2020	Paydown		290,265	295,594	267,384	253,050	0	37,215	0	37,215	0	290,265	0	0	0	8,359	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4	5.750%	08/25/35		12/01/2020	Paydown		135,639	138,055	120,350	116,445	0	19,194	0	19,194	0	135,639	0	0	0	4,066	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11	5.500%	10/25/35		12/01/2020	Paydown		295,637	320,304	269,336	260,971	0	34,666	0	34,666	0	295,637	0	0	0	9,600	10/25/2035
12668A-MH-5	CWALT 2005-49CB A3	5.500%	11/25/35		12/01/2020	Paydown		522,951	522,951	483,730	470,828	0	52,123	0	52,123	0	522,951	0	0	0	14,692	11/25/2035
12668A-NH-1	CWALT 2005-54CB 1A4	5.500%	11/25/35		12/01/2020	Paydown		521,766	573,282	536,880	515,850	0	5,916	0	5,916	0	521,766	0	0	0	19,216	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14	6.000%	05/25/36		12/01/2020	Paydown		159,272	180,247	146,378	117,208	0	42,064	0	42,064	0	159,272	0	0	0	5,295	05/25/2036
12668W-AU-1	CWLT 2007-4 ASW	4.567%	04/25/47		12/01/2020	Paydown		58,854	58,854	53,984	60,299	0	(1,444)	0	(1,444)	0	58,854	0	0	0	924	04/25/2047
126694-HK-7	CWHL 2005-25 A6	5.500%	11/25/35		12/01/2020	Paydown		429,551	438,531	376,204	358,069	0	71,482	0	71,482	0	429,551	0	0	0	16,661	11/25/2035
126694-JX-7	CWHL 2005-24 A7	5.500%	11/25/35		12/01/2020	Paydown		141,725	150,142	127,057	123,989	0	17,736	0	17,736	0	141,725	0	0	0	4,676	11/25/2035
126694-KZ-0	CWHL 2005-24 A33	5.500%	11/25/35		12/01/2020	Paydown		86,233	91,354	77,441	75,569	0	10,663	0	10,663	0	86,233	0	0	0	2,845	11/25/2035
12669F-RG-0	CWHL 2004-4 A5	5.250%	05/25/34		12/01/2020	Paydown		189,303	189,303	188,445	188,552	0	750	0	750	0	189,303	0	0	0	5,201	05/25/2034
12669F-UC-5	CWHL 2004-9 A7	5.250%	06/25/34		12/01/2020	Paydown		255,609	255,609	239,973	247,224	0	8,385	0	8,385	0	255,609	0	0	0	7,750	06/25/2034
12669G-W5-6	CWHL 2005-J2 3A14	5.500%	08/25/35		12/01/2020	Paydown		301,700	448,645	415,359	376,813	0	(75,114)	0	(75,114)	0	301,700	0	0	0	13,375	08/25/2035
131347-CK-0	CALPINE CORP	5.250%	06/01/26		12/17/2020	Various		851,414	813,000	798,740	800,143	0	1,662	0	1,662	0	801,805	0	49,609	49,609	44,580	06/01/2026
13976A-AF-7	AFIN 2016-3 B	1.890%	05/20/21		03/20/2020	Paydown		2,139,444	2,139,444	2,139,345	2,138,953	0	491	0	491	0	2,139,444	0	0	0	5,598	05/20/2021
13976A-AG-5	AFIN 2016-3 C	2.350%	09/20/21		07/20/2020	Paydown		2,750,000	2,750,000	2,749,695	2,749,967	0	33	0	33	0	2,750,000	0	0	0	30,182	09/20/2021
	Carvana Auto Rec20193A Trust 2019-3A A2																					
14686X-AB-5	2.420% 04/15/22				11/15/2020	Paydown		200,000	200,000	199,989	199,992	0	8	0	8	0	200,000	0	0	0	2,628	04/15/2022
	Cascade Funding 2019RM3 Trust 2019-RM3 A																					
147271-AA-8	2.800% 06/25/69				12/25/2020	Paydown		1,350,411	1,350,411	1,350,088	1,349,659	0	752	0	752	0	1,350,411	0	0	0	14,716	06/25/2069
14727Q-AA-3	CFMT 2018-RM2 A	4.000%	10/25/68		12/25/2020	Paydown		1,264,786	1,264,786	1,258,883	1,255,840	0	8,946	0	8,946	0	1,264,786	0	0	0	31,775	10/25/2068
149806-AA-9	CAZ 2015-1A A	2.000%	12/10/23		01/10/2020	Paydown		163	163	163	163	0	0	0	0	0	163	0	0	0	0	12/10/2023
14986D-AH-3	CD 2006-CD3 AM	5.648%	10/15/48		12/01/2020	Paydown		2,932,240	2,932,240	2,982,008	2,926,340	0	5,899	0	5,899	0	2,932,240	0	0	0	163,685	10/15/2048
15132E-LC-0	CMC 2005-1 A5	5.314%	02/18/35		12/01/2020	Paydown		431,585	431,585	431,318	427,815	0	3,771	0	3,771	0	431,585	0	0	0	14,529	02/18/2035
15135B-AS-0	CENTENE CORP	4.625%	12/15/29		05/08/2020	Tax Free Exchange		2,950,000	2,950,000	2,950,000	2,950,000	0	0	0	0	0	2,950,000	0	0	0	57,607	12/15/2029
161175-BA-1	CHARTER COMM OPT LLC/CAP	6.484%	10/23/45		12/15/2020	GOLDMAN SACHS		387,852	275,000	284,719	284,557	0	(153)	0	(153)	0	284,404	0	103,448	103,448	20,506	10/23/2045
166754-AN-1	CHEVRON PHILLIPS CHEM	1.437%	05/01/20		05/01/2020	Maturity		23,185,000	23,185,000	23,366,334	23,208,232	0	(23,232)	0	(23,232)	0	23,185,000	0	0	0	303,417	05/01/2020
17275R-AH-5	CISCO SYSTEMS INC	4.450%	01/15/20		01/15/2020	Maturity		1,000,000	1,000,000	998,520	999,957	0	43	0	43	0	1,000,000	0	0	0	22,250	01/15/2020
172967-LB-5	CITIGROUP	1.296%	12/08/21		02/28/2020	MARKET AXESS		10,110,640	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	110,640	110,640	69,771	12/08/2021
17310Q-AR-9	CMIS 2006-6 B1	6.000%	11/25/36		12/01/2020	Paydown		0	18,286	9,008	10,932	0	(10,932)	0	(10,932)	0	0	0	0	0	252	11/25/2036
17310F-AT-2	CMIS 2006-5 3A1	5.500%	09/25/36		12/01/2020	Paydown		29,131	29,131	29,605	29,738	0	(607)	0	(607)	0	29,131	0	0	0	871	09/25/2036
17312H-AD-1	CRMSI 2007-2 A4	4.994%	06/25/37		12/01/2020	Paydown		530,239	530,239	530,218	524,915	0	5,324	0	5,324	0	530,239	0	0	0	13,855	06/25/2037
17312H-AE-9	CRMSI 2007-2 A5	4.972%	06/25/37		12/01/2020	Paydown		221,400	221,400	221,393	213,815	0	7,585	0	7,585	0	221,400	0	0	0	11,101	06/25/2037
17318U-AE-4	CGOIT 2012-GC8 AAB	2.608%	09/10/45		12/01/2020	Paydown		21,615	21,615	21,871	21,871	0	(257)	0	(257)	0	21,615	0	0	0	143	09/10/2045
	Citigroup Commer2013GC11tgage 2013-GC11 AAB																					
17320D-AJ-7	2.690% 04/10/46				12/01/2020	Paydown		32,792	32,792	33,425	33,425	0	(633)	0	(633)	0	32,792	0	0	0	223	04/10/2046
17321J-AE-4	CGMT 2013-GC15 AAB	3.942%	09/10/46		12/01/2020	Paydown		1,057,631	1,057,631	1,089,335	1,066,095	0	(8,464)	0	(8,464)	0	1,057,631	0	0	0	25,684	09/10/2046
17321L-AA-7	CMILT 2013-J1 A1	3.500%	10/25/43		12/01/2020	Paydown		2,386,429	2,386,429	2,345,606	2,348,236	0	38,193	0	38,193	0	2,386,429	0	0	0	47,993	10/25/2043
17322N-AA-2	CMILT 2014-J1 A1	3.500%	06/25/44		12/01/2020	Paydown		2,408,659	2,408,659	2,435,004	2,434,262	0	(25,603)	0	(25,603)	0	2,408,659	0	0	0	54,211	06/25/2044/

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Iden-tification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22541S-SU-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		01/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.05/25/2035
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		12/01/2020	Paydown		692,891	692,891	670,805	681,344	.0	11,548	.0	11,548	.0	692,891	.0	.0	.0	19,533	12/25/2034
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		12/01/2020	Paydown		1,062,739	1,062,739	1,080,092	1,063,426	.0	(687)	.0	(687)	.0	1,062,739	.0	.0	.0	36,628	07/25/2035
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/01/2020	Paydown		313,409	314,695	295,641	278,163	.0	35,246	.0	35,246	.0	313,409	.0	.0	.0	9,697	06/25/2035
225470-M6-7	CSMC 2006-3 1A4A 6.396% 04/25/36		12/01/2020	Paydown		229,512	229,512	171,376	162,220	.0	67,292	.0	67,292	.0	229,512	.0	.0	.0	1,693	04/25/2036
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		12/25/2020	Paydown		2,045,832	2,045,832	917,418	527,735	.0	1,518,097	.0	1,518,097	.0	2,045,832	.0	.0	.0	29,614	04/25/2036
22943H-AG-1	CSAB 2006-1 A6A 6.672% 06/25/36		12/01/2020	Paydown		388,404	388,404	198,342	159,162	.0	229,243	.0	229,243	.0	388,404	.0	.0	.0	323	06/25/2036
233046-AF-8	DNKV 2017-1A A211 4.030% 11/20/47		11/20/2020	Paydown		60,000	60,000	60,000	60,000	.0	.0	.0	.0	.0	60,000	.0	.0	.0	1,612	11/20/2047
233050-AC-7	DBUBS 2011-LC1A A3 5.002% 11/10/46		12/01/2020	Paydown		1,058,874	1,058,874	1,069,396	1,058,900	.0	(26)	.0	(26)	.0	1,058,874	.0	.0	.0	37,487	11/10/2046
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.497% 07/12/44		12/14/2020	Paydown		16,673	16,673	17,157	16,849	.0	(176)	.0	(176)	.0	16,673	.0	.0	.0	215	07/12/2044
23311R-AE-6	DCP MIDSTREAM LLC 4.750% 09/30/21		05/27/2020	Various		5,571,300	5,685,000	5,793,491	5,712,738	.0	(6,376)	.0	(6,376)	.0	5,706,361	.0	(135,061)	(135,061)	179,275	09/30/2021
233293-AP-4	DPL INC 4.350% 04/15/29		03/24/2020	Various		8,422,308	8,750,000	8,410,525	8,413,142	.0	9,166	.0	9,166	.0	8,422,308	.0	.0	.0	190,313	04/15/2029
23340U-AD-6	DT Auto Owner Tr20161A 2016-1A D 4.660% 12/15/22		01/15/2020	Paydown		89,594	89,594	90,385	89,626	.0	(33)	.0	(33)	.0	89,594	.0	.0	.0	348	12/15/2022
23341J-AD-0	DT Auto Owner Tr20164A 2016-4A D 3.770% 10/17/22		10/15/2020	Paydown		116,626	116,626	117,246	116,807	.0	(180)	.0	(180)	.0	116,626	.0	.0	.0	1,846	10/17/2022
23343R-AA-6	DT Auto Owner Tr20202A 2020-2A A 1.140% 01/16/24		12/15/2020	Paydown		68,874	68,874	68,873	68,873	.0	1	.0	1	.0	68,874	.0	.0	.0	217	01/16/2024
233851-BV-5	DAIMLER FINANCE NA LLC 2.450% 05/18/20		05/18/2020	Maturity		5,000,000	5,000,000	4,990,200	4,999,132	.0	868	.0	868	.0	5,000,000	.0	.0	.0	61,250	05/18/2020
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
233851-CH-5	DAIMLER FINANCE NA LLC 2.000% 07/06/21		01/07/2020	CITIGROUP GLOBAL MKTS		9,731,768	9,750,000	9,746,295	9,748,826	.0	22	.0	22	.0	9,748,848	.0	(17,080)	(17,080)	99,125	07/06/2021
233851-CN-2	DAIMLER FINANCE NA LLC 2.300% 01/06/20		01/06/2020	Maturity		1,350,000	1,350,000	1,350,041	1,350,011	.0	(11)	.0	(11)	.0	1,350,000	.0	.0	.0	15,525	01/06/2020
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
240019-BT-5	DAYTON POWER & LIGHT 3.950% 06/15/49		04/09/2020	Tax Free Exchange		5,640,822	5,460,000	5,642,200	5,641,979	.0	(1,157)	.0	(1,157)	.0	5,640,822	.0	.0	.0	0	06/15/2049
24703F-AE-6	DEFT 2017-1 C 2.950% 04/22/22		03/23/2020	Paydown		4,135,243	4,135,243	4,135,157	4,135,237	.0	6	.0	6	.0	4,135,243	.0	.0	.0	17,606	04/22/2022
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1 0.315% 09/22/21		12/22/2020	Paydown		2,250,938	2,250,938	2,250,938	2,250,938	.0	.0	.0	.0	.0	2,250,938	.0	.0	.0	1,209	09/22/2021
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
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2020	Paydown		314,415	336,209	306,339	311,335	.0	3,080	.0	3,080	.0	314,415	.0	.0	.0	8,786	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		12/01/2020	Paydown		87,670	87,670	80,174	79,983	.0	7,688	.0	7,688	.0	87,670	.0	.0	.0	2,558	02/25/2036
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		12/01/2020	Paydown		2,805	3,057	2,586	3,101	.0	(295)	.0	(295)	.0	2,805	.0	.0	.0	71	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		12/01/2020	Paydown		224,251	224,251	193,420	177,506	.0	46,744	.0	46,744	.0	224,251	.0	.0	.0	4,940	07/25/2036
25272K-AD-5	DELL 1st Lien 4.420% 06/15/21		10/28/2020	Call	102.5637	13,333,286	13,000,000	13,054,280	13,016,064	.0	(7,535)	.0	(7,535)	.0	13,008,529	.0	(8,529)	(8,529)	757,624	06/15/2021
25389J-AK-2	DIGITAL REALTY TRUST LP 3.625% 10/01/22		08/03/2020	Call	106.0018	6,679,174	6,301,000	6,410,763	6,354,662	.0	(12,194)	.0	(12,194)	.0	6,342,468	.0	(41,468)	(41,468)	569,786	10/01/2022
25470D-BA-6	DISCOVERY COMMUNICATIONS 3.500% 06/15/22		05/12/2020	Various		15,057,623	14,450,000	14,318,219	14,347,726	.0	15,096	.0	15,096	.0	14,362,823	.0	694,800	694,800	214,944	06/15/2022
256746-AE-8	DOLLAR TREE INC 1.835% 04/17/20		04/10/2020	Call	100.0000	3,600,000	3,600,000	3,600,000	3,600,000	.0	.0	.0	.0	.0	3,600,000	.0	.0	.0	34,169	04/17/2020
25755T-AF-7	DPABS 2017-1A A21 1.467% 07/25/47		10/25/2020	Paydown		2,200	2,200	2,197	2,200	.0	.0	.0	.0	.0	2,200	.0	.0	.0	39	07/25/2047
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		10/25/2020	Paydown		68,500	68,500	69,687	69,687	.0	(1,187)	.0	(1,187)	.0	68,500	.0	.0	.0	1,573	07/25/2047
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		10/25/2020	Paydown		85,310	85,310	84,968	85,105	.0	205	.0	205	.0	85,310	.0	.0	.0	2,195	07/25/2048
26207K-AF-8	DRIVE 2017-3 C 2.800% 07/15/22		03/15/2020	Paydown		991,869	991,869	991,839	991,867	.0	2	.0	2	.0	991,869	.0	.0	.0	4,336	07/15/2022
26207K-AG-6	DRIVE 2017-3 D 3.530% 12/15/23		12/15/2020	Paydown		98,418	98,418	99,494	99,159	.0	(741)	.0	(741)	.0	98,418	.0	.0	.0	2,168	12/15/2023
26208C-AL-2	DRIVE 2017-AA C 2.980% 01/18/22		02/15/2020	Paydown		356,180	356,180	360,410	356,249	.0	(69)	.0	(69)	.0	356,180	.0	.0	.0	1,015	01/18/2022
26208F-AJ-0	DRIVE 2017-2 C 2.750% 09/15/23		02/15/2020	Paydown		454,887	454,887	454,867	454,886	.0	.1	.0	.1	.0	454,887	.0	.0	.0	1,185	09/15/2023
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		10/20/2020	Paydown		115,000	115,000	115,009	115,006	.0	(6)	.0	(6)	.0	115,000	.0	.0	.0	3,406	04/20/2048
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		10/20/2020	Paydown		90,000	90,000	90,000	90,000	.0	.0	.0	.0	.0	90,000	.0	.0	.0	2,611	04/20/2049
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		10/20/2020	Paydown		100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	2,488	10/20/2049
26209B-AE-9	Drive Auto Recei20184 rust 2018-4 B 3.360% 10/17/22		05/15/2020	Paydown		89,740	89,740	89,937	89,873	.0	(133)	.0	(133)	.0	89,740	.0	.0	.0	623	10/17/2022
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		10/20/2020	Paydown		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	273	07/20/2050
26253A-AA-4	DT Auto Owner Tr20203A 2020-3A A 0.540% 04/15/24		12/15/2020	Paydown		40,893	40,893	40,892	40,892	.0	1	.0	1	.0	40,893	.0	.0	.0	31	04/15/2024
26253K-AA-2	DT Auto Owner Tr20193A 2019-3A A 2.550% 08/15/22		12/15/2020	Paydown		116,622	116,622	116,620	116,621	.0	2	.0	2	.0	116,622	.0	.0	.0	1,549	08/15/2022
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
26442C-AJ-3	DUKE ENERGY CAROLINAS 4.300% 06/15/20		06/15/2020	Various		7,000,000	7,000,000	7,001,850	6,999,846	.0	154	.0	154	.0	7,000,000	.0	.0	.0	150,500	06/15/2020
26907Y-AB-0	ESH HOSPITALITY INC 4.625% 10/01/27		04/14/2020	Various		1,839,551	2,151,000	2,151,000	2,151,000	.0	.0	.0	.0	.0	2,151,000	.0	(311,449)	(311,449)	57,480	10/01/2027
28370T-AA-7	EL PASO PIPELINE 6.500% 04/01/20		04/01/2020	Various		2,500,000	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0	2,500,000	.0	.0	.0	81,250	04/01/2020
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		12/25/2020	Paydown		571,337	571,337	571,325	571,336	.0	1	.0	1	.0	571,337	.0	.0	.0	7,533	02/25/2027

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		12/25/2020	Paydown		2,714,864	2,714,864	2,714,819	2,714,925	0	(61)	0	(61)	0	2,714,864	0	0	0	38,233	04/25/2028
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		12/25/2020	Paydown		3,228,379	3,228,379	3,227,855	3,227,894	0	485	0	485	0	3,228,379	0	0	0	50,900	01/25/2034
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		03/18/2020	BANK of AMERICA SEC Redemption		5,425,687	5,004,000	5,550,387	5,418,389	0	(13,235)	0	(13,235)	0	5,405,154	0	20,534	20,534	132,773	03/01/2026
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		11/24/2020	100.0000		47,459	47,459	47,459	47,459	0	0	0	0	0	47,459	0	0	0	1,670	01/19/2031
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		12/31/2020	Various		264,525	264,525	264,525	264,525	0	0	0	0	0	264,525	0	0	0	5,746	06/30/2040
29278N-AK-9	ENERGY TRANSFER PARTNERS 7.500% 10/15/20		01/31/2020	Various Redemption		6,228,000	6,000,000	6,230,381	6,118,480	0	(12,368)	0	(12,368)	0	6,106,113	0	(106,113)	(106,113)	359,250	10/15/2020
29364W-60-3	ENTERGY LOUISIANA HOLDINGS LLC		12/16/2020	25.0000		173,050	6,922	149,957	149,957	0	0	0	0	0	149,957	0	23,093	23,093	8,472	09/01/2020
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
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		12/01/2020	Paydown		628,597	628,597	628,596	624,931	0	3,666	0	3,666	0	628,597	0	0	0	17,266	12/25/2033
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		12/01/2020	Paydown		1,236,165	1,236,165	1,187,491	1,186,928	0	49,238	0	49,238	0	1,236,165	0	0	0	17,657	03/25/2043
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		12/01/2020	Paydown		2,506,688	2,506,688	2,477,171	2,480,259	0	26,429	0	26,429	0	2,506,688	0	0	0	52,436	06/25/2043
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		12/01/2020	Paydown		5,441,941	5,441,941	5,380,719	5,387,503	0	54,437	0	54,437	0	5,441,941	0	0	0	113,933	02/25/2048
30165V-AE-9	Exeter Automobil20153A ables 2015-3A C		02/15/2020	Paydown		17,448	17,448	17,559	17,459	0	(10)	0	(10)	0	17,448	0	0	0	91	08/16/2021
30166E-AE-6	EART 2018-4A C 3.970% 09/15/23		12/15/2020	Paydown		24,290	24,290	24,614	24,614	0	(325)	0	(325)	0	24,290	0	0	0	80	09/15/2023
30166P-AC-5	Exeter Automobil20183A ables 2018-3A B		09/15/2020	Paydown		200,000	200,000	201,000	200,285	0	(285)	0	(285)	0	200,000	0	0	0	2,779	10/17/2022
30167L-AA-7	Exeter Automobil20192A ables 2019-2A A		09/15/2020	Paydown		92,073	92,073	92,070	92,073	0	0	0	0	0	92,073	0	0	0	970	07/15/2022
30167Y-AA-9	Exeter Automobil20202A ables 2020-2A A		12/15/2020	Paydown		94,872	94,872	94,866	94,866	0	5	0	5	0	94,872	0	0	0	313	08/15/2023
30219G-AM-0	EXPRESS SCRIPTS INC		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	5,000	02/25/2026
30219G-AP-3	EXPRESS SCRIPTS INC		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	8,000	07/15/2046
30261Y-AL-0	FREMF 2011-K10 B 4.685% 11/25/49		10/01/2020	Paydown		100,000	100,000	101,418	101,187	0	(1,187)	0	(1,187)	0	100,000	0	0	0	3,877	11/25/2049
302630-AJ-9	FREMF 2010-K7 B 5.625% 04/25/20		04/01/2020	Paydown		200,000	200,000	205,477	200,474	0	(474)	0	(474)	0	200,000	0	0	0	3,010	04/25/2020
30291U-AN-8	FREMF 2014-K714 B 4.253% 01/25/47		10/01/2020	Paydown		200,000	200,000	202,445	202,026	0	(2,026)	0	(2,026)	0	200,000	0	0	0	6,883	01/25/2047
30315E-AE-6	FRESB 2020-SB76 X1 1.317% 05/25/30		12/01/2020	Paydown		0	0	6,881	6,881	0	(6,881)	0	(6,881)	0	0	0	0	0	316	05/25/2030
3137F7-2J-3	ACER Q014 X 2.805% 10/25/55		12/01/2020	Paydown		0	0	10,063	10,063	0	(10,063)	0	(10,063)	0	0	0	0	0	107	10/25/2055
31620M-AQ-9	FIDELITY NATIONAL INFORM 4.500% 10/15/22		01/02/2020	Various		2,121,955	2,000,000	1,996,340	1,998,272	0	1	0	1	0	1,998,273	0	1,727	1,727	141,205	10/15/2022
32057H-AG-2	FIAOT 2016-2A C 2.530% 07/15/22		12/15/2020	Paydown		227,872	227,872	228,362	228,362	0	(490)	0	(490)	0	227,872	0	0	0	1,865	07/15/2022
33766W-BM-5	FKMT 2014-1 B3 4.002% 11/25/44		11/01/2020	Paydown		159,180	159,180	165,497	165,497	0	(6,317)	0	(6,317)	0	159,180	0	0	0	701	11/25/2044
33843P-AG-1	Flagship Credit 20163 st 2016-3 C		12/15/2020	Paydown		155,483	155,483	155,726	155,619	0	(136)	0	(136)	0	155,483	0	0	0	2,128	07/15/2022
33850B-AX-5	FSMT 2017-1 B2 3.677% 03/25/47		12/01/2020	Paydown		242,247	242,247	241,065	241,037	0	1,210	0	1,210	0	242,247	0	0	0	4,915	03/25/2047
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		07/15/2020	Various		5,275,000	5,275,000	5,789,117	5,311,953	0	(36,953)	0	(36,953)	0	5,275,000	0	0	0	287,488	07/15/2020
341081-FW-2	FLORIDA PR & LT CO 0.632% 05/06/22		05/14/2020	Call	100.0000	12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	137,310	05/06/2022
34417M-AA-5	FOCUS 2017-1A A2I 3.857% 04/30/47		10/30/2020	Paydown		75,000	75,000	74,513	74,733	0	267	0	267	0	75,000	0	0	0	1,808	04/30/2047
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		10/30/2020	Paydown		120,000	120,000	122,013	121,752	0	(1,752)	0	(1,752)	0	120,000	0	0	0	3,820	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		10/30/2020	Paydown		10,000	10,000	10,078	10,056	0	(56)	0	(56)	0	10,000	0	0	0	324	10/30/2048
345397-ZW-6	FORD MOTOR CREDIT 4.542% 08/01/26		12/08/2020	Various		10,084,783	10,350,000	10,404,562	10,401,386	0	(3,590)	0	(3,590)	0	10,387,796	0	(313,013)	(313,013)	456,637	08/01/2026
345838-AA-4	FOREST LABORATORIES INC 5.000% 12/15/21		05/15/2020	Tax Free Exchange		25,506,515	25,000,000	27,461,950	25,643,716	0	(137,201)	0	(137,201)	0	25,506,515	0	0	0	545,833	12/15/2021
35105M-AB-7	Foursight Capita20182 bile R 2018-2 A2		07/15/2020	Paydown		76,468	76,468	76,467	76,468	0	0	0	0	0	76,468	0	0	0	785	04/15/2022
35137L-AD-7	FOX CORP 5.476% 01/25/39		03/17/2020	Tax Free Exchange		7,032,572	7,000,000	7,034,050	7,032,971	0	(399)	0	(399)	0	7,032,572	0	0	0	264,065	01/25/2039
35137L-AE-5	FOX CORP 5.576% 01/25/49		03/06/2020	Tax Free Exchange		5,033,597	5,000,000	5,034,400	5,033,838	0	(240)	0	(240)	0	5,033,597	0	0	0	192,062	01/25/2049
36120R-AA-7	FXI HOLDINGS INC 7.875% 11/01/24		05/15/2020	100.0000		85,000	85,000	85,458	85,336	0	(336)	0	(336)	0	85,000	0	0	0	3,607	11/01/2024
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7		11/25/2020	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	06/25/2028
361849-DL-3	GMACC 1998-C1 F		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	671	05/15/2030
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		12/01/2020	Paydown		492,143	462,688	443,450	465,172	0	26,970	0	26,970	0	492,143	0	0	0	17,617	12/25/2037
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		12/01/2020	Paydown		963,992	963,992	978,407	964,878	0	(886)	0	(886)	0	963,992	0	0	0	17,477	01/10/2045
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		12/01/2020	Paydown		1,615,756	1,615,756	1,648,069	1,617,035	0	(1,279)	0	(1,279)	0	1,615,756	0	0	0	35,512	05/10/2045
36197X-AM-6	GSMS 2013-GC12 XA 1.407% 06/10/46		12/01/2020	Paydown		0	0	117,372	64,173	0	(64,173)	0	(64,173)	0	0	0	0	0	11,359	06/10/2046

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		12/01/2020	Paydown		416,172	416,172	428,642	419,008	0	(2,836)	0	(2,836)	0	416,172	0	0	0	8,678	08/10/2046	
36198F-AG-7	GSMS 2013-GC14 XA 0.563% 08/10/46		12/01/2020	Paydown		0	0	63,763	63,763	0	(63,763)	0	(63,763)	0	0	0	0	0	10,086	08/10/2046	
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2020	Paydown		259,588	270,554	257,744	265,532	0	(5,945)	0	(5,945)	0	259,588	0	0	0	7,819	05/25/2037	
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2020	Paydown		305,687	315,739	258,117	296,341	0	9,346	0	9,346	0	305,687	0	0	0	8,560	05/25/2037	
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2020	Paydown		84,521	90,735	88,222	87,133	0	(2,612)	0	(2,612)	0	84,521	0	0	0	2,487	02/25/2036	
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2020	Paydown		41,158	41,158	39,177	39,568	0	1,590	0	1,590	0	41,158	0	0	0	1,423	09/25/2035	
36249E-AA-2	GCAR 2018-2A A 3.250% 04/18/22		07/15/2020	Paydown		37,572	37,572	37,570	37,572	0	0	0	0	0	37,572	0	0	0	372	04/18/2022	
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		01/01/2020	Paydown		47,966	47,966	49,404	47,966	0	0	0	0	0	47,966	0	0	0	147	08/10/2043	
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		12/01/2020	Paydown		5,194,128	5,194,128	5,349,744	5,197,923	0	(3,795)	0	(3,795)	0	5,194,128	0	0	0	78,209	08/10/2043	
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		10/02/2020	Various		9,563	9,563	9,849	9,570	0	(7)	0	(7)	0	9,563	0	0	0	4,719	08/10/2043	
36251G-AE-4	GSMS 2016-RENT XB 0.222% 02/10/29		11/01/2020	Paydown		0	0	314,749	44,908	0	(44,908)	0	(44,908)	0	0	0	0	0	79,133	02/10/2029	
36253P-AE-2	GSMS 2017-GS6 XA 1.034% 05/10/50		12/01/2020	Paydown		0	0	5,318	5,318	0	(5,318)	0	(5,318)	0	0	0	0	0	160	05/10/2050	
36254X-AA-2	GSMS 2017-FARM A		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	469	01/10/2043	
36255W-AA-3	GSMS 2018-R1VR A 1.109% 07/15/35		02/18/2020	Paydown		24,968	24,968	24,968	24,968	0	0	0	0	0	24,968	0	0	0	114	07/15/2035	
36256D-AA-4	GLS Auto Receiva20191A st 2019-1A A 3.370% 01/17/23		12/15/2020	Paydown		86,859	86,859	86,857	86,858	0	1	0	1	0	86,859	0	0	0	1,417	01/17/2023	
36258X-AA-8	AVID 2020-1A A 2.170% 02/15/24		12/15/2020	Paydown		91,197	91,197	91,192	91,192	0	5	0	5	0	91,197	0	0	0	1,004	02/15/2024	
364725-BC-4	GANNETT CO 5.500% 09/15/24		10/13/2020	Call	101.8330	564,155	554,000	577,545	554,007	0	9	0	9	0	554,016	0	(16)	(16)	37,916	09/15/2024	
370334-CC-6	GENERAL MILLS 1.228% 10/17/23		06/09/2020	CITIGROUP GLOBAL MKTS		2,771,808	2,750,000	2,699,573	2,709,463	0	4,683	0	4,683	0	2,714,145	0	57,662	57,662	49,965	10/17/2023	
37045X-BD-7	GENERAL MOTORS FINL CO 3.700% 11/24/20		10/26/2020	Call	100.0000	10,250,000	10,250,000	10,247,410	10,249,256	0	243	0	243	0	10,249,499	0	501	501	347,646	11/24/2020	
37185L-AH-5	GENESIS ENERGY 6.750% 08/01/22		01/10/2020	TENDER OFFER		1,019,880	1,000,000	996,250	997,226	0	76	0	76	0	997,301	0	22,579	22,579	30,938	08/01/2022	
37185L-AL-6	GENESIS ENERGY 7.750% 02/01/28		12/10/2020	BTIG LLC		2,224,950	2,282,000	2,282,000	2,282,000	0	0	0	0	0	2,282,000	0	(57,050)	(57,050)	161,135	02/01/2028	
37331N-AB-7	GEORGIA-PACIFIC LLC 5.400% 11/01/20		11/01/2020	Maturity		1,000,000	1,000,000	1,012,200	1,001,300	0	(1,300)	0	(1,300)	0	1,000,000	0	0	0	54,000	11/01/2020	
37954F-AF-1	GLOBAL PART/GLP FINANCE 7.000% 08/01/27		02/18/2020	Various		1,806,000	1,806,000	1,806,000	1,806,000	0	0	0	0	0	1,806,000	0	0	0	69,531	08/01/2027	
38145G-AF-7	GOLDMAN SACHS GROUP INC 1.392% 11/15/21		07/30/2020	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	92,577	11/15/2021	
38145G-AF-7	GOLDMAN SACHS GROUP INC 1.392% 11/15/21		11/16/2020	Redemption	100.0000	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	113,741	11/15/2021	
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	
411707-AB-8	HNGRY 2018-1A A21 4.250% 06/20/48		12/21/2020	Various		17,836,000	17,836,000	17,839,583	17,837,910	0	83	0	83	0	17,837,993	0	(1,993)	(1,993)	760,130	06/20/2048	
411707-AB-8	HNGRY 2018-1A A21 4.250% 06/20/48		09/20/2020	Paydown		136,500	136,500	136,527	136,515	0	(15)	0	(15)	0	136,500	0	0	0	2,901	06/20/2048	
411707-AD-4	HNGRY 2018-1A A211 4.959% 06/20/48		12/20/2020	Paydown		217,500	217,500	217,818	217,729	0	(229)	0	(229)	0	217,500	0	0	0	6,741	06/20/2048	
412690-AF-6	HARLAND CLARKE HOLDINGS 8.375% 08/15/22		10/01/2020	Various		5,117,244	5,307,000	5,512,864	5,383,233	0	(51,791)	0	(51,791)	0	5,331,442	0	(214,199)	(214,199)	503,960	08/15/2022	
423074-AS-2	KRAFT HEINZ 4.875% 02/15/25		06/04/2020	Call	102.4380	1,516,082	1,480,000	1,480,000	1,480,000	0	0	0	0	0	1,480,000	0	0	0	94,003	02/15/2025	
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	
42806D-AA-7	HERTZ 2015-1A A 2.730% 03/25/21		03/25/2020	Paydown		4,750,000	4,750,000	4,737,939	4,748,653	0	1,347	0	1,347	0	4,750,000	0	0	0	32,419	03/25/2021	
42806D-AB-5	HERTZ 2015-1A B 3.520% 03/25/21		03/25/2020	Paydown		200,000	200,000	198,711	199,792	0	208	0	208	0	200,000	0	0	0	1,760	03/25/2021	
42806D-AC-3	HERTZ 2015-1A C 4.350% 03/25/21		01/24/2020	CITIGROUP GLOBAL MKTS		1,003,633	1,000,000	997,422	999,655	0	111	0	111	0	999,765	0	3,867	3,867	3,988	03/25/2021	
42806D-AC-3	HERTZ 2015-1A C 4.350% 03/25/21		03/25/2020	Paydown		200,000	200,000	200,859	200,470	0	(470)	0	(470)	0	200,000	0	0	0	2,175	03/25/2021	
42806D-AJ-8	HERTZ 2015-3A B 3.710% 09/25/21		08/04/2020	BANK of AMERICA SEC		198,750	200,000	198,633	199,481	0	421	0	421	0	199,902	0	(1,152)	(1,152)	4,555	09/25/2021	
42806D-AJ-8	HERTZ 2015-3A B 3.710% 09/25/21		02/25/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2021
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	
42806D-AU-3	HERTZ 2016-2A A 2.950% 03/25/22		12/25/2020	Paydown		15,625,951	15,625,951	15,580,172	15,607,498	0	18,453	0	18,453	0	15,625,951	0	0	0	306,107	03/25/2022	
42806D-BC-2	HERTZ 2016-4A A 2.650% 07/25/22		12/25/2020	Paydown		11,870,580	11,870,580	11,533,010	11,702,226	0											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
446438-RM-7	HUNTINGTON NATIONAL BANK 2.400% 04/01/20		03/02/2020	Call	100.0000	30,000,000	30,000,000	29,962,200	29,996,927	0	1,841	0	1,841	0	29,998,768	0	1,232	1,232	300,000	04/01/2020	
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	
451102-BU-0	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		03/06/2020	Various		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	223,814	09/15/2024	
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2020	Paydown		29,148	30,024	24,687	20,527	0	8,622	0	8,622	0	29,148	0	0	0	1,178	02/25/2036	
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		12/01/2020	Paydown		326,111	368,058	349,137	348,504	0	(22,393)	0	(22,393)	0	326,111	0	0	0	12,460	02/25/2036	
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		12/01/2020	Paydown		343,396	387,567	392,896	390,592	0	(47,196)	0	(47,196)	0	343,396	0	0	0	13,120	02/25/2036	
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		12/01/2020	Paydown		199,372	228,327	146,198	141,927	0	57,444	0	57,444	0	199,372	0	0	0	7,363	02/25/2036	
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		12/01/2020	Paydown		213,526	210,115	159,120	151,175	0	62,351	0	62,351	0	213,526	0	0	0	8,377	12/25/2035	
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	
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	
459200-JX-0	IBM 2.850% 05/13/22		02/28/2020	CITIGROUP GLOBAL MKTS		10,299,900	10,000,000	9,994,600	9,995,487	0	261	0	261	0	9,995,748	0	304,152	304,152	87,083	05/13/2022	
459200-KD-2	IBM 0.614% 05/13/21		11/04/2020	Various		14,027,120	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	27,120	27,120	205,418	05/13/2021	
459745-GO-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	
460690-BM-1	INTERPUBLIC GROUP 3.500% 10/01/20		10/01/2020	Maturity		200,000	200,000	199,614	199,847	0	153	0	153	0	200,000	0	0	0	7,000	10/01/2020	
46185H-AA-0	IHSFR 2018-SFR2 A 1.053% 06/17/37		12/17/2020	Paydown		926,366	926,366	926,111	926,233	0	133	0	133	0	926,366	0	0	0	9,365	06/17/2037	
46284P-AP-9	IRON MOUNTAIN INC 5.750% 08/15/24		07/02/2020	Various		1,009,580	1,000,000	1,033,000	1,003,266	0	(2,747)	0	(2,747)	0	1,000,520	0	(520)	(520)	60,212	08/15/2024	
46289R-AA-3	IRON MOUNTAIN US HLDNGS 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	
464126-DA-6	09/25/35		12/01/2020	Paydown		20,115	20,115	20,114	20,115	0	0	0	0	0	20,115	0	0	0	570	09/25/2035	
46412Q-AE-7	IRIWE 2006-2 2A4 6.670% 02/25/36		12/01/2020	Paydown		116,846	116,846	114,117	89,247	0	27,599	0	27,599	0	116,846	0	0	0	4,324	02/25/2036	
46412R-AD-7	IRIWE 2007-1 2A3 6.650% 08/25/37		12/01/2020	Paydown		1,877,181	1,877,181	1,332,768	1,281,845	0	595,336	0	595,336	0	1,877,181	0	0	0	67,500	08/25/2037	
46590M-AT-7	JPMCC 2016-JP2 XA 1.797% 08/15/49		12/01/2020	Paydown		0	0	80,754	53,264	0	(53,264)	0	(53,264)	0	0	0	0	0	7,446	08/15/2049	
46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		12/01/2020	Paydown		3,553,557	3,553,557	3,637,399	3,637,399	0	(83,842)	0	(83,842)	0	3,553,557	0	0	0	68,762	07/25/2050	
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2020	Paydown		54,544	54,544	54,514	54,519	0	26	0	26	0	54,544	0	0	0	1,223	03/15/2063	
46625Y-DK-6	JPMCC 2004-CBX E 5.126% 01/12/37		12/01/2020	Paydown		4,508,536	4,508,536	4,626,180	4,541,170	0	(32,635)	0	(32,635)	0	4,508,536	0	0	0	145,009	01/12/2037	
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		12/01/2020	Paydown		251,679	251,679	140,412	109,416	0	142,263	0	142,263	0	251,679	0	0	0	3,069	07/25/2036	
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		12/01/2020	Paydown		282,665	282,665	162,583	126,453	0	156,212	0	156,212	0	282,665	0	0	0	3,449	07/25/2036	
46630L-AE-4	JPMAC 2007-CH1 AF4 4.830% 11/25/36		12/01/2020	Paydown		228,714	228,714	228,712	226,882	0	1,832	0	1,832	0	228,714	0	0	0	6,245	11/25/2036	
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		01/01/2020	Paydown		2,139,185	2,139,185	2,160,551	2,135,739	0	3,446	0	3,446	0	2,139,185	0	0	0	8,214	06/15/2043	
46634N-AG-1	JPMCC 2010-C1 A3 5.058% 06/15/43		03/03/2020	Paydown		7,000,000	7,000,000	7,069,944	6,990,066	0	9,934	0	9,934	0	7,000,000	0	0	0	76,810	06/15/2043	
466365-AA-1	JACK 2019-1A A21 3.982% 08/25/49		08/25/2020	Paydown		277,500	277,500	277,500	277,500	0	0	0	0	0	277,500	0	0	0	5,525	08/25/2049	
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		12/01/2020	Paydown		2,056,697	2,056,697	2,077,256	2,055,741	0	956	0	956	0	2,056,697	0	0	0	49,639	07/15/2046	
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		12/01/2020	Paydown		976,741	976,741	986,505	976,907	0	(166)	0	(166)	0	976,741	0	0	0	23,660	08/15/2046	
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		12/01/2020	Paydown		1,987,405	1,987,405	1,906,899	1,963,944	0	23,461	0	23,461	0	1,987,405	0	0	0	29,218	12/15/2047	
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		12/01/2020	Paydown		711,147	711,147	718,256	712,339	0	(1,193)	0	(1,193)	0	711,147	0	0	0	12,531	01/15/2046	
46640M-AT-7	JPMIT 2013-3 B3 3.383% 07/25/43		12/01/2020	Paydown		1,298,027	1,298,027	1,314,658	1,313,971	0	(15,944)	0	(15,944)	0	1,298,027	0	0	0	30,072	07/25/2043	
46640N-AG-3	JPMBB 2013-C15 XA 1.050% 11/15/45		12/01/2020	Paydown		0	0	140,917	140,917	0	(140,917)	0	(140,917)	0	0	0	0	0	16,132	11/15/2045	
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		07/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2047
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		12/01/2020	Paydown		1,311,305	1,311,305	1,330,975	1,326,850	0	(15,545)	0	(15,545)	0	1,311,305	0	0	0	30,068	08/26/2036	
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		12/01/2020	Paydown		2,819,310	2,819,310	2,903,872	2,839,479	0	(20,169)	0	(20,169)	0	2,819,310	0	0	0	58,231	12/15/2046	
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		12/01/2020	Paydown		903,809	903,809	930,921	911,830	0	(8,020)	0	(8,020)	0	903,809						

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
47760Q-AA-1	JIMMY 2017-1A A21 3.610% 07/30/47		12/16/2020	Redemption		64,833	64,833	64,608	64,764	0	253	0	253	0	65,016	0	(183)	(183)	2,640	07/30/2047
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		10/30/2020	Paydown		111,000	111,000	111,141	111,100	0	(100)	0	(100)	0	111,000	0	0	0	3,162	07/30/2047
48247U-AA-3	KSBA 2013-1 A 2.039% 08/25/36		12/25/2020	Paydown		0	0	244,815	259,079	0	(236,067)	23,012	(259,079)	0	0	0	0	0	46,688	08/25/2036
48249K-AA-3	KSBA 2014-3 A 1.324% 05/25/39		12/25/2020	Paydown		0	0	219,779	224,244	0	(208,184)	16,060	(224,244)	0	0	0	0	0	42,354	05/25/2039
48249Y-AA-3	KSBA 2016-1 A 2.232% 03/25/42		12/25/2020	Paydown		0	0	42,912	42,947	0	(42,947)	0	(42,947)	0	0	0	0	0	4,404	03/25/2042
48283P-AE-1	KABB 2019-1 A 3.825% 03/15/24		10/15/2020	Paydown		20,200,000	20,200,000	20,201,752	20,201,626	0	(1,626)	0	(1,626)	0	20,200,000	0	0	0	469,750	03/15/2024
491674-BE-6	KU ENERGY CORP 3.250% 11/01/20		03/09/2020	Various		26,799,394	26,625,000	26,091,354	26,558,746	0	12,611	0	12,611	0	26,571,358	0	228,036	228,036	312,474	11/01/2020
50075N-BA-1	KRAFT FOODS INC 5.375% 02/10/20		02/10/2020	Various		3,750,000	3,750,000	3,719,100	3,749,098	0	903	0	903	0	3,750,000	0	0	0	100,781	02/10/2020
50076Q-AR-7	KRAFT FOODS GROUP INC 6.875% 01/26/39		08/24/2020	JANE STREET EXECUTION 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
50076Q-AZ-9	KRAFT FOODS GROUP INC 3.500% 06/06/22		05/19/2020	TENDER OFFER		4,323,280	4,157,000	4,253,068	4,191,104	0	(5,200)	0	(5,200)	0	4,185,904	0	137,376	137,376	65,877	06/06/2022
50077L-AO-9	KRAFT HEINZ FOODS CO 1.026% 08/10/22		05/19/2020	TENDER OFFER		12,617,288	12,777,000	12,584,706	12,634,406	0	21,345	0	21,345	0	12,655,752	0	(38,464)	(38,464)	172,995	08/10/2022
501044-CH-2	KROGER CO 6.150% 01/15/20		01/15/2020	Various		7,000,000	7,000,000	7,732,190	7,003,526	0	(3,526)	0	(3,526)	0	7,000,000	0	0	0	215,250	01/15/2020
501889-AB-5	LKQ CORP 4.750% 05/15/23		01/10/2020	Various		6,670,956	6,567,000	6,300,411	6,452,150	0	734	0	734	0	6,452,884	0	114,116	114,116	151,612	05/15/2023
521865-AX-3	LEAR CORP 5.250% 01/15/25		03/21/2020	Call	102.6250	5,900,938	5,750,000	6,073,438	5,903,107	0	(11,224)	0	(11,224)	0	5,891,884	0	(141,884)	(141,884)	357,219	01/15/2025
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2020	Paydown		327,690	352,602	300,377	287,758	0	39,932	0	39,932	0	327,690	0	0	0	10,530	11/25/2036
525221-DF-1	LXS 2005-6 A2		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	10,511	11/25/2035
525221-DL-8	LXS 2005-6 A4		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	12,717	11/25/2035
525221-EC-7	LXS 2005-8 2A2		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	7,037	12/25/2035
52522H-AN-2	LXS 2006-8 3A5 4.480% 06/25/36		12/01/2020	Paydown		455,094	452,132	425,854	425,852	0	29,243	0	29,243	0	455,094	0	0	0	11,568	06/25/2036
52523K-AJ-3	LXS 2006-17 W5 5.950% 11/25/36		12/01/2020	Paydown		0	43,516	34,208	40,938	0	(40,938)	0	(40,938)	0	0	0	0	0	1,146	11/25/2036
52524M-AV-1	LXS 2007-9 W3 6.320% 04/25/37		10/01/2020	Paydown		0	297,480	193,431	231,464	0	(231,464)	0	(231,464)	0	0	0	0	0	4,927	04/25/2037
52524P-AL-6	LXS 2007-6 3A5 4.552% 05/25/37		12/01/2020	Paydown		274,246	279,029	221,481	247,132	0	27,114	0	27,114	0	274,246	0	0	0	6,684	05/25/2037
532716-AU-1	L BRANDS INC. 5.625% 02/15/22		10/16/2020	Various		2,415,535	2,306,000	2,306,000	2,306,000	0	0	0	0	0	2,306,000	0	109,535	109,535	151,692	02/15/2022
538034-AR-0	LIVE NATION INC 4.750% 10/15/27		04/14/2020	Various		2,075,045	2,348,000	2,348,000	2,348,000	0	0	0	0	0	2,348,000	0	(272,955)	(272,955)	55,455	10/15/2027
552953-OF-6	MGM MIRAGE INC 5.500% 04/15/27		04/15/2020	Various		3,535,298	3,734,000	3,734,000	3,734,000	0	0	0	0	0	3,734,000	0	(198,702)	(198,702)	103,663	04/15/2027
55400E-AA-7	MVINOT 2020-1A A 1.740% 10/20/37		12/20/2020	Paydown		528,947	528,947	528,884	528,884	0	63	0	63	0	528,947	0	0	0	2,359	10/20/2037
55660C-AA-6	Madison Avenue T2013650M 2013-650M A 3.843% 10/12/32		06/01/2020	Paydown		165,000	165,000	166,005	165,930	0	(930)	0	(930)	0	165,000	0	0	0	3,170	10/12/2032
56540#-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25		07/05/2020	Redemption		773,964	773,964	773,964	773,964	0	0	0	0	0	773,964	0	0	0	26,621	09/30/2025
565849-AK-2	MARATHON OIL CORP 2.800% 11/01/22		10/01/2020	TENDER OFFER		1,456,991	1,386,000	1,294,094	1,349,680	0	9,247	0	9,247	0	1,358,927	0	98,064	98,064	35,574	11/01/2022
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
573394-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
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		12/01/2020	Paydown		122,865	122,865	122,856	113,859	0	9,006	0	9,006	0	122,865	0	0	0	2,455	11/25/2035
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
585055-BC-9	MEDTRONIC INC 3.625% 03/15/24		10/29/2020	Various		4,437,200	4,000,000	3,992,240	3,996,281	0	696	0	696	0	3,996,978	0	3,022	3,022	599,922	03/15/2024
59023W-AD-0	MLM 2006-FF1 M4 0.698% 08/25/36		12/25/2020	Paydown		191,289	191,289	191,356	191,356	0	(67)	0	(67)	0	191,289	0	0	0	1,404	08/25/2036
594918-BA-1	MICROSOFT CORP 2.375% 02/12/22		04/08/2020	JP MORGAN SEC		7,198,100	7,000,000	6,987,890	6,996,040	0	464	0	464	0	6,996,504	0	201,596	201,596	108,996	02/12/2022
595112-BL-6	MICRON TECHNOLOGY INC 4.640% 02/06/24		01/13/2020	WELLS FARGO		812,625	750,000	801,638	799,520	0	(446)	0	(446)	0	799,074	0	13,551	13,551	15,370	02/06/2024
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2020	Redemption		436,200	436,200	436,200	436,200	0	0	0	0	0	436,200	0	0	0	18,577	08/01/2025
59890C-AA-1	MMLT 2017-3 A1 2.750% 01/25/61		12/01/2020	Paydown		2,034,516	2,034,516	2,035,152	2,035,152	0	(636)	0	(636)	0	2,034,516	0	0	0	22,526	01/25/2061
59890C-AE-3	MMLT 2017-3 M1 3.250% 01/25/61		04/01/2020	Paydown		15,697	15,697	15,909	15,885	0	(188)	0	(188)	0	15,697	0	0	0	94	01/25/2061
59891H-AA-9	COMM 2017-1 A1 2.750% 11/25/58		12/01/2020	Paydown		15,786	15,786	16,053	16,053	0	(266)	0	(266)	0	15,786	0	0	0	36	11/25/2058
61690G-AC-5	MSBAM 2014-C14 ASB 3.5.97																			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2020	Paydown		108,686		108,686	58,147	46,671	0	62,016	62,016	0	108,686	0	0	0	1,354	01/25/2047
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		12/01/2020	Paydown		2,124,173		2,124,173	2,166,626	2,130,736	0	(6,562)	(6,562)	0	2,124,173	0	0	0	32,363	08/15/2045
61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		12/01/2020	Paydown		2,391,817		2,391,817	2,483,169	2,414,357	0	(22,540)	(22,540)	0	2,391,817	0	0	0	49,679	10/15/2046
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		12/01/2020	Paydown		4,147,727		4,147,727	4,272,065	4,184,848	0	(37,122)	(37,122)	0	4,147,727	0	0	0	154,597	04/15/2047
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		12/01/2020	Paydown		1,549,530		1,549,530	1,595,957	1,564,260	0	(14,730)	(14,730)	0	1,549,530	0	0	0	33,679	10/15/2047
61765T-AG-8	MSBAM 2015-C25 XA 1.053% 10/15/48		12/01/2020	Paydown		0		0	63,053	63,053	0	(63,053)	(63,053)	0	0	0	0	0	2,408	10/15/2048
61768F-AA-8	MSC 2018-BOP A 1.004% 08/15/33		07/15/2020	Paydown		7,313		7,313	7,313	7,313	0	0	0	0	7,313	0	0	0	80	08/15/2033
61975F-AA-7	MOTEL 2017-MTL6 A 1.079% 08/15/34		11/15/2020	Paydown		18,445,040		18,445,040	18,445,040	18,445,040	0	0	0	0	18,445,040	0	0	0	159,757	08/15/2034
62854A-AL-8	MYLAN NV 3.750% 12/15/20		12/15/2020	Maturity		1,002,000		1,002,000	1,004,196	1,002,546	0	(546)	(546)	0	1,002,000	0	0	0	37,575	12/15/2020
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		01/28/2020	JP MORGAN SEC		1,129,718		850,000	1,108,188	1,105,196	0	(745)	(745)	0	1,104,451	0	25,267	25,267	8,254	12/15/2037
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		12/01/2020	Paydown		708,005		708,005	690,305	694,254	0	13,750	13,750	0	708,005	0	0	0	13,272	07/25/2043
62942K-AV-8	NPMT 2013-1 A23 3.250% 07/25/43		12/01/2020	Paydown		2,022,870		2,022,870	2,050,684	2,035,223	0	(12,353)	(12,353)	0	2,022,870	0	0	0	37,920	07/25/2043
62963F-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		12/01/2020	Redemption		100,000		511,553	511,553	511,553	0	0	0	0	511,553	0	0	0	24,063	12/01/2023
631005-BB-0	NARRAGANSETT ELECTRIC 4.534% 03/15/20		03/15/2020	Various		11,000,000		11,000,000	11,067,105	11,001,360	0	(1,360)	(1,360)	0	11,000,000	0	0	0	249,370	03/15/2020
63938C-AC-2	NAVIENT CORP-WHEN DISTRIBUTE 5.875% 03/25/21		12/21/2020	Call	101.3803	3,978,165		3,924,000	3,884,760	3,901,897	0	16,445	16,445	0	3,918,342	0	5,658	5,658	339,772	03/25/2021
64352V-MA-6	NCHET 2005-A A6 4.712% 08/25/35		12/01/2020	Paydown		56,752		56,752	52,992	53,187	0	3,565	3,565	0	56,752	0	0	0	1,306	08/25/2035
64952W-DK-6	NEW YORK LIFE GLOBAL 0.489% 01/21/22		11/10/2020	RBC/DAIN		15,033,150		15,000,000	15,000,000	15,000,000	0	0	0	0	15,000,000	0	33,150	33,150	242,755	01/21/2022
65339K-BB-6	NEXTERA ENERGY CAPITAL PFD		10/24/2020	TENDER OFFER		625,000		25,000	531,867	531,867	0	0	0	0	531,867	0	93,133	93,133	32,031	
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)	(3,197)	0	1,682,388	0	(8,388)	(8,388)	155,377	08/01/2024
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2020	Paydown		130,174		130,174	108,251	101,777	0	28,397	28,397	0	130,174	0	0	0	3,307	03/25/2047
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	1,400,000	0	0	0	36,680	07/26/2021
66989H-AD-0	NOVARTIS CAPITAL CORP 4.400% 04/24/20		03/09/2020	TD SECURITIES		5,017,550		5,000,000	4,961,850	4,997,976	0	1,019	1,019	0	4,998,995	0	18,555	18,555	83,722	04/24/2020
67059T-AB-1	NUSTAR LOGISTICS 4.800% 09/01/20		01/09/2020	Various		2,022,500		2,000,000	1,996,140	1,999,561	0	24	24	0	1,999,585	0	22,915	22,915	34,571	09/01/2020
67087M-AA-4	OBP 2010-OBP A 4.646% 07/15/45		01/01/2020	Paydown		3,000,000		3,000,000	3,277,734	3,019,232	0	(19,232)	(19,232)	0	3,000,000	0	0	0	11,616	07/15/2045
674215-AG-3	OASIS PETROLEUM INC NEW 6.875% 03/15/22		11/20/2020	Various		1,581,201		4,613,000	927,179	4,613,000	0	2,838	3,685,821	(3,682,983)	930,017	0	651,184	651,184	158,572	03/15/2022
674599-CP-8	OCCIDENTAL PETROLEUM CORP 2.700% 08/15/22		04/14/2020	JEFFERIES & CO		16,600,000		20,000,000	19,978,600	19,981,006	0	1,969	1,969	0	19,982,975	0	(3,382,975)	(3,382,975)	372,000	08/15/2022
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2020	Redemption		208,333		208,333	208,333	208,333	0	0	0	0	208,333	0	0	0	12,938	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2020	Redemption		41,668		41,668	41,668	41,668	0	0	0	0	41,668	0	0	0	2,365	12/01/2028
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		10/21/2020	JP MORGAN SEC HI-YIELD		1,035,000		1,000,000	1,017,500	1,016,711	0	(1,520)	(1,520)	0	1,015,191	0	19,809	19,809	71,406	08/01/2029
682134-AC-5	OMNICOM GROUP INC 4.450% 08/15/20		03/23/2020	Various		6,460,806		6,360,000	6,611,556	6,385,284	0	(9,439)	(9,439)	0	6,375,845	0	(15,845)	(15,845)	272,190	08/15/2020
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		12/11/2020	Paydown		1,759,925		1,759,925	2,061,312	1,872,353	0	(112,428)	(112,428)	0	1,759,925	0	0	0	54,710	10/13/2037
68267C-AE-8	OneMain Direct A20172A ivable 2017-2A E 4.740% 11/14/25		10/14/2020	Paydown		200,000		200,000	203,414	201,659	0	(1,659)	(1,659)	0	200,000	0	0	0	7,900	11/14/2025
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		09/09/2020	Paydown		27,349		27,349	27,281	27,343	0	6	6	0	27,349	0	0	0	396	07/09/2029
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		12/09/2020	Paydown		1,268,716		1,268,716	1,268,546	1,268,570	0	146	146	0	1,268,716	0	0	0	18,856	04/09/2038
693456-AP-0	PMTLT 2013-J1 B2 3.561% 09/25/43		12/01/2020	Paydown		2,459,579		2,459,579	2,521,741	2,500,647	0	(41,069)	(41,069)	0	2,459,579	0	0	0	61,067	09/25/2043
693456-AQ-8	PMTLT 2013-J1 B3 3.561% 09/25/43		12/01/2020	Paydown		1,405,328		1,405,328	1,410,598	1,410,184	0	(4,856)	(4,856)	0	1,405,328	0	0	0	34,893	09/25/2043
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	3,576	0	8,000,000	0	0	0	350,000	08/11/2020
69353R-FF-0	PNC BANK NA 0.717% 07/27/22		09/14/2020	Various		10,064,800		10,000,000	10,000,000	10,000,000	0	0	0	0	10,000,000	0	64,800	64,800	167,804	07/27/2022
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		12/01/2020	Paydown		4,436,719		4,436,719	4,380,567	4,384,064	0	52,655	52,655	0	4,436,719	0	0	0	92,928	02/25/2048
69403W-AB-3	PACIFIC BEACON LLC 0.428% 07/15/26		07/15/2020	Various		926,978		926,978	787,931	858,217										

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		07/30/2020	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	839	07/30/2049
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
74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		11/01/2020	Paydown		449	449	457	457	0	(8)	0	(8)	0	449	0	0	0	2	08/17/2034
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
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		12/01/2020	Paydown		5,186,871	5,186,871	5,216,857	5,216,123	0	(29,252)	0	(29,252)	0	5,186,871	0	0	0	108,601	12/25/2049
	PRU HOME MTGE SECS 1992-A 3B4 7.900%																			
743948-AL-5	04/28/22		08/01/2020	Paydown		(496)	218	201	214	0	(710)	0	(710)	0	(496)	0	0	0	2	04/28/2022
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
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
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		05/20/2020	SUMRIDGE PARTNERS		113,463	145,000	145,363	145,266	0	(35)	0	(35)	0	145,232	0	(31,769)	(31,769)	5,667	05/01/2022
74840L-AA-0	QUICKEN LOANS INC 5.750% 05/01/25		10/14/2020	Various		6,172,500	6,000,000	5,852,000	5,871,897	0	16,589	0	16,589	0	5,888,485	0	111,515	111,515	501,208	05/01/2025
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2020	Paydown		144,743	236,722	198,043	205,490	0	(60,747)	0	(60,747)	0	144,743	0	0	0	8,630	06/25/2036
749239-AE-9	RAMP 2006-RZ5 A3 0.395% 08/25/46		12/25/2020	Paydown		41,407	41,407	41,374	41,374	0	32	0	32	0	41,407	0	0	0	28	08/25/2046
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		12/01/2020	Paydown		90,030	106,195	86,803	89,585	0	445	0	445	0	90,030	0	0	0	3,124	06/25/2036
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		12/25/2020	Paydown		1,419,146	1,419,146	1,408,211	1,407,491	0	11,654	0	11,654	0	1,419,146	0	0	0	28,757	10/25/2063
755111-BR-1	RAYTHEON CO 4.400% 02/15/20		02/15/2020	Maturity		2,000,000	2,000,000	1,995,100	1,999,753	0	247	0	247	0	2,000,000	0	0	0	44,000	02/15/2020
755111-BT-7	RAYTHEON CO 3.125% 10/15/20		03/09/2020	Various		4,168,863	4,130,000	3,803,193	4,098,544	0	7,680	0	7,680	0	4,106,224	0	62,639	62,639	52,342	10/15/2020
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		08/03/2020	Paydown		1,284,936	1,284,936	1,283,327	1,282,023	0	2,912	0	2,912	0	1,284,936	0	0	0	18,597	06/25/2055
75574X-AA-3	RCMT 2019-FL3 A 1.148% 03/25/34		12/25/2020	Paydown		42,816	42,816	42,816	42,816	0	0	0	0	0	42,816	0	0	0	620	03/25/2034
759187-CD-7	REGIONS BANK 3.374% 08/13/21		08/13/2020	Various		5,300,000	5,300,000	5,300,000	5,300,000	0	0	0	0	0	5,300,000	0	0	0	178,822	08/13/2021
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		12/01/2020	Paydown		35,065	35,065	25,577	19,683	0	15,383	0	15,383	0	35,065	0	0	0	1,029	05/25/2036
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		12/01/2020	Paydown		56,048	56,048	54,608	52,731	0	3,318	0	3,318	0	56,048	0	0	0	1,395	01/25/2032
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2020	Paydown		177,549	196,722	178,085	183,945	0	(6,396)	0	(6,396)	0	177,549	0	0	0	6,920	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2020	Paydown		208,868	264,046	217,588	239,728	0	(30,860)	0	(30,860)	0	208,868	0	0	0	8,537	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		12/01/2020	Paydown		4,769	6,145	5,539	5,513	0	(744)	0	(744)	0	4,769	0	0	0	161	11/25/2035
76112B-4N-7	RAMP 2006-NC3 A3 0.685% 03/25/36		12/25/2020	Paydown		33,992	33,992	33,933	33,933	0	58	0	58	0	33,992	0	0	0	39	03/25/2036
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		12/01/2020	Paydown		833,499	806,949	526,240	526,185	0	307,314	0	307,314	0	833,499	0	0	0	28,906	04/25/2036
761713-BF-2	REYNOLDS AMERICAN INC 4.000% 06/12/22		11/05/2020	Call 105.6740		4,226,960	4,000,000	3,994,440	3,997,803	0	654	0	654	0	3,998,456	0	1,544	1,544	370,516	06/12/2022
761713-BT-2	REYNOLDS AMERICAN INC 6.875% 05/01/20		05/01/2020	Maturity		1,200,000	1,200,000	1,236,288	1,217,108	0	(17,108)	0	(17,108)	0	1,200,000	0	0	0	41,250	05/01/2020
	ROCKIES EXPRESS PIPELINE 6.875% 04/15/40																			
77340R-AM-9	05/19/2020		05/19/2020	JP MORGAN SEC		629,800	670,000	746,822	745,841	0	(741)	0	(741)	0	745,100	0	(115,300)	(115,300)	27,638	04/15/2040
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.950% 07/15/29		05/19/2020	JP MORGAN SEC		2,700,000	3,000,000	2,994,780	2,995,583	0	85	0	85	0	2,995,669	0	(295,669)	(295,669)	164,588	07/15/2029
77846E-AA-3	RPT 2017-ROSS A 1.109% 06/15/33		07/15/2020	Paydown		75,768	75,768	74,820	74,820	0	947	0	947	0	75,768	0	0	0	412	06/15/2033
77846E-AL-9	RPT 2017-ROSS E 3.989% 06/15/33		07/15/2020	Paydown		190,887	190,887	186,115	186,115	0	4,772	0	4,772	0	190,887	0	0	0	1,701	06/15/2033
77846E-AN-5	RPT 2017-ROSS F 3.909% 06/15/33		07/15/2020	Paydown		660,763	660,763	660,763	660,763	0	0	0	0	0	660,763	0	0	0	21,125	06/15/2033
78013X-RJ-9	ROYAL BANK OF CANADA 0.558% 07/22/20		07/22/2020	Maturity		11,700,000	11,700,000	11,700,000	11,700,000	0	0	0	0	0	11,700,000	0	0	0	170,878	07/22/2020
78403D-AK-6	SBA TOWER TRUST 2.877% 07/09/21		07/14/2020	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	167,026	07/09/2021
				FTN FINANCIAL																
78403D-AN-0	SBA TOWER TRUST 2.836% 01/15/25		01/22/2020	SECURITIES		1,022,310	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	22,310	22,310	2,994	01/15/2025
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
	SABINE PASS LIQUEFACTION 5.625% 02/01/21																			
785592-AE-6	06/08/2020		06/08/2020	Various		3,028,321	2,970,000	3,030,405	2,980,900	0	(4,418)	0	(4,418)	0	2,976,482	0	(6,482)	(6,482)	200,789	02/01/2021
80285C-AA-9	SDART 2016-2 E 4.																			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
817460-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		12/01/2020	Paydown		6,227,812	6,227,812	6,271,601	6,266,488	0	(38,676)	0	(38,676)	0	6,227,812	0	0	0	131,455	02/25/2048
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		12/01/2020	Paydown		1,993,038	1,993,038	1,992,104	1,991,629	0	1,410	0	1,410	0	1,993,038	0	0	0	44,189	02/25/2047
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 02/25/48		12/01/2020	Paydown		3,117,631	3,117,631	3,168,287	3,138,890	0	(21,259)	0	(21,259)	0	3,117,631	0	0	0	69,407	02/25/2048
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		12/01/2020	Paydown		2,587,647	2,587,647	2,651,529	2,651,529	0	(63,883)	0	(63,883)	0	2,587,647	0	0	0	52,406	03/25/2050
81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50		12/01/2020	Paydown		466,514	466,514	479,635	479,635	0	(13,121)	0	(13,121)	0	466,514	0	0	0	1,258	11/25/2050
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		10/25/2020	Paydown		292,000	292,000	292,687	292,612	0	(612)	0	(612)	0	292,000	0	0	0	7,842	10/25/2049
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		12/01/2020	Paydown		3,625,984	3,625,984	3,546,537	3,543,154	0	82,830	0	82,830	0	3,625,984	0	0	0	88,979	07/25/2043
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		12/20/2020	Paydown		5,384,207	5,384,207	5,383,202	5,383,229	0	978	0	978	0	5,384,207	0	0	0	67,592	08/20/2036
82652W-AA-6	DEFT 2016-2A A 2.330% 07/20/33		12/20/2020	Paydown		30,236	30,236	30,269	30,269	0	(33)	0	(33)	0	30,236	0	0	0	332	07/20/2033
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		12/20/2020	Paydown		302,514	302,514	302,459	302,502	0	12	0	12	0	302,514	0	0	0	3,713	10/20/2033
828807-CW-5	SIMON PROPERTY GROUP INC 3.300% 01/15/26		04/14/2020	WELLS FARGO		6,772,808	6,728,000	6,395,938	6,441,355	0	12,084	0	12,084	0	6,453,439	0	319,369	319,369	167,135	01/15/2026
828807-CY-1	SIMON PROPERTY GROUP INC 3.250% 11/30/26		04/14/2020	WELLS FARGO		6,444,096	6,489,000	6,114,199	6,158,790	0	12,086	0	12,086	0	6,170,877	0	273,219	273,219	79,671	11/30/2026
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		01/22/2020	Paydown		11,131,597	11,131,597	11,131,597	11,131,597	0	0	0	0	0	11,131,597	0	0	0	132,701	05/20/2046
845467-AL-3	SOUTHWESTERN ENERGY 6.200% 01/23/25		02/12/2020	SUMRIDGE PARTNERS		440,350	500,000	475,145	478,406	0	280	0	280	0	478,686	0	(38,336)	(38,336)	15,986	01/23/2025
845467-AM-1	SOUTHWESTERN ENERGY 7.500% 04/01/26		02/11/2020	Various		451,713	500,000	498,600	498,735	0	12	0	12	0	498,747	0	(47,034)	(47,034)	11,278	04/01/2026
85022W-AL-8	SOFT 2019-AA A 3.200% 05/27/36		09/25/2020	Paydown		16,902,148	16,902,148	16,898,094	16,899,808	0	2,340	0	2,340	0	16,902,148	0	0	0	456,558	05/27/2036
85022W-AP-9	SOFT 2020-AA A 1.970% 09/25/37		12/25/2020	Paydown		838,872	838,872	838,830	838,830	0	42	0	42	0	838,872	0	0	0	2,564	09/25/2037
852060-AD-4	SPRINT CORP (FON GROUP) 6.875% 11/15/28		02/12/2020	CITIGROUP GLOBAL MKTS		1,206,250	1,000,000	974,050	975,955	0	195	0	195	0	976,150	0	230,100	230,100	16,997	11/15/2028
855030-AN-2	STAPLES INC 7.500% 04/15/26		12/09/2020	STIFEL NICHOLAS		405,820	394,000	400,852	400,340	0	(1,243)	0	(1,243)	0	399,096	0	6,724	6,724	34,147	04/15/2026
86184R-AD-9	SMPT 2017-MONT B 1.245% 08/20/30		01/21/2020	Paydown		8,714,944	8,714,944	8,714,944	8,714,944	0	0	0	0	0	8,714,944	0	0	0	21,500	08/20/2030
86359A-K3-6	SASC 2003-25XS A5 5.083% 08/25/33		09/01/2020	Paydown		335,285	335,285	335,076	335,285	0	0	0	0	0	335,285	0	0	0	7,311	08/25/2033
863667-AM-3	STRYKER CORP 2.625% 03/15/21		04/17/2020	KEY BANC-MCDONALD		1,869,980	1,850,000	1,849,297	1,849,785	0	57	0	57	0	1,849,842	0	20,138	20,138	29,138	03/15/2021
86765B-AG-4	SUNOCO LOGISTICS PARTNER 5.500% 02/15/20		02/15/2020	Various		3,000,000	3,000,000	2,990,160	2,999,424	0	576	0	576	0	3,000,000	0	0	0	82,500	02/15/2020
86765L-AJ-6	SUNOCO LP/FINANCE CORP 4.875% 01/15/23		01/08/2020	Various		1,368,132	1,334,000	1,334,000	1,334,000	0	0	0	0	0	1,334,000	0	34,132	34,132	31,511	01/15/2023
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		12/01/2020	Paydown		531,380	531,380	529,301	543,697	0	(12,317)	0	(12,317)	0	531,380	0	0	0	17,887	11/25/2036
872720-AA-8	TLF 2017-1A A 3.090% 12/15/29		12/15/2020	Paydown		24,364	24,364	24,363	24,363	0	1	0	1	0	24,364	0	0	0	374	12/15/2029
87303*-AA-9	THL Credit 5.000% 12/03/24		12/16/2020	Various		2,114,034	2,114,034	2,114,034	2,114,034	0	0	0	0	0	2,114,034	0	0	0	0	12/03/2024
87303*-AA-9	THL Credit 5.000% 12/03/24		11/25/2020	Cash Adjustment		52	0	1	1	0	0	0	0	0	1	0	51	0	0	0
872225-AF-4	TBW 2006-5 A5A		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	11,018	11/25/2036
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		12/20/2020	Paydown		853,125	853,125	852,785	852,785	0	340	0	340	0	853,125	0	0	0	2,866	09/20/2045
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.250% 05/15/27		09/14/2020	RBC/DAIN		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
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2020	Redemption		100,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	24,938	02/01/2030
88161D-AE-1	TESLA 2018-A E 4.940% 03/22/21		06/20/2020	Paydown		3,700,000	3,700,000	3,700,574	3,700,057	0	(57)	0	(57)	0	3,700,000	0	0	0	76,581	03/22/2021
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		12/20/2020	Paydown		465,549	465,549	465,410	465,410	0	139	0	139	0	465,549	0	0	0	1,612	09/20/2045
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		12/20/2020	Paydown		455,000	455,000	454,817	454,817	0	183	0	183	0	455,000	0	0	0	1,573	09/20/2045
88579Y-AY-7	3M CO. 2.875% 10/15/27		02/28/2020	WELLS FARGO		5,292,300	5,000,000	4,969,300	4,975,317	0	519	0	519	0	4,975,836	0	316,464	316,464	55,104	10/15/2027
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		11/12/2020	TENDER OFFER		35,462	35,033	36,291	35,737	0	(227)	0	(227)	0	35,511	0	(48)	(48)	2,943	08/01/2022
88732J-AW-8	TIME WARNER CABLE INC 5.000% 02/01/20		02/01/2020	Maturity		2,000,000	2,000,000	1,945,300	1,999,226	0	774	0	774	0	2,000,000	0	0	0	50,000	02/01/2020
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		12/01/2020	Paydown		47,550	47,550	47,788	47,606	0	(55)	0	(55)	0	47,550	0	0	0	763	04/25/2055
89171Y-AY-7	TPMT 2015-2 2A1 3.750% 11/25/57		12/01/2020	Paydown		165,924	165,924	166,961	166,961	0	(1,037)	0	(1,037)	0	165,924	0	0	0	1,238	11/25/2057
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		12/01/2020	Paydown		858,491	858,491	859,565	858,500	0	(9)	0	(9)	0	858,491	0	0	0	13,632	03/25/2054
89173F-AA-8	TPMT 2017-1 A1 2.750% 10/25/56		12/01/2020	Paydown		16,362	16,362	16,710	16,710	0	(348)	0	(348)	0	16,362	0	0	0	53	10/25/2056
89176B-AA-4	DT Auto Owner Tr20193A 2018-SJ1 A1 4.000% 10/25/58		12/01/2020	Paydown		100,547	100,547	100,475	100,366	0	181	0	181	0	100,547	0	0	0	2,301	10/25/2058
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 1.145% 10/25/48		12/25/2020	Paydown		41,193	41,193	41,145	41,025	0	169	0	169	0	41,193	0	0	0	431	10/25/2048
89177R-AA-8	Towd Point Mortg2019SJ1 t 2019-SJ1 A1 3.750% 11/25/58		12/01/2020	Paydown		81,430	81,430	81,373	81,323	0	107	0	107	0	81,430	0	0	0	1,700	11/25/2058
89178J-AA-5	TPMT 2019-SJ3 A1 3.000% 11/25/59		12/01/2020	Paydown		85,958	85,958	86,214	86,199	0	(240)	0	(240)	0	85,958	0	0	0	1,413	11/25/2059
89236T-DQ-5	TOYOTA 0.914% 01/11/22		11/10/2020	RBC/DAIN		30,203,900	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	203,900	203,900	646,260	01/11/2022
89680H-AA-0	TOF 2020-1A A 2.110% 09/20/45		12/20/2020	Paydown		361,271	361,271	361,204	361,204	0	67	0	67	0	361,271	0	0	0	1,249	09/20/2045
902055-AN-2	LBTY 2016-22SL X 0.875% 02/10/36		02/04/2020	CREDIT SUISSE FIRST		1,099,828	0	1,113,750	1,105,958	0	(16,109)	0	(16,109)	0	1,089,849	0	9,979	9,979	38,060	02/10/2036
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		12/01/2020	Paydown		425,119	425,119	431,477	425,633	0	(514)	0	(514)	0	425,119	0	0	0	7,418	01/10/2045
90268T-AE-4	UBSC 2011-C1 XA 2.134% 01/10/45		12/01/2020	Paydown		0	0	3,783	1,264	0	(1,264)	0	(1,264)	0	0	0	0	0	548	01/10/2045

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		12/01/2020	Paydown		1,038,870	1,038,870	1,070,032	1,044,930	0	(6,060)	0	(6,060)	0	1,038,870	0	0	0	16,945	03/10/2046
90278L-AZ-2	UBSCM 2018-C15 XA 0.941% 12/15/51		12/01/2020	Paydown		0	0	11,993	10,861	0	(10,861)	0	(10,861)	0	0	0	0	0	983	12/15/2051
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		02/01/2020	Paydown		233,048	233,048	238,870	232,940	0	108	0	108	0	233,048	0	0	0	680	08/10/2049
907818-DG-0	UNION PACIFIC CORP 4.000% 02/01/21		11/02/2020	Call 100.0000		1,950,000	1,950,000	2,085,623	1,967,662	0	(17,662)	0	(17,662)	0	1,950,000	0	0	0	97,500	02/01/2021
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31			Redemption																
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		08/01/2020	100.0000		210,635	210,635	210,635	210,635	0	0	0	0	0	210,635	0	0	0	2,399	08/25/2031
	UNITED AIR 2016-2 AA PTT 2.875% 10/07/28		07/07/2020	Various		369,360	369,360	369,360	369,360	0	0	0	0	0	369,360	0	0	0	8,588	07/07/2028
90932E-AA-1				Redemption																
	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		10/07/2020	100.0000		964,467	964,467	910,939	921,238	0	43,229	0	43,229	0	964,467	0	0	0	20,796	10/07/2028
90932J-AA-0				Redemption																
	UNITED AIR 2015-1 A PTT 3.450% 12/01/27		11/02/2020	100.0000		44,306	44,306	44,306	44,306	0	0	0	0	0	44,306	0	0	0	1,356	05/01/2032
90932L-AA-5			12/01/2020	Various		254,966	254,966	242,414	245,151	0	9,816	0	9,816	0	254,966	0	0	0	6,597	12/01/2027
				Redemption																
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2020	100.0000		166,499	166,499	166,499	166,499	0	0	0	0	0	166,499	0	0	0	4,681	09/03/2026
90943T-AD-9	UACST 2018-1 D 3.520% 11/10/22		10/10/2020	Paydown		198,733	198,733	199,913	199,308	0	(575)	0	(575)	0	198,733	0	0	0	2,718	11/10/2022
90945B-AA-2	UACST 2020-1 A 0.850% 05/10/22		12/10/2020	Paydown		113,820	113,820	113,817	113,817	0	3	0	3	0	113,820	0	0	0	220	05/10/2022
911365-BK-9	NA UNITED RENTALS 6.500% 12/15/26		08/10/2020	Various		3,598,155	3,239,000	3,388,804	3,370,757	0	(14,518)	0	(14,518)	0	3,356,239	0	(117,239)	(117,239)	496,587	12/15/2026
913017-BV-0	UNITED TECHNOLOGIES 3.100% 06/01/22		03/04/2020	Call 104.5222		10,452,218	10,000,000	9,926,100	9,976,065	0	1,523	0	1,523	0	9,977,589	0	22,411	22,411	532,302	06/01/2022
91830M-AA-4	VND0 2013-PENN A 3.808% 12/13/29		11/01/2020	Paydown		10,000,000	10,000,000	10,299,967	10,034,167	0	(34,167)	0	(34,167)	0	10,000,000	0	0	0	349,067	12/13/2029
91830M-AG-1	VND0 2013-PENN B 3.947% 12/13/29		11/01/2020	Paydown		6,000,000	6,000,000	6,141,298	6,014,597	0	(14,597)	0	(14,597)	0	6,000,000	0	0	0	221,041	12/13/2029
91830M-AJ-5	VND0 2013-PENN C 3.947% 12/13/29		11/01/2020	Paydown		200,000	200,000	202,148	201,986	0	(1,986)	0	(1,986)	0	200,000	0	0	0	7,368	12/13/2029
92211M-AC-7	VDC 2018-1A A2 4.072% 02/16/43		10/05/2020	Paydown		1,963,333	1,963,333	1,963,333	1,963,333	0	0	0	0	0	1,963,333	0	0	0	154,571	02/16/2043
	VOLKSWAGEN GROUP AMERICA 3.875% 11/13/20																			
928668-AN-2			11/13/2020	Maturity		200,000	200,000	199,848	199,925	0	75	0	75	0	200,000	0	0	0	7,752	11/13/2020
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		12/01/2020	Paydown		425,118	425,118	437,851	428,540	0	(3,422)	0	(3,422)	0	425,118	0	0	0	9,298	05/15/2047
	VORNADO DP LLC 2010-VNO A1 2.970%																			
92903P-AA-7	09/13/28		03/10/2020	Paydown		536,713	536,713	536,712	536,589	0	123	0	123	0	536,713	0	0	0	3,546	09/13/2028
929227-ZG-0	WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2020	Paydown		190,631	190,631	159,177	152,536	0	38,096	0	38,096	0	190,631	0	0	0	5,402	06/25/2033
92936C-AG-4	WFRBS 2011-C4 AFL 1.608% 06/15/44		12/15/2020	Paydown		125,635	125,635	126,263	126,243	0	(608)	0	(608)	0	125,635	0	0	0	2,146	06/15/2044
92936J-BB-9	WFRBS 2011-C5 A4 3.667% 11/15/44		12/01/2020	Paydown		685	685	694	694	0	(9)	0	(9)	0	685	0	0	0	2	11/15/2044
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		01/01/2020	Paydown		540,472	540,472	545,848	539,979	0	493	0	493	0	540,472	0	0	0	1,416	04/15/2045
92936T-AH-5	WFRBS 2012-C7 AFL 1.352% 06/15/45		12/17/2020	Paydown		9,855	9,855	9,965	9,937	0	(82)	0	(82)	0	9,855	0	0	0	185	06/15/2045
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		12/01/2020	Paydown		3,182,046	3,182,046	3,150,792	3,172,438	0	9,607	0	9,607	0	3,182,046	0	0	0	39,804	03/15/2048
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		12/01/2020	Paydown		2,092,361	2,092,361	2,155,033	2,107,947	0	(15,586)	0	(15,586)	0	2,092,361	0	0	0	40,723	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		12/01/2020	Paydown		1,098,468	1,098,468	1,131,361	1,106,508	0	(8,040)	0	(8,040)	0	1,098,468	0	0	0	21,802	03/15/2046
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		12/01/2020	Paydown		4,329,876	4,329,876	4,459,517	4,364,352	0	(34,476)	0	(34,476)	0	4,329,876	0	0	0	87,692	03/15/2047
	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB																			
92939F-AV-1	3.393% 08/15/47		12/01/2020	Paydown		13,838	13,838	14,309	14,309	0	(471)	0	(471)	0	13,838	0	0	0	120	08/15/2047
931142-CZ-4	WAL-MART 3.250% 10/25/20		03/09/2020	TD SECURITIES		2,026,020	2,000,000	1,992,380	1,999,219	0	182	0	182	0	1,999,401	0	26,619	26,619	24,556	10/25/2020
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		12/01/2020	Paydown		266,549	331,968	250,201	305,319	0	(38,770)	0	(38,770)	0	266,549	0	0	0	8,296	05/25/2036
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/01/2020	Paydown		225,505	237,240	219,068	222,464	0	3,042	0	3,042	0	225,505	0	0	0	7,885	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		12/01/2020	Paydown		222,969	222,969	94,220	85,550	0	138,174	754	137,420	0	222,969	0	0	0	2,469	07/25/2036
	WMALT MORTGAGE 2006-9 A3 4.534% 10/25/36																			
93935W-AD-6			12/01/2020	Paydown		451,889	451,889	237,287	196,898	0	254,992	0	254,992	0	451,889	0	0	0	5,709	10/25/2036
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	4,995,33					

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SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
95058X-AE-8	WEN 2018-1A A211 3.884% 03/15/48		12/15/2020	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,855	03/15/2048
95058X-AH-1	WEN 2019-1A A211 4.080% 06/15/49		12/15/2020	Paydown		616,875	616,875	626,719	626,719	0	(9,844)	0	(9,844)	0	616,875	0	0	0	15,887	06/15/2049
958254-AE-4	WESTERN GAS PARTNERS LP 3.950% 06/01/25		06/03/2020	Various		11,260,000	12,000,000	12,069,720	12,051,439	0	(3,475)	0	(3,475)	0	12,047,964	0	(787,964)	(787,964)	235,464	06/01/2025
96221T-AH-0	WFRBS 2014-LC14 XA 1.264% 03/15/47		12/01/2020	Paydown		0	0	359,967	204,284	0	(204,284)	0	(204,284)	0	0	0	0	0	54,053	03/15/2047
96950F-AD-6	WILLIAMS PARTNERS 5.250% 03/15/20		03/15/2020	Various		3,000,000	3,000,000	2,997,592	2,999,449	0	551	0	551	0	3,000,000	0	0	0	78,750	03/15/2020
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
974153-AA-6	WSTOP 2018-1 A2 4.970% 12/05/48		10/30/2020	Paydown		9,081,375	9,081,375	9,152,818	9,118,911	0	(37,536)	0	(37,536)	0	9,081,375	0	0	0	641,969	12/05/2048
976826-BH-9	WISCONSIN POWER & LIGHT 4.600% 06/15/20		06/15/2020	Various		3,000,000	3,000,000	2,994,990	2,999,592	0	408	0	408	0	3,000,000	0	0	0	69,000	06/15/2020
980745-D*-1	WOODWARD GOVERNOR CO PP 3.420% 11/15/20		11/15/2020	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	153,900	11/15/2020
983133-AA-7	WYNN RESORTS LTD 5.125% 10/01/29		04/14/2020	STIFEL NICHOLAS Redemption		298,265	319,000	319,000	319,000	0	0	0	0	0	319,000	0	(20,735)	(20,735)	9,355	10/01/2029
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	07/15/2020	100.0000		204,800	204,800	204,800	204,800	0	0	0	0	0	204,800	0	0	0	5,069	01/15/2030
443628-AF-9	HUDBAY MINERALS INC 7.250% 01/15/23	A	10/09/2020	Call 101.8130		5,090,650	5,000,000	5,112,500	5,090,188	0	(44,799)	0	(44,799)	0	5,045,389	0	(45,389)	(45,389)	537,733	01/15/2023
552704-AB-4	MEG ENERGY CORP 6.375% 01/30/23	A	02/18/2020	Various		1,819,134	1,800,000	1,764,000	1,785,745	0	586	0	586	0	1,786,331	0	13,669	13,669	82,247	01/30/2023
552704-AC-2	MEG ENERGY CORP 7.000% 03/31/24	A	01/10/2020	Various		2,020,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	20,000	20,000	39,779	03/31/2024
68245X-AE-9	BURGER KING 5.000% 10/15/25	A	11/13/2020	Call 102.5000		4,100,000	4,000,000	3,764,800	3,795,508	0	25,461	0	25,461	0	3,820,969	0	179,031	179,031	308,633	10/15/2025
70137T-AL-9	PARKLAND FUEL CORP 6.000% 04/01/26	A	01/14/2020	SCOTIA		1,063,750	1,000,000	1,031,250	1,028,666	0	(250)	0	(250)	0	1,028,416	0	35,334	35,334	17,500	04/01/2026
91831A-AB-7	VRX ESCROW CORP 5.875% 05/15/23	A	11/30/2020	Call 101.2584		536,669	530,000	510,610	514,352	0	702	0	702	0	515,054	0	14,946	14,946	15,761	05/15/2023
91911K-AE-2	VALEANT PHARMA 5.500% 03/01/23	A	12/18/2020	Various		2,229,000	2,229,000	2,231,786	2,228,750	0	250	0	250	0	2,229,000	0	0	0	134,853	03/01/2023
C1467*-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2020	Various		291,666	291,666	291,666	291,666	0	0	0	0	0	291,666	0	0	0	7,933	03/15/2021
00162L-CN-5	ALM 2015-16A AAR2 1.118% 07/15/27	D	10/15/2020	Paydown		78,557	78,557	78,605	78,597	0	(39)	0	(39)	0	78,557	0	0	0	1,441	07/15/2027
00507U-AF-8	ALLERGAN FUNDING SCS 3.850% 06/15/24	D	05/14/2020	Various		5,995,514	6,000,000	5,977,951	5,988,727	0	787	0	787	0	5,989,514	0	6,000	6,000	95,608	06/15/2024
00507U-AR-2	ALLERGAN FUNDING SCS 3.450% 03/15/22	D	05/14/2020	Tax Free Exchange		5,016,671	5,000,000	5,044,150	5,014,153	0	(2,482)	0	(2,482)	0	5,011,671	0	5,000	5,000	114,521	03/15/2022
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
02315Q-AA-6	AMBAC LSN1 LLC 5.240% 02/12/23	D	09/30/2020	Various		85,457	85,457	85,457	85,457	0	0	0	0	0	85,457	0	0	0	898	02/12/2023
02364W-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	D	03/30/2020	Various		3,800,000	3,800,000	3,892,939	3,802,702	0	(2,702)	0	(2,702)	0	3,800,000	0	0	0	95,000	03/30/2020
035198-AD-2	ANGOLA 8.000% 11/26/29	D	01/15/2020	MORGAN STANLEY FIXED INC		915,875	850,000	850,000	850,000	0	0	0	0	0	850,000	0	65,875	65,875	9,633	11/26/2029
05401A-AE-1	AVOLON HOLDINGS FNDG LTD 3.625% 05/01/22	D	04/17/2020	BANK of AMERICA SEC		9,437,500	10,000,000	9,992,700	9,994,078	0	979	0	979	0	9,995,057	0	(557,557)	(557,557)	171,181	05/01/2022
05530Q-AL-4	BAT INTL FINANCE PLC 3.500% 06/15/22	D	11/09/2020	Call 105.0470		10,504,700	10,000,000	10,048,250	10,018,374	0	(6,393)	0	(6,393)	0	10,011,981	0	(11,981)	(11,981)	818,728	06/15/2022
05541V-AA-4	BG ENERGY CAPITAL PLC 4.000% 12/09/20	D	12/09/2020	Various		23,650,000	23,650,000	23,920,362	23,682,993	0	(32,993)	0	(32,993)	0	23,650,000	0	0	0	946,000	12/09/2020
05586A-AA-6	BSPRT 2018-FL4 A 1.203% 09/15/35	D	12/15/2020	Paydown		81	81	81	81	0	0	0	0	0	81	0	0	0	1	09/15/2035
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
09629V-AC-7	BLUEM 2018-2A A 1.331% 08/15/31	D	08/17/2020	Paydown		517,706	517,706	517,706	517,706	0	0	0	0	0	517,706	0	0	0	8,864	08/15/2031
10554T-AD-7	BRASKEM NETHERLANDS 4.500% 01/31/30	D	01/24/2020	HONG KONG SHANGHAI BK		757,500	750,000	744,510	744,535	0	25	0	25	0	744,560	0	12,940	12,940	8,156	01/31/2030
12549A-AL-4	CIFC 2013-1A A1R 1.480% 07/16/30	D	03/20/2020	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	138,058	07/16/2030
12591D-AC-5	CNOOC 4.250% 04/30/24		04/22/2020	INC		3,229,500	3,000,000	3,024,144	3,015,279	0	(908)	0	(908)	0	3,014,371	0	215,129	215,129	61,625	04/30/2024
12625G-AC-8	CNOOC 3.000% 05/09/23	D	04/21/2020	HONG KONG SHANGHAI BK		1,513,984	1,475,000	1,458,170	1,464,067	0	984	0	984	0	1,465,051	0	48,933	48,933	20,158	05/09/2023
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	12/25/2020	Paydown		325,125	325,125	325,052	325,052	0	73	0	73	0	325,125	0	0	0	1,524	09/25/2045
14214X-B8-8	CARILLION PLC PP 4.850% 01/06/19	D	02/24/2020	Various		0	11,000,000	0	0	0	0	0	0	0	0	0	0	0	0	01/06/2019
191241-AE-8	COCA-COLA FEMSA SAB CV 3.875% 11/26/23	D	01/27/2020	Call 107.8578		11,972,212	11,100,000	11,626,341	11,569,317	0	(8,347)	0	(8,347)	0	11,560,971	0	(460,971)	(460,971)	945,094	11/26/2023
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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
71654Q-CW-0	PETROLEOS MEXICANOS 7.690% 01/23/50	D	10/26/2020	Various		562,446	541,000	562,846	562,708	0	(261)	0	(261)	0	562,446	0	0	0	45,417	01/23/2050
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	04/01/2020	Various		166,800	166,800	165,909	166,699	0	101	0	101	0	166,800	0	0	0	4,419	09/30/2020
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	09/30/2020	Various		169,500	169,500	168,595	169,398	0	102	0	102	0	169,500	0	0	0	8,980	09/30/2020
75574W-AA-5	RCMT 2018-FL2 A 0.998% 06/25/35	D	08/25/2020	Paydown		3,416,640	3,416,640	3,416,640	3,416,640	0	0	0	0	0	3,416,640	0	0	0	23,429	06/25/2035
75735G-AA-6	REDE D'OR FINANCE SARL 0.000% 01/22/30	D	01/14/2020	GOLDMAN SACHS		339,490	340,000	340,000	340,000	0	0	0	0	0	340,000	0	(510)	(510)	0	01/22/2030
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
80413T-AA-7	SAUDI ARABIA 2.375% 10/26/21	D	05/07/2020	MORGAN STANLEY FIXED INC		10,090,000	10,000,000	9,900,700	9,962,204	0	7,445	0	7,445	0	9,969,649	0	120,351	120,351	128,646	10/26/2021
80685Q-AA-4	SCHLUMBERGER OILFIELD UK 4.200% 01/15/21	D	06/29/2020	Various		10,690,586	10,470,000	11,473,609	10,582,145	0	(69,861)	0	(69,861)	0	10,512,284	0	(42,284)	(42,284)	640,782	01/15/2021
82253B-AE-4	SHELF DRILL HOLD LTD 8.250% 02/15/25	D	11/24/2020	Various		3,214,643	9,506,000	9,586,055	9,564,063	0	(11,455)	0	(11,455)	0	9,552,608	0	(6,337,965)	(6,337,965)	998,391	02/15/2025
87159Q-BV-9	1.180% 07/14/39	D	10/14/2020	Paydown		65,164	65,164	65,164	65,164	0	0	0	0	0	65,164	0	0	0	1,064	07/14/2039
88032W-AN-6	TENCENT HOLDINGS LTD 3.975% 04/11/29	D	03/26/2020	HONG KONG SHANGHAI BK		1,095,900	1,000,000	1,002,430	1,002,243	0	(15)	0	(15)	0	1,002,228	0	93,672	93,672	18,660	04/11/2029
88432D-BC-7	WINDR 2014-3A A1A2 1.368% 10/22/31	D	07/22/2020	Paydown		253,510	253,510	253,510	253,510	0	0	0	0	0	253,510	0	0	0	4,601	10/22/2031
89152U-AD-4	TOTAL CAPITAL SA 4.450% 06/24/20	D	06/24/2020	Various		12,500,000	12,500,000	14,137,200	12,605,132	0	(105,132)	0	(105,132)	0	12,500,000	0	0	0	278,125	06/24/2020
89380U-AA-0	TRANSOCEAN GUARDIAN LTD 5.875% 01/15/24	D	07/15/2020	Redemption 100.0000		89,210	89,210	88,318	88,525	0	685	0	685	0	89,210	0	0	0	3,931	01/15/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25	D	12/18/2020	BANK of AMERICA SEC		289,751	304,200	301,158	301,668	0	374	0	374	0	302,042	0	(12,291)	(12,291)	25,930	08/01/2025
89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25	D	08/03/2020	Redemption 100.0000		42,900	42,900	42,471	42,543	0	357	0	357	0	42,900	0	0	0	1,971	08/01/2025
89383J-AA-6	TRANSOCEAN POSEIDON 6.875% 02/01/27	D	01/07/2020	Various		1,392,840	1,314,000	1,304,145	1,304,911	0	47	0	47	0	1,304,957	0	87,883	87,883	39,648	02/01/2027
902674-XE-5	UBS AG LONDON 0.898% 06/08/20	D	05/11/2020	Call 100.0000		8,150,000	8,150,000	8,189,935	8,158,032	0	(8,032)	0	(8,032)	0	8,150,000	0	0	0	73,301	06/08/2020
92557U-AW-7	VIBR 2015-3A A1RR 1.466% 10/20/31	D	10/20/2020	Paydown		259,090	259,090	259,090	259,090	0	0	0	0	0	259,090	0	0	0	6,335	10/20/2031
92916X-AJ-6	VOYA 2013-3A A1RR 1.368% 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
98088B-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
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22	D	10/27/2020	Call 103.5359		1,657,072	1,600,481	1,600,481	1,600,481	0	0	0	0	0	1,600,481	0	0	0	156,461	02/15/2022
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22	D	02/15/2020	Redemption 100.0000		764,362	764,362	764,362	764,362	0	0	0	0	0	764,362	0	0	0	19,873	02/15/2022
G1969H-AC-0	BALFOUR BEATTY PP 4.530% 03/05/20	D	03/05/2020	Various		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	158,550	03/05/2020
G2163H-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	181,696	12/16/2020
Q3079H-AA-6	DBCT FINANCE PTY PP 5.230% 04/28/20	C	04/28/2020	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	65,375	04/28/2020
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	161,100	07/11/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,859,526,017	1,878,786,911	1,863,152,021	1,866,054,793	11,502	2,707,524	13,626,397	(10,907,371)	0	1,855,147,432	0	(4,157,693)	(4,157,693)	56,702,319	XXX
25746U-AY-5	DOMINION RESOURCES 3.065% 06/30/66		02/18/2020	Call 100.0000		2,021,000	2,021,000	1,829,005	1,831,699	0	86	0	86	0	1,831,784	0	189,216	189,216	13,433	06/30/2066
29379V-BN-2	ENTERPRISE PRODUCTS 5.250% 08/16/77		12/08/2020	SUMRIDGE PARTNERS		750,000	750,000	628,125	628,351	0	197	0	197	0	628,549	0	121,451	121,451	51,844	08/16/2077
74432Q-AM-4	PRUDENTIAL FINANCIAL 5.625% 06/15/43		04/17/2020	JEFFERIES & CO		5,081,250	5,000,000	5,445,000	5,280,957	0	(23,555)	0	(23,555)	0	5,257,402	0	(176,152)	(176,152)	98,438	06/15/2043
4899999. Subtotal - Bonds - Hybrid Securities						7,852,250	7,771,000	7,902,130	7,741,007	0	(23,272)	0	(23,272)	0	7,717,735	0	134,515	134,515	163,715	XXX
00130M-AB-0	ARDENT HEALTH PARTNERS TL B 1L 06/15/25		12/31/2020	Various		13,014	13,014	13,037	13,023	0	(9)	0	(9)	0	13,014	0	0	0	314	06/15/2025
00164D-AQ-6	AMC ENTERTAINMENT HOLDIN TL B 1L 03/20/26		06/04/2020	GOLDMAN SACHS		1,018,941	1,298,556	1,294,482	1,294,579	0	339	0	339	0	1,294,918	0	(275,977)	(275,977)	16,584	03/20/2026
00164D-AQ-6	AMC ENTERTAINMENT HOLDIN TL B 1L 03/20/26		03/31/2020	Redemption 100.0000		3,279	3,279	3,269	3,269	0	10	0	10	0	3,279	0	0	0	40	03/20/2026
00169Q-AE-9	AIR MEDICAL GROUP HOLDINGS INC TL 1L 04/28/22		10/16/2020	Various		1,972,485	1,972,485	1,889,751	1,906,779	0	65,706	0	65,706	0	1,972,485	0	0	0	70,521	04/28/2022
00241Y-AM-6	AVSC HOLDING CORP TL B 1L 03/03/25		09/08/2020	MORGAN STANLEY HI-YLD		1,110,094	1,464,944	1,055,287	1,451,752	0	(350,904)	397,514	(748,418)	0	703,334	0	406,760	406,760	66,772	03/03/2025
00241Y-AM-6	AVSC HOLDING CORP TL B 1L 03/03/25		09/30/2020	Redemption 100.0000		15,025	15,025	12,843	14,890	0	2,174	2,039	135	0	15,025	0	0	0	301	03/03/2025
00687M-AB-7	ADIENT US LLC TL B 1L 05/06/24		12/31/2020	Redemption 100.0000		9,367	9,367	9,320	9,323	0	44	0	44	0	9,367	0	0	0	280	05/06/2024
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		12/31/2020	Redemption 100.0000		5,038	5,038	5,032	5,032	0	6	0	6	0	5,038	0	0	0	7	01/04/2026
00912Y-AL-6	AIR METHODS CORP TL 1L 04/22/24		12/31/2020	Redemption 100.0000		10,000	10,000	8,473	8,720	0	1,280	0	1,280	0	10,000	0	0	0	318	04/22/2024

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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
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
01310T-AX-7	ALBERTSON'S LLC TL B7 1L 11/17/25		02/05/2020	Redemption 100.0000		1,136,250	1,136,250	1,136,250	1,136,250	0	0	0	0	0	1,136,250	0	0	0	5,119	11/17/2025
01771J-AE-3	ALLEN MEDIA LLC TL B 1L 02/10/27		12/31/2020	Redemption 100.0000		7,392	7,392	7,355	7,355	0	37	0	37	0	7,392	0	0	0	286	02/10/2027
02376C-AX-3	AMERICAN AIRLINES INC TL B 1L 01/01/2020		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,282	01/29/2027
02474R-AH-6	ABC SUPPLY CO INC TL B 1L 01/15/27		02/04/2020	SUNTRUST Redemption 100.0000		698,425	698,250	694,759	694,806	0	136	0	136	0	694,942	0	3,484	3,484	4,473	01/15/2027
02474R-AH-6	ABC SUPPLY CO INC TL B 1L 01/15/27		01/01/2020	ANCESTRY.COM OPERATIONS INC TL B 1L 08/27/26		1,750	1,750	1,741	1,741	0	9	0	9	0	1,750	0	0	0	0	01/15/2027
03280F-AK-7	08/27/26		12/04/2020	Redemption 100.0000		995,000	995,000	985,050	985,341	0	9,659	0	9,659	0	995,000	0	0	0	45,668	08/27/2026
03755P-AB-1	APERGY CORP TL B 1L 05/09/25		09/28/2020	Redemption 100.0000		126,506	126,506	126,430	126,435	0	71	0	71	0	126,506	0	0	0	1,533	05/09/2025
03834X-AJ-2	UNITED PACIFIC TL B 1L 11/14/26		12/31/2020	Redemption 100.0000		28,346	28,346	28,096	28,097	0	249	0	249	0	28,346	0	0	0	999	11/14/2026
03834X-AK-9	UNITED PACIFIC TL B-DD 1L 10/28/26		02/01/2020	GOLDMAN SACHS Redemption 100.0000		666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	13,481	10/28/2026
04761P-AF-2	ATKINS NUTRITIONALS TL B 1L 07/06/24		11/19/2020	Redemption 100.0000		55,175	55,175	55,451	55,401	0	(226)	0	(226)	0	55,175	0	0	0	2,262	07/06/2024
05549P-AB-7	BOP RENAISSANCE PARENT TL B 1L 10/31/24		12/31/2020	Various		19,327	19,327	18,573	18,591	0	736	0	736	0	19,327	0	0	0	572	10/31/2024
05606C-AE-0	BW NHHIC HOLDCO INC TL 1L 05/15/25		03/17/2020	CITIBANK Redemption 100.0000		646,470	982,500	962,850	965,475	0	1,253	0	1,253	0	966,728	0	(320,259)	(320,259)	33,689	05/15/2025
05606C-AE-0	BW NHHIC HOLDCO INC TL 1L 05/15/25		03/31/2020	Redemption 100.0000		2,500	2,500	2,450	2,457	0	43	0	43	0	2,500	0	0	0	44	05/15/2025
07368R-AD-3	BEACON ROOFING SUPPLY INC TL B 1L 01/02/25		12/31/2020	Redemption 100.0000		10,178	10,178	10,150	10,150	0	28	0	28	0	10,178	0	0	0	146	01/02/2025
07982E-AB-2	BELLRING BRANDS LLC TL 1L 10/21/24		12/31/2020	Redemption 100.0000		40,000	40,000	39,200	39,218	0	782	0	782	0	40,000	0	0	0	1,591	10/21/2024
08579J-BE-1	BERRY PLASTICS TL X 1L 01/19/24		12/31/2020	Redemption 100.0000		10,966	10,966	10,966	10,966	0	0	0	0	0	10,966	0	0	0	210	01/19/2024
09071F-AK-7	Bioscrip (Option Care) TL 1L 08/06/26		12/31/2020	Redemption 100.0000		10,000	10,000	9,939	9,939	0	61	0	61	0	10,000	0	0	0	231	08/06/2026
09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25		12/31/2020	Redemption 100.0000		10,000	10,000	10,057	10,049	0	(49)	0	(49)	0	10,000	0	0	0	246	06/16/2025
09518D-AH-0	BLOUNT INTERNATIONAL INC TL B 1L 04/12/23		10/23/2020	BARCLAYS Redemption 100.0000		487,222	487,550	492,425	491,261	0	(957)	0	(957)	0	490,304	0	(3,082)	(3,082)	27,187	04/12/2023
09518D-AH-0	BLOUNT INTERNATIONAL INC TL B 1L 04/12/23		10/01/2020	Redemption 100.0000		4,975	4,975	5,025	5,013	0	(38)	0	(38)	0	4,975	0	0	0	149	04/12/2023
09776M-AL-8	BOMBARDIER RECREATIONAL TL B2 1L 05/23/25		02/04/2020	Redemption 100.0000		1,154,108	1,154,108	1,153,861	1,153,730	0	378	0	378	0	1,154,108	0	0	0	7,681	05/23/2025
09776M-AM-6	AMERICAN AIRLINES INC TL B 1L 01/01/2020		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	808	05/24/2027
10330J-AU-2	BOYD GAMING CORP TL B 1L 09/14/23		10/15/2020	Redemption 100.0000		51,633	51,633	51,535	51,553	0	80	0	80	0	51,633	0	0	0	354	09/14/2023
11823L-AH-8	HERCULES MERGER SUB LLC TL 1L 11/02/26		12/31/2020	Redemption 100.0000		5,000	5,000	4,894	4,894	0	106	0	106	0	5,000	0	0	0	40	11/02/2026
12505M-AF-3	OUTFRONT MEDIA CAPITAL L TL B 1L 11/18/26		02/19/2020	MORGAN STANLEY HI-YLD Redemption 100.0000		463,750	462,687	462,687	462,687	0	0	0	0	0	462,687	0	1,064	1,064	3,633	11/18/2026
12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L 07/21/25		12/31/2020	Redemption 100.0000		4,167	4,167	4,042	4,042	0	125	0	125	0	4,167	0	0	0	72	07/21/2025
13134M-BE-2	CALPINE CONS FIN/COFC FI TL B5 1L 01/15/24		12/16/2020	Redemption 100.0000		464,682	464,682	462,823	463,171	0	1,510	0	1,510	0	464,682	0	0	0	12,744	01/15/2024
13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		12/31/2020	Redemption 100.0000		11,136	11,136	11,136	11,136	0	0	0	0	0	11,136	0	0	0	210	08/12/2026
13763H-AB-8	CANISTER INTERNATIONAL TL 1L 12/21/26		12/31/2020	Redemption 100.0000		1,085	1,085	1,079	1,079	0	5	0	5	0	1,085	0	0	0	11	12/21/2026
14161J-AB-0	CARDTRONICS USA INC TL B 1L 06/29/27		12/31/2020	Redemption 100.0000		5,000	5,000	4,913	4,913	0	88	0	88	0	5,000	0	0	0	94	06/29/2027

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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
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
14173M-AC-7	CARESTREAM DENTAL TL 1L 09/02/24		12/31/2020	Various		12,611	12,611	12,457	12,465	0	146	0	146	0	12,611	0	0	0	287	09/02/2024
15018L-AJ-0	CEDAR FAIR LP TL B 1L 04/13/24		04/27/2020	Redemption 100.0000		311,333	311,333	311,240	311,237	0	96	0	96	0	311,333	0	0	0	3,325	04/13/2024
15669G-AH-7	CENTURYLINK INC TL B 1L 03/15/27		12/31/2020	Redemption 100.0000		20,000	20,000	19,975	19,975	0	25	0	25	0	20,000	0	0	0	281	03/15/2027
15670B-AB-8	CENTURYLINK INC TL B 1L 01/31/25		01/31/2020	Redemption 100.0000		2,947,500	2,947,500	2,904,172	2,910,737	0	36,763	0	36,763	0	2,947,500	0	0	0	10,965	01/31/2025
15872E-AB-8	CHAMPIONX HOLDING INC TL B 1L 01/01/2027		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,292	06/01/2027
16117L-BX-6	CHARTER COMM OPT LLC/CAP TL B2 1L 02/01/27		12/31/2020	Redemption 100.0000		18,561	18,561	18,561	18,561	0	0	0	0	0	18,561	0	0	0	163	02/01/2027
17148P-AD-3	CHURCHILL DOWNS INC TL B 1L 12/27/24		11/13/2020	JPM FUNDS RECAP		477,741	486,250	487,466	487,255	0	(178)	0	(178)	0	487,078	0	(9,337)	(9,337)	11,946	12/27/2024
17148P-AD-3	CHURCHILL DOWNS INC TL B 1L 12/27/24		09/30/2020	Redemption 100.0000		3,750	3,750	3,759	3,758	0	(8)	0	(8)	0	3,750	0	0	0	35	12/27/2024
17178H-AL-6	CIENA CORP TL B 1L 09/21/25		01/23/2020	Redemption 100.0000		990,000	990,000	988,812	988,938	0	1,062	0	1,062	0	990,000	0	0	0	3,514	09/21/2025
17178H-AM-4	CIENA CORP TL B 1L 01/01/2027		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	3,472	09/28/2025
18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L 07/24/26		12/07/2020	Redemption 100.0000		482,250	482,250	479,839	479,864	0	2,386	0	2,386	0	482,250	0	0	0	8,565	07/24/2026
19257P-AB-0	COHU INC TL B 1L 10/01/25		12/31/2020	Redemption 100.0000		10,380	10,380	10,353	10,353	0	27	0	27	0	10,380	0	0	0	195	10/01/2025
19933M-AL-7	COLUMBUS MCKINNON TL B 1L 01/20/24		02/14/2020	JPM FUNDS RECAP		294,849	292,654	293,386	293,178	0	7	0	7	0	293,185	0	1,665	1,665	2,060	01/20/2024
19933M-AL-7	COLUMBUS MCKINNON TL B 1L 01/20/24		01/01/2020	Various		(270)	(270)	(271)	(230)	0	(40)	0	(40)	0	(270)	0	0	0	0	01/20/2024
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L 04/12/23		12/31/2020	Various		87,321	87,321	87,535	87,475	0	(154)	0	(154)	0	87,321	0	0	0	8,334	04/12/2023
20337E-AQ-4	COMMSCOPE INC TL B2 1L 04/03/26		12/31/2020	Redemption 100.0000		12,500	12,500	12,325	12,338	0	162	0	162	0	12,500	0	0	0	261	04/03/2026
21871Q-AF-1	CORECIVIC INC TL B 1L 12/18/24		12/31/2020	Redemption 100.0000		12,658	12,658	12,354	12,354	0	304	0	304	0	12,658	0	0	0	151	12/18/2024
22207E-BG-8	COTY INC TI B 1L 04/07/25		12/30/2020	Redemption 100.0000		1,130,645	1,130,645	1,082,593	1,089,781	0	40,864	0	40,864	0	1,130,645	0	0	0	28,202	04/07/2025
22860E-AB-8	CROWN SUBSEA COMMUNICATI TL 1L 11/02/25		10/14/2020	Redemption 100.0000		1,447,105	1,447,105	1,398,265	1,403,257	0	43,849	0	43,849	0	1,447,105	0	0	0	68,072	11/02/2025
23338D-AM-8	DXP Enterprises TL B 1L 08/29/23		12/23/2020	Redemption 100.0000		977,500	977,500	983,658	982,326	0	(4,826)	0	(4,826)	0	977,500	0	0	0	54,509	08/29/2023
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25		09/30/2020	Redemption 100.0000		15,000	15,000	14,894	14,907	0	93	0	93	0	15,000	0	0	0	399	12/31/2025
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		12/31/2020	Redemption 100.0000		17,519	17,519	16,756	16,757	0	762	0	762	0	17,519	0	0	0	302	08/24/2026
25456Q-AG-3	DIPLOMAT PHARMACY INC TL B 1L 12/20/24		02/10/2020	Redemption 100.0000		396,058	396,058	395,068	395,192	0	866	0	866	0	396,058	0	0	0	5,011	12/20/2024
26816D-AL-4	DYNOCORP INTERNTL INC TL B 1L 08/18/25		11/20/2020	Redemption 100.0000		987,500	987,500	957,875	958,975	0	28,525	0	28,525	0	987,500	0	0	0	65,255	08/18/2025
26852B-AP-4	EIG INVESTORS CORP TL 1L 02/09/23		02/19/2020	CREDIT SUISSE FIRST BOSTON		349,105	351,711	352,836	352,552	0	14	0	14	0	352,566	0	(3,461)	(3,461)	6,191	02/09/2023
26852B-AP-4	EIG INVESTORS CORP TL 1L 02/09/23		01/01/2020	Various		0	0	0	5	0	(5)	0	(5)	0	0	0	0	0	10	02/09/2023
26928B-AJ-8	EW SCRIPPS CO TL B 1L 10/02/24		12/31/2020	Redemption 100.0000		12,500	12,500	12,461	12,467	0	33	0	33	0	12,500	0	0	0	182	10/02/2024
26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26		12/31/2020	Redemption 100.0000		6,219	6,219	6,219	6,219	0	0	0	0	0	6,219	0	0	0	106	05/01/2026
26928B-AK-5	EW SCRIPPS CO TL B 1L 01/01/2027		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,169)	04/05/2026
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL B 1L 01/01/2027		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	40	02/04/2027
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L 10/01/25		12/31/2020	Various		5,000	5,000	5,035	5,038	0	(38)	0	(38)	0	5,000	0	0	0	152	10/01/2025

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
29088U-AF-4	EMERALD EXPO HOLDINGS INC TL B 1L 05/17/24		01/24/2020	BANK of AMERICA SEC Redemption		681,799	704,701	702,940	703,213	0	(16)	0	(16)	0	703,197	0	(21,399)	(21,399)	3,197	05/17/2024
29088U-AF-4	EMERALD EXPO HOLDINGS INC TL B 1L 05/17/24		01/01/2020	100.0000		1,875	1,875	1,870	1,871	0	4	0	4	0	1,875	0	0	0	0	05/17/2024
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26		12/31/2020	Redemption		10,000	10,000	9,984	9,983	0	17	0	17	0	10,000	0	0	0	253	07/24/2026
29267Y-AM-4	ENERGIZER HOLDINGS INC TL B 1L 01/02/26		12/22/2020	Redemption		1,320,000	1,320,000	1,292,683	1,296,039	0	23,961	0	23,961	0	1,320,000	0	0	0	21,576	01/02/2026
29373U-AC-5	ENVISION HEALTHCARE CORP TL 1L 10/10/25		08/18/2020	MORGAN STANLEY HI-YLD		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)	93,034	10/10/2025
29373U-AC-5	ENVISION HEALTHCARE CORP TL 1L 10/10/25		06/30/2020	Redemption		22,500	22,500	21,985	22,051	0	449	0	449	0	22,500	0	0	0	287	10/10/2025
33774U-AC-2	FISERV INC TL B 1L 02/18/27		12/31/2020	Redemption		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	50	02/18/2027
365556-AU-3	INGERSOLL-RAND SERVICES TL B 1L 03/01/27		12/31/2020	Redemption		3,750	3,750	3,745	3,745	0	5	0	5	0	3,750	0	0	0	44	03/01/2027
365556-AW-9	GARDNER DENVER INC TL B 1L 03/01/27		12/31/2020	Redemption		2,500	2,500	2,463	2,463	0	38	0	38	0	2,500	0	0	0	23	03/01/2027
37249U-AN-6	GENTIVA HEALTH SERVICES TL 1L 07/02/25		01/22/2020	Redemption		942,817	942,817	946,399	945,844	0	(3,027)	0	(3,027)	0	942,817	0	0	0	3,205	07/02/2025
37249U-AU-0	GENTIVA HEALTH SERVICES TL 1L 07/02/25		12/31/2020	Redemption		62,589	62,589	62,589	62,589	0	0	0	0	0	62,589	0	0	0	1,743	07/02/2025
37252K-AP-7	GEO GROUP INC/THE TI B 1L 03/22/24		12/31/2020	Redemption		10,256	10,256	9,179	9,201	0	1,056	0	1,056	0	10,256	0	0	0	205	03/22/2024
38254B-AZ-1	GOODYEAR TIRE & RUBBER TI 2L 03/07/25		06/30/2020	JP MORGAN SEC HI-YIELD		1,910,000	2,000,000	1,941,282	1,946,731	0	5,505	0	5,505	0	1,952,236	0	(42,236)	(42,236)	51,297	03/07/2025
38469E-AC-7	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		12/31/2020	Redemption		2,500	2,500	2,483	2,483	0	17	0	17	0	2,500	0	0	0	43	08/04/2027
39154E-AG-6	GREATBATCH LTD TL B 1L 10/27/22		02/19/2020	MORGAN STANLEY HI-YLD		259,518	258,717	258,717	258,717	0	0	0	0	0	258,717	0	801	801	3,127	10/27/2022
39154E-AG-6	GREATBATCH LTD TL B 1L 10/27/22		01/01/2020	Redemption		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/27/2022
39525Y-AE-9	GREENHILL & CO INC TL B 1L 04/12/24		12/30/2020	Redemption		206,667	206,667	205,633	205,732	0	935	0	935	0	206,667	0	0	0	5,653	04/12/2024
39843P-AG-8	GRIFOLS WORLDWIDE OPERAT TL B 1L 11/15/27		03/06/2020	DEUTSCHE BANK		408,190	416,667	416,667	416,667	0	0	0	0	0	416,667	0	(8,477)	(8,477)	4,272	11/15/2027
404122-AX-1	HCA INC TL B10 1L		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(449)	03/13/2025
40419N-AG-5	HFOTCO LLC TL B 1L 06/26/25		04/01/2020	Redemption		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/26/2025
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		12/31/2020	Various		12,595	12,595	12,148	12,143	0	452	0	452	0	12,595	0	0	0	206	08/18/2025
40435T-AH-0	HS PURCHASER LLC TL 1L 11/19/26		12/31/2020	Redemption		7,494	7,494	7,428	7,428	0	66	0	66	0	7,494	0	0	0	359	11/19/2026
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		01/01/2020	BARCLAYS		984,128	1,000,000	984,128	984,158	0	(30)	0	(30)	0	984,128	0	0	0	0	03/20/2025
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		12/31/2020	Various		15,127	15,127	14,998	14,957	0	169	0	169	0	15,127	0	0	0	458	03/20/2025
42236W-AH-0	Heartland Dental TL 1L 04/30/25		12/31/2020	Redemption		10,144	10,144	10,134	10,134	0	10	0	10	0	10,144	0	0	0	249	04/30/2025
42236W-AJ-6	Heartland Dental TL DD 1L		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	32	04/30/2025
42727C-AC-1	HERITAGE POWER LLC TL B 1L 07/30/26		12/31/2020	Redemption		9,995	9,995	9,795	9,800	0	195	0	195	0	9,995	0	0	0	646	07/30/2026
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25		12/31/2020	Redemption		15,956	15,956	15,956	15,956	0	0	0	0	0	15,956	0	0	0	278	08/04/2025
44932E-AB-6	HYSTER-YALE GROUP INC TL B 1L 05/30/23		12/31/2020	Various		52,778	52,778	52,461	52,482	0	296	0	296	0	52,778	0	0	0	1,380	05/30/2023
44969C-BF-6	QUINTILES IMS INC TL B 1L 03/07/24		02/19/2020	BANK of AMERICA SEC		179,774	179,549	179,693	179,656	0	(10)	0	(10)	0	179,647	0	127	127	(546)	03/07/2024

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										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
58943P-AR-3	MEREDITH CORP TL B 1L 01/31/25		12/31/2020	Redemption 100.0000		7,500	7,500	7,175	7,175	0	325	0	325	0	7,500	0	0	0	110	01/31/2025
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/24		12/31/2020	Redemption 100.0000		5,602	5,602	5,573	5,541	0	61	0	61	0	5,602	0	0	0	180	05/15/2024
62933R-AL-6	NN INC TL B 1L 10/19/22		12/31/2020	Redemption 100.0000		907,092	907,092	896,887	897,862	0	9,230	0	9,230	0	907,092	0	0	0	47,543	10/19/2022
63937Y-AE-1	NAVISTAR TL B 1L 11/06/24		10/30/2020	Redemption 100.0000		15,228	15,228	15,202	15,203	0	26	0	26	0	15,228	0	0	0	224	11/06/2024
64072U-AE-2	CSC HOLDINGS INC TL 1L 07/15/25		10/15/2020	Redemption 100.0000		10,000	10,000	9,953	9,959	0	41	0	41	0	10,000	0	0	0	150	07/15/2025
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		10/15/2020	Redemption 100.0000		3,741	3,741	3,741	3,741	0	0	0	0	0	3,741	0	0	0	76	04/15/2027
65490C-AB-9	NOMAD BUYER INC TL B 1L 08/03/25		05/18/2020	Redemption 100.0000		987,500	987,500	957,875	961,783	0	25,717	0	25,717	0	987,500	0	0	0	26,518	08/03/2025
68162R-AD-3	WEST CORP TL B1 1L 10/10/24		11/13/2020	BARCLAYS		921,294	977,500	965,672	967,467	0	1,751	0	1,751	0	969,218	0	(47,924)	(47,924)	49,049	10/10/2024
68162R-AD-3	WEST CORP TL B1 1L 10/10/24		09/30/2020	Redemption 100.0000		7,500	7,500	7,409	7,423	0	77	0	77	0	7,500	0	0	0	259	10/10/2024
69338C-AH-4	PG&E CORP TL EXIT 1L 06/23/25		12/31/2020	Redemption 100.0000		5,000	5,000	4,940	4,940	0	60	0	60	0	5,000	0	0	0	108	06/23/2025
69431E-BK-8	PACIFIC LIFE CORP DIP-TL 1L 12/31/20		07/01/2020	Redemption 100.0000		750,000	750,000	746,250	747,747	0	2,253	0	2,253	0	750,000	0	0	0	14,665	12/31/2020
69431E-BL-6	PACIFIC LIFE CORP TL DD 1L 01/01/2020		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,250	12/31/2020
69946E-AT-8	PAREXEL TL B 1L 08/11/24		05/28/2020	Various		1,722,089	1,772,443	1,727,881	1,733,551	0	2,392	0	2,392	0	1,735,943	0	(13,855)	(13,855)	19,105	08/11/2024
69946E-AT-8	PAREXEL TL B 1L 08/11/24		01/01/2020	Various		5,032	5,032	4,905	4,921	0	110	0	110	0	5,032	0	0	0	4	08/11/2024
70454B-AT-6	PEABODY ENERGY CORP TL B 1L 03/31/25		12/31/2020	Various		18,495	18,495	16,471	18,421	0	2,022	1,949	73	0	18,495	0	0	0	340	03/31/2025
70583G-AW-2	PELICAN PRODUCTS INC TL B 1L 05/01/25		12/31/2020	Various		15,719	15,719	15,621	15,628	0	91	0	91	0	15,719	0	0	0	390	05/01/2025
72448F-AR-6	PITNEY BOWES INC TL B 1L 01/07/25		12/31/2020	Redemption 100.0000		37,500	37,500	37,074	37,074	0	426	0	426	0	37,500	0	0	0	5,670	01/07/2025
72584D-AE-4	KFC HOLDING CO TL B 1L 04/03/25		12/31/2020	Redemption 100.0000		18,750	18,750	18,731	18,731	0	19	0	19	0	18,750	0	0	0	253	04/03/2025
72749D-AC-0	PLANTRONICS INC TL 1L 07/02/25		09/25/2020	WELLS FARGO BK		1,690,986	1,798,922	1,805,757	1,804,680	0	(786)	0	(786)	0	1,803,895	0	(112,908)	(112,908)	50,552	07/02/2025
73744G-AJ-1	POST HOLDINGS INC TL B 1L 01/01/2020		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	166	05/24/2024
74101Y-AD-0	PRESIDIO HOLDING INC TL B 1L 01/01/2020		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	411	12/19/2026
74839X-AF-6	QUIKRETE HOLDINGS INC TL B 1L 01/01/2020		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	292	02/01/2027
74966F-AL-7	BY CROWN PARENT LLC TL B 1L 01/30/26		12/31/2020	Redemption 100.0000		5,000	5,000	4,975	4,975	0	25	0	25	0	5,000	0	0	0	56	01/30/2026
74966U-AP-5	RPI FINANCE TRUST(ROYALTY PHAR TL B6 1L 03/17/23		02/11/2020	Redemption 100.0000		1,015,060	1,015,060	1,015,568	1,015,378	0	(318)	0	(318)	0	1,015,060	0	0	0	4,413	03/17/2023
75915T-AD-4	LIFEPOINT HOSPITALS INC TL B 1L 11/16/25		12/04/2020	Redemption 100.0000		67,304	67,304	67,472	67,472	0	(168)	0	(168)	0	67,304	0	0	0	2,143	11/16/2025
76171J-AB-7	REYNOLDS CONSUMER PRODUC TL 1L 01/01/2020		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,313	01/30/2027
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/16/25		12/31/2020	Redemption 100.0000		25,000	25,000	25,230	25,196	0	(196)	0	(196)	0	25,000	0	0	0	670	06/16/2025
78404X-AH-8	SBA SENIOR FINANCE II LLC TL B 1L 04/11/25		12/31/2020	Redemption 100.0000		15,738	15,738	15,703	15,708	0	30	0	30	0	15,738	0	0	0	172	04/11/2025
78453J-AC-0	SMG US MIDCO 2 INC TL 1L 01/23/25		01/27/2020	Various		743,093	743,093	741,881	741,892	0	1,202	0	1,202	0	743,093	0	0	0	2,378	01/23/2025
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		12/31/2020	Redemption 100.0000		9,201	9,201	9,201	9,201	0	0	0	0	0	9,201	0	0	0	128	01/23/2025
78466D-BD-5	SS&C TECHNOLOGIES INC TL B3 1L 04/16/25		06/30/2020	CREDIT SUISSE FIRST BOSTON		259,329	272,712	271,021	271,261	0	166	0	166	0	271,427	0	(12,098)	(12,098)	4,046	04/16/2025
78466D-BD-5	SS&C TECHNOLOGIES INC TL B3 1L 04/16/25		07/31/2020	Redemption 100.0000		49,774	49,774	49,465	49,509	0	265	0	265	0	49,774	0	0	0	382	04/16/2025
78466D-BE-3	SS&C TECHNOLOGIES INC TL B4 1L 04/16/25		06/30/2020	CREDIT SUISSE FIRST BOSTON		182,400	191,599	190,411	190,580	0	117	0	117	0	190,697	0	(8,297)	(8,297)	2,843	04/16/2025

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SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
78466D-BE-3	SS&C TECHNOLOGIES INC TL B4 1L 04/16/25		07/31/2020	Redemption 100.0000		18,325	18,325	18,211	18,227	0	97	0	97	0	18,325	0	0	0	281	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES INC TL B5 1L 04/16/25		06/30/2020	BOSTON Redemption 100.0000		467,624	491,158	488,407	488,796	0	273	0	273	0	489,069	0	(21,445)	(21,445)	7,708	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES INC TL B5 1L 04/16/25		06/30/2020	Redemption 100.0000		3,784	3,784	3,763	3,766	0	18	0	18	0	3,784	0	0	0	30	04/16/2025
78516E-AB-8	SABERT CORP TL B 1L 12/10/26		12/30/2020	Redemption 100.0000		16,078	16,078	15,917	15,916	0	162	0	162	0	16,078	0	0	0	770	12/10/2026
79546K-AE-0	SALLY HOLDINGS/SALLY CAP TL B 1L 07/05/24		02/19/2020	JPM FUNDS RECAP Redemption 100.0000		380,363	384,205	381,822	382,230	0	57	0	57	0	382,288	0	(1,925)	(1,925)	2,508	07/05/2024
79546K-AE-0	SALLY HOLDINGS/SALLY CAP TL B 1L 07/05/24		01/01/2020	Redemption 100.0000		1,250	1,250	1,242	1,244	0	6	0	6	0	1,250	0	0	0	0	07/05/2024
80465J-AB-4	SAVAGE ENTERPRISES LLC TL B 1L 08/01/25		05/01/2020	Redemption 100.0000		2,454,545	2,454,545	2,487,191	2,482,430	0	(27,884)	0	(27,884)	0	2,454,545	0	0	0	43,482	08/01/2025
80465J-AD-0	SAVAGE ENTERPRISES LLC TL B 1L 08/01/25		12/29/2020	Redemption 100.0000		166,364	166,364	166,364	166,364	0	0	0	0	0	166,364	0	0	0	2,017	08/01/2025
80862Q-AD-3	SCIENCE APPLICATIONS INTL CORP TL B 1L 10/31/25		08/18/2020	WELLS FARGO Redemption 100.0000		481,066	491,250	483,675	484,584	0	761	0	761	0	485,344	0	(4,278)	(4,278)	9,269	10/31/2025
80862Q-AD-3	SCIENCE APPLICATIONS INTL CORP TL B 1L 10/31/25		07/31/2020	Redemption 100.0000		3,750	3,750	3,692	3,699	0	51	0	51	0	3,750	0	0	0	38	10/31/2025
80862Q-AG-6	SCIENCE APPLICATIONS INTL CORP TL B 1L 01/01/2020		01/01/2020	Various Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	458	03/05/2027
816194-AV-6	SELECT MEDICAL CORP TL B 1L 03/06/25		02/07/2020	JPM FUNDS RECAP Redemption 100.0000		1,002,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	2,500	2,500	0	03/06/2025
816194-AV-6	SELECT MEDICAL CORP TL B 1L 03/06/25		02/28/2020	Various Redemption 100.0000		41,659	41,659	41,627	41,627	0	32	0	32	0	41,659	0	0	0	2	03/06/2025
82568Q-AK-0	SHUTTERFLY INC TL B 1L 09/25/26		12/31/2020	Redemption 100.0000		166,625	166,625	159,368	159,459	0	7,166	0	7,166	0	166,625	0	0	0	3,014	09/25/2026
82621Y-AD-4	LYONS MAGNUS INC TL 1L 11/11/24		12/31/2020	Various Redemption 100.0000		22,614	22,614	22,506	22,515	0	99	0	99	0	22,614	0	0	0	756	11/11/2024
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		12/31/2020	Redemption 100.0000		7,000	7,000	6,965	6,966	0	34	0	34	0	7,000	0	0	0	106	09/30/2026
83417U-AH-9	SOLARWINDS HOLDINGS INC TL 1L 02/05/24		12/14/2020	WELLS FARGO BK Redemption 100.0000		1,310,768	1,327,463	1,328,259	1,328,079	0	(106)	0	(106)	0	1,327,973	0	(17,205)	(17,205)	44,802	02/05/2024
83417U-AH-9	SOLARWINDS HOLDINGS INC TL 1L 02/05/24		09/30/2020	Redemption 100.0000		13,650	13,650	13,658	13,656	0	(6)	0	(6)	0	13,650	0	0	0	197	02/05/2024
85208E-AB-6	SPRINT COMMUNICATIONS TL B 1L 02/29/24		04/01/2020	Redemption 100.0000		972,500	972,500	968,416	969,232	0	3,268	0	3,268	0	972,500	0	0	0	10,439	02/29/2024
85208E-AD-2	SPRINT COMMUNICATIONS TL B 1L 02/03/24		04/01/2020	Redemption 100.0000		990,000	990,000	970,200	973,000	0	17,000	0	17,000	0	990,000	0	0	0	11,892	02/03/2024
855031-AQ-3	STAPLES INC TL B 1L 04/16/26		11/02/2020	Redemption 100.0000		10,000	10,000	9,624	9,644	0	356	0	356	0	10,000	0	0	0	343	04/16/2026
85769E-AR-2	STATION CASINOS LLC TL B 1L 06/08/23		01/01/2020	Redemption 100.0000		437,985	437,985	437,240	437,367	0	618	0	618	0	437,985	0	0	0	1,975	06/08/2023
85769E-AZ-4	STATION CASINOS LLC TL B 1L 02/08/27		12/31/2020	Redemption 100.0000		12,306	12,306	12,291	12,291	0	15	0	15	0	12,306	0	0	0	147	02/08/2027
86816X-AG-5	SUPERIOR INDUSTRIES INTE TL B 1L 03/22/24		03/09/2020	Redemption 100.0000		58,093	58,093	57,222	57,370	0	723	0	723	0	58,093	0	0	0	462	03/22/2024
86880N-AW-3	Surgery Center Holdings Inc TL 1L 01/01/2020		01/01/2020	Various Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	1,247	09/03/2024
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		12/31/2020	Redemption 100.0000		12,475	12,475	12,450	12,448	0	27	0	27	0	12,475	0	0	0	369	05/29/2026
87823Q-AS-3	TIGER MERGER SUB CO TL FILO 1L 06/30/25		12/31/2020	Redemption 100.0000		5,000	5,000	4,800	4,800	0	200	0	200	0	5,000	0	0	0	137	06/30/2025
88037H-AG-9	TENNECO INC TL B 1L 10/01/25		12/31/2020	Redemption 100.0000		10,101	10,101	9,848	9,848	0	253	0	253	0	10,101	0	0	0	218	10/01/2025
88078F-BH-0	TEREX CORP TL 1L 01/31/24		12/31/2020	Redemption 100.0000		4,368	4,368	4,339	4,334	0	34	0	34	0	4,368	0	0	0	124	01/31/2024
88078F-BJ-6	TEREX CORP TL B1 1L 01/31/24		12/31/2020	Redemption 100.0000		3,125	3,125	3,109	3,111	0	14	0	14	0	3,125	0	0	0	72	01/31/2024

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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
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
89071H-AF-6	TOPGOLF INTERNATIONAL INC TL B 1L 02/06/26		02/18/2020	JPM FUNDS RECAP		992,699	992,500	987,790	988,157	0	326	0	326	0	988,483	0	4,216	4,216	17,257	02/06/2026
89071H-AF-6	TOPGOLF INTERNATIONAL INC TL B 1L 02/06/26		01/01/2020	Redemption		2,500	2,500	2,488	2,489	0	11	0	11	0	2,500	0	0	0	0	02/06/2026
89364M-BP-8	TRANSDIGM INC TL F 1L 06/09/23		02/06/2020	Various		1,456,702	1,456,702	1,439,319	1,441,888	0	14,814	0	14,814	0	1,456,702	0	0	0	10,016	06/09/2023
89364M-BR-4	TRANSDIGM INC TL F 1L 12/09/25		12/31/2020	Redemption		14,530	14,530	14,530	14,530	0	0	0	0	0	14,530	0	0	0	228	12/09/2025
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		12/31/2020	Redemption		10,025	10,025	9,971	9,971	0	54	0	54	0	10,025	0	0	0	264	06/28/2026
90349Y-AF-3	US ECOLOGY INC TL B 1L 11/02/26		12/31/2020	Redemption		15,000	15,000	14,505	14,505	0	495	0	495	0	15,000	0	0	0	108	11/02/2026
90351H-AB-4	US FOODS TL B 1L 06/27/23		12/31/2020	Redemption		20,460	20,460	20,051	20,057	0	404	0	404	0	20,460	0	0	0	340	06/27/2023
90385Y-AB-7	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		12/31/2020	Redemption		103,540	103,540	103,029	103,080	0	460	0	460	0	103,540	0	0	0	3,941	08/27/2025
91335P-AE-9	UNIVAR USA INC TL B 1L 07/01/24		12/31/2020	Redemption		77,566	77,566	77,442	77,460	0	106	0	106	0	77,566	0	0	0	105	07/01/2024
91359H-AP-3	UNIVERSAL HEALTH SERVICES TL B 1L 10/26/25		06/29/2020	JP MORGAN SEC HI-YIELD		1,935,438	1,970,000	1,965,075	1,965,798	0	348	0	348	0	1,966,147	0	(30,709)	(30,709)	29,329	10/26/2025
91359H-AP-3	UNIVERSAL HEALTH SERVICES TL B 1L 10/26/25		06/30/2020	Redemption		15,000	15,000	14,963	14,968	0	32	0	32	0	15,000	0	0	0	115	10/26/2025
92537E-AB-4	VERTIV GROUP CORP TL B 1L 03/02/27		12/31/2020	Redemption		7,500	7,500	7,463	7,463	0	38	0	38	0	7,500	0	0	0	152	03/02/2027
92855L-AK-2	VIZIENT INC TL B 1L 05/06/26		02/28/2020	Redemption		248,125	248,125	246,884	246,929	0	1,196	0	1,196	0	248,125	0	0	0	2,130	05/06/2026
92855L-AM-8	VIZIENT INC TL B 1L		01/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	939	05/06/2026
929294-AH-9	WKI HOLDING CO TL B 1L 05/01/24		12/30/2020	Redemption		6,250	6,250	6,156	6,172	0	78	0	78	0	6,250	0	0	0	262	05/01/2024
92940J-AB-4	WR GRACE & CO-CONN TL B1 1L 04/03/25		12/31/2020	Redemption		3,684	3,684	3,687	3,687	0	(2)	0	(2)	0	3,684	0	0	0	71	04/03/2025
92940J-AD-0	WR GRACE & CO-CONN TL B2 1L 04/03/25		12/31/2020	Redemption		6,316	6,316	6,321	6,320	0	(4)	0	(4)	0	6,316	0	0	0	122	04/03/2025
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/31/25		12/31/2020	Redemption		31,579	31,579	31,500	31,503	0	76	0	76	0	31,579	0	0	0	684	03/31/2025
92956R-AG-6	WABASH NATIONAL CORP TL B 1L 09/28/27		12/31/2020	Redemption		2,500	2,500	2,473	2,473	0	27	0	27	0	2,500	0	0	0	21	09/28/2027
95075E-AC-3	WERNER FINCO LP TL 1L 07/24/24		12/31/2020	Redemption		15,000	15,000	14,813	14,845	0	155	0	155	0	15,000	0	0	0	501	07/24/2024
96244U-AB-3	WHATABRANDS LLC TL B 1L 08/02/26		01/24/2020	Redemption		100,000	100,000	99,750	99,741	0	259	0	259	0	100,000	0	0	0	877	08/02/2026
96244U-AD-9	WHATABRANDS LLC TL B 1L 07/31/26		12/31/2020	Redemption		47,552	47,552	46,098	46,098	0	1,454	0	1,454	0	47,552	0	0	0	662	07/31/2026
96758D-BA-0	WIDEPONWEST TL B 1L 08/18/23		12/31/2020	Various		14,884	14,884	14,549	14,551	0	333	0	333	0	14,884	0	0	0	442	08/18/2023
98379E-AH-9	XPO LOGISTICS INC TL B1 1L 02/24/25		12/10/2020	BANK of AMERICA SEC		501,180	500,000	497,500	497,699	0	3,481	0	3,481	0	0	0	0	0	16,782	02/24/2025
98919X-AB-7	ZAYO GROUP LLC TL 1L 03/09/27		12/24/2020	Redemption		218,421	218,421	217,875	217,875	0	546	0	546	0	218,421	0	0	0	5,678	03/09/2027
C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L 06/02/25		06/29/2020	Various		81,364	81,364	81,755	81,742	0	(377)	0	(377)	0	81,364	0	0	0	1,436	06/02/2025
D9000B-AB-8	VERTICAL US NEWCO INC TL B 1L 07/14/27		12/31/2020	Redemption		1,250	1,250	1,225	1,225	0	25	0	25	0	1,250	0	0	0	21	07/14/2027
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L 02/04/25		12/31/2020	Redemption		2,500	2,500	2,377	2,377	0	123	0	123	0	2,500	0	0	0	20	02/04/2025
G3679Y-AC-6	FRONERI US INC TL B 1L 01/29/27		12/31/2020	Redemption		3,125	3,125	3,117	3,117	0	8	0	8	0	3,125	0	0	0	67	01/29/2027
Y5000J-AB-6	INTERNATIONAL SEAWAYS TL 1L 06/22/22		01/28/2020	Redemption		678,157	678,157	676,461	676,851	0	1,306	0	1,306	0	678,157	0	0	0	14,329	06/22/2022

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										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
C4000K-AC-8	GARDA WORLD SECURITY TL B 1L 10/30/26		01/30/2020	Redemption 100.0000		469,402	469,402	460,014	460,153	0	9,249	0	9,249	0	469,402	0	0	0	0	10/30/2026
C6448B-AE-9	ARTERRA WINES CANADA INC TL B1 1L 12/15/23	A	11/25/2020	Redemption 100.0000		1,464,905	1,464,905	1,463,147	1,463,402	0	1,503	0	1,503	0	1,464,905	0	0	0	55,410	12/15/2023
C6901L-AH-0	1011778 BC ULC TL B 1L NUVEI TECHNOLOGIES TL 1L		11/19/26 10/30/25	100.0000 BMO CAPITAL MARKETS		13,420	13,420	13,420	13,420	0	0	0	0	0	13,420	0	0	0	223	11/19/2026
C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 10/30/25		10/22/2020	CORP Redemption 100.0000		164,745	164,983	160,956	161,003	0	515	0	515	0	161,518	0	3,227	3,227	7,682	10/30/2025
C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 10/30/25		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	10/30/2025
C8000C-AB-9	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		10/30/2020	Redemption 100.0000		63,393	63,393	63,266	63,273	0	120	0	120	0	63,393	0	0	0	1,758	04/30/2026
C8614Y-AB-9	XPLORNET COMMUNICATIONS TL 1L 06/10/27		12/31/2020	Redemption 100.0000		6,090	6,090	5,786	5,786	0	305	0	305	0	6,090	0	0	0	126	06/10/2027
LX1720-01-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/22/24	C	12/30/2020	Various Redemption 100.0000		1,150,700	1,150,700	1,144,026	1,145,121	0	5,578	0	5,578	0	1,150,700	0	0	0	29,784	04/22/2024
00135B-AC-7	COBHAM PLC TL B 1L 01/18/27	C	12/31/2020	Redemption 100.0000		1,875	1,875	1,866	1,866	0	9	0	9	0	1,875	0	0	0	52	01/18/2027
46611V-AU-9	JBS USA LUX SA TL B 1L SABLE INTL FINANCE LTD TL B4 1L	C	12/31/2020	Redemption 100.0000		25,000	25,000	24,938	24,938	0	62	0	62	0	25,000	0	0	0	504	05/01/2026
G7739P-AK-6	02/06/26 ENDO INTERNATIONAL TL B 1L	C	01/24/2020	Redemption 100.0000		2,624,000	2,624,000	2,624,525	2,624,427	0	(427)	0	(427)	0	2,624,000	0	0	0	8,833	02/06/2026
L2968E-AB-8	04/29/24 MALLINCKRODT INTERNATIONAL TL B 1L	D	12/31/2020	Various		10,102	10,102	9,624	9,646	0	456	0	456	0	10,102	0	0	0	346	04/29/2024
L6232U-AH-0	02/24/25 SAMSONITE IP HOLDINGS TL B 1L	C	12/31/2020	Various Redemption 100.0000		19,133	19,133	17,590	17,662	0	1,471	0	1,471	0	19,133	0	0	0	135	02/24/2025
L8030P-AF-5	04/25/25 SUNSHINE LUXEMBOURG VII TL B 1L	C	12/31/2020	Redemption 100.0000		32,851	32,851	32,749	32,761	0	89	0	89	0	32,851	0	0	0	84	04/25/2025
L8908Y-AB-4	10/01/26 Various	C	12/31/2020	Redemption 100.0000		10,000	10,000	9,940	9,939	0	61	0	61	0	10,000	0	0	0	34	10/01/2026
82999999. Subtotal - Bonds - Unaffiliated Bank Loans						70,527,244	72,866,351	71,748,764	72,227,523	0	76,473	401,502	(325,029)	0	71,401,313	0	(1,375,248)	(1,375,248)	1,533,606	XXX
83999997. Total - Bonds - Part 4						2,301,820,112	2,322,315,724	2,336,375,883	2,325,207,247	(74,377)	(13,102,080)	14,027,899	(27,204,356)	0	2,297,501,724	0	(4,885,497)	(4,885,497)	70,892,866	XXX
83999998. Total - Bonds - Part 5						318,265,688	301,380,810	313,479,109		0	(84,776)	0	(84,776)	0	313,394,327	0	4,780,026	4,780,026	5,078,140	XXX
83999999. Total - Bonds						2,620,085,800	2,623,696,534	2,649,854,992	2,325,207,247	(74,377)	(13,186,856)	14,027,899	(27,289,132)	0	2,610,896,051	0	(105,471)	(105,471)	75,971,006	XXX
064058-20-9	BANK OF NY MELLON CORP PFD		01/22/2020	Various	50,000.000	1,303,922	0.00	1,147,237	1,147,237	0	0	0	0	0	1,147,237	0	156,685	156,685	0	
064058-20-9	BANK OF NY MELLON CORP PFD		12/21/2020	Call	25.0000	28,593.000	0.00	674,223	674,223	0	0	0	0	0	674,223	0	40,602	40,602	37,171	
693475-83-2	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	204,777	
857477-50-9	STATE STREET CORP PFD		03/16/2020	TENDER OFFER	25,000.000	625,000	0.00	555,825	555,825	0	0	0	0	0	555,825	0	69,175	69,175	8,203	
84999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						7,723,472	XXX	7,332,451	7,332,451	0	0	0	0	0	7,332,451	0	391,021	391,021	250,151	XXX
89999997. Total - Preferred Stocks - Part 4						7,723,472	XXX	7,332,451	7,332,451	0	0	0	0	0	7,332,451	0	391,021	391,021	250,151	XXX
89999998. Total - Preferred Stocks - Part 5							XXX													XXX
89999999. Total - Preferred Stocks						7,723,472	XXX	7,332,451	7,332,451	0	0	0	0	0	7,332,451	0	391,021	391,021	250,151	XXX
001055-10-2	AFLAC INC		01/16/2020	S. G. COWEN SECURITIES CORP.	8,162.000	430,269		424,007	431,770	(7,763)	0	0	(7,763)	0	424,007	0	6,262	6,262	0	
00206R-10-2	AT&T INC		03/13/2020	INVESTMENT TECHNOLOGY GROUP	14,200.000	469,655		391,412	554,936	(163,524)	0	0	(163,524)	0	391,412	0	78,243	78,243	7,384	
00287Y-10-9	ABBVIE INC		09/24/2020	S. G. COWEN SECURITIES CORP.	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 CORP.	953.000	234,096		222,860	222,860	0	0	0	0	0	222,860	0	11,236	11,236	2,078	
053807-10-3	AVNET INC		11/24/2020	S. G. COWEN SECURITIES CORP.	57,316.000	1,724,457		1,867,361	2,432,491	(565,130)	0	0	(565,130)	0	1,867,361	0	(142,904)	(142,904)	36,109	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
060505-10-4	BANK OF AMERICA CORP		11/23/2020	S. G. COWEN SECURITIES																
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		11/24/2020	CORP	65,567,000	1,766,641		961,311	2,309,270	(1,347,959)	0	0	(1,347,959)	0	961,311	0	805,330	805,330	35,406	
097023-10-5	BOEING CO		05/19/2020	Various	31,797,000	7,122,163		5,677,354	5,677,354	0	0	0	0	0	5,677,354	0	1,444,808	1,444,808	0	
				Various	3,361,000	375,632		1,165,357	1,094,879	70,477	0	0	70,477	0	1,165,357	0	(789,725)	(789,725)	6,907	
110122-10-8	BRISTOL-MYERS SQUIBB		02/24/2020	S. G. COWEN SECURITIES																
				CORP	1,761,000	112,604		87,368	113,039	(25,671)	0	0	(25,671)	0	87,368	0	25,237	25,237	792	
149123-10-1	CATERPILLAR INC		10/16/2020	S. G. COWEN SECURITIES																
				CORP	74,838,000	12,556,233		10,456,008	11,026,508	(570,500)	0	0	(570,500)	0	10,456,008	0	2,100,225	2,100,225	229,976	
16119P-10-8	CHARTER COMMUNICATIONS INC-A		08/21/2020	S. G. COWEN SECURITIES																
166764-10-0	CHEVRON CORPORATION		08/19/2020	CORP	6,365,000	3,551,202		1,448,483	3,087,534	(1,639,051)	0	0	(1,639,051)	0	1,448,483	0	2,102,719	2,102,719	0	
244199-10-5	DEERE & COMPANY		12/02/2020	VIRTU FINANCIAL	3,380,000	402,998		402,998	407,324	(4,326)	0	0	(4,326)	0	402,998	0	(109,407)	(109,407)	13,081	
				Various	17,336,000	4,182,031		2,471,154	3,003,635	(532,482)	0	0	(532,482)	0	2,471,154	0	1,710,877	1,710,877	52,701	
25746U-10-9	DOMINION RESOURCES		09/18/2020	S. G. COWEN SECURITIES																
26614N-10-2	DUPONT DE NEMOURS INC		06/29/2020	CORP	1,570,000	123,668		127,275	127,748	(474)	0	0	(474)	0	127,275	0	(3,607)	(3,607)	3,307	
31428X-10-6	FEDEX CORP		12/17/2020	INSTINET	4,300,000	226,818		137,274	137,274	0	0	0	0	0	137,274	0	89,543	89,543	1,290	
				VIRTU FINANCIAL	2,086,000	608,567		306,684	315,424	(8,740)	0	0	(8,740)	0	306,684	0	301,883	301,883	6,780	
369604-10-3	GENERAL ELECTRIC CO		10/19/2020	S. G. COWEN SECURITIES																
370334-10-4	GENERAL MILLS		12/02/2020	CORP	778,287,000	5,645,335		8,592,288	8,685,683	(93,394)	0	0	(93,394)	0	8,592,288	0	(2,946,953)	(2,946,953)	31,131	
37045V-10-0	GENERAL MOTORS CO		08/20/2020	Various	5,168,000	295,710		265,475	276,798	(11,323)	0	0	(11,323)	0	265,475	0	30,234	30,234	6,950	
				Various	9,927,000	287,363		368,106	363,328	4,777	0	0	4,777	0	368,106	0	(80,742)	(80,742)	3,772	
375558-10-3	GILEAD SCIENCES INC		04/07/2020	S. G. COWEN SECURITIES																
38147U-10-7	GOLDMAN SACHS BDC INC		01/31/2020	CORP	6,005,000	443,533		391,791	390,205	1,586	0	0	1,586	0	391,791	0	51,742	51,742	4,083	
40434L-10-5	HP INC		09/24/2020	JP MORGAN - EQ	4,298,000	90,528		91,461	91,461	(10,812)	0	0	(10,812)	0	90,650	0	9,878	9,878	1,934	
437076-10-2	HOME DEPOT		09/18/2020	Various	17,914,000	328,312		363,541	368,133	(4,592)	0	0	(4,592)	0	363,541	0	(35,229)	(35,229)	6,727	
				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	
446150-10-4	HUNTINGTON BANCSHARES INC		01/16/2020	S. G. COWEN SECURITIES																
				CORP	27,861,000	409,005		427,374	420,144	7,230	0	0	7,230	0	427,374	0	(18,369)	(18,369)	0	
459200-10-1	IBM		03/13/2020	S. G. COWEN SECURITIES																
				CORP	2,800,000	296,645		306,179	375,312	(69,133)	0	0	(69,133)	0	306,179	0	(9,534)	(9,534)	4,536	
487836-10-8	KELLOGG CO		09/24/2020	S. G. COWEN SECURITIES																
				CORP	1,486,000	91,790		91,965	102,772	(10,807)	0	0	(10,807)	0	91,965	0	(175)	(175)	2,541	
494368-10-3	KIMBERLY CLARK		07/15/2020	S. G. COWEN SECURITIES																
				CORP	2,437,000	350,714		326,820	335,209	(8,389)	0	0	(8,389)	0	326,820	0	23,894	23,894	4,245	
501044-10-1	KROGER CO		11/12/2020	S. G. COWEN SECURITIES																
				CORP	872,247,000	27,705,702		20,110,479	25,286,441	(5,175,962)	0	0	(5,175,962)	0	20,110,479	0	7,595,224	7,595,224	593,128	
532457-10-8	ELI LILLY		09/24/2020	S. G. COWEN SECURITIES																
				CORP	3,564,000	524,364		396,175	468,417	(72,242)	0	0	(72,242)	0	396,175	0	128,189	128,189	6,129	
58933Y-10-5	MERCK & CO INC		09/24/2020	S. G. COWEN SECURITIES																
				CORP	5,948,000	493,199		533,250	540,971	(7,721)	0	0	(7,721)	0	533,250	0	(40,051)	(40,051)	10,885	
59156R-10-8	METLIFE INC		07/15/2020	S. G. COWEN SECURITIES																
594918-10-4	MICROSOFT CORP		07/15/2020	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	
65339F-10-1	NEXTERA ENERGY INC		12/04/2020	Various	9,199,000	1,577,061		1,377,537	1,442,694	(65,158)	0	0	(65,158)	0	1,377,537	0	199,524	199,524	3,587	
674215-20-7	OASIS PETROLEUM INC NEW COMMON		11/20/2020	VIRTU FINANCIAL	2,362,000	171,995		149,562	149,562	0	0	0	0	0	149,562	0	22,432	22,432	2,480	
702149-10-5	PARTY CITY HOLDINGS INC PARTY CITY		08/11/2020	Cash Adjustment	0	0		15	15	0	0	0	0	0	15	0	(15)	(15)	0	
				Cash Adjustment	1	0		1	1	0	0	0	0	0	1	0	(1)	(1)	0	
713448-10-8	PEPSICO INC		07/15/2020	S. G. COWEN SECURITIES																
717081-10-3	PFIZER INC		11/17/2020	CORP	492,000	66,276		66,839	67,242	(403)	0	0	(403)	0	66,839	0	(563)	(563)	973	
				Spin Off	0	85,617		85,617	88,894	(3,277)	0	0	(3,277)	0	85,617	0	0	0	0	
742718-10-9	PROCTER & GAMBLE CO		11/12/2020	S. G. COWEN SECURITIES																
				CORP	119,702,000	16,943,623		10,016,783	14,950,780	(4,933,997)	0	0	(4,933,997)	0	10,016,783	0	6,926,840	6,926,840	373,231	
74460D-10-9	PUBLIC STORAGE INC REIT		02/24/2020	S. G. COWEN SECURITIES																
78462F-10-3	SPDR TRUST SERIES 1		11/02/2020	CORP	540,000	121,974		128,147	114,998	13,149	0	0	13,149	0	128,147	0	(6,173)	(6,173)	0	
				Various	33,206,000	10,792,230		10,332,133	10,340,400	(8,267)	0	0	(8,267)	0	10,332,133	0	460,097	460,097	38,765	
806857-10-8	SCHLUMBERGER LTD		02/24/2020	S. G. COWEN SECURITIES																
				CORP	2,685,000	84,119		94,142	107,937	(13,795)	0	0	(13,795)	0	94,142	0	(10,023)	(10,023)	2,685	
828806-10-9	SIMON PROPERTY GRP LP REIT		04/09/2020	S. G. COWEN SECURITIES																
872438-10-6	THL CREDIT INC		08/03/2020	CORP	2,316,000	165,354		336,631	344,991	(8,361)	0	0	(8,361)	0	336,631	0	(171,277)	(171,277)	4,864	
				Various	260,293,000	1,935,473		1,935,473	1,642,449	293,024	0	0	293,024	0	1,935,473	0	0	0	80,691	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
87265K-10-2	TPG SPECIALTY LENDING INC		.01/31/2020	KNIGHT SECURITIES	5,815.000	125,647		106,171	124,848	(18,677)	0	0	(18,677)	0	106,171	0	19,475	19,475	39,047	
87265K-10-2	TPG SPECIALTY LENDING INC		.06/16/2020	Various	113,603.000	2,060,802		2,060,802	2,439,056	(378,255)	0	0	(378,255)	0	2,060,802	0	0	0	172,677	
911312-10-6	UNITED PARCEL SERVICE		.12/02/2020	Various	7,065.000	1,157,722		832,682	827,029	5,654	0	0	5,654	0	832,682	0	325,040	325,040	21,201	
913017-10-9	UNITED TECHNOLOGIES		.04/03/2020	Spin Off	0.000	407,011		407,011	428,060	(21,049)	0	0	(21,049)	0	407,011	0	0	0	0	
913017-10-9	UNITED TECHNOLOGIES		.04/03/2020	Tax Free Exchange	6,256.000	483,818		483,818	508,839	(25,021)	0	0	(25,021)	0	483,818	0	0	0	4,598	
929740-10-8	WABTEC CORP		.10/16/2020	S. G. COWEN SECURITIES CORP.	4,180.000	264,666		233,453	325,204	67,736	0	159,487	(91,751)	0	233,453	0	31,213	31,213	1,505	
931142-10-3	WAL-MART		.07/15/2020	S. G. COWEN SECURITIES CORP.	2,650.000	328,746		314,595	314,926	(331)	0	0	(331)	0	314,595	0	14,151	14,151	3,896	
143658-30-0	CARNIVAL CRUISE UNIT	C	.03/19/2020	S. G. COWEN SECURITIES CORP.	32,128.000	378,878		1,065,155	1,633,066	(567,912)	0	0	(567,912)	0	1,065,155	0	(686,277)	(686,277)	16,064	
66987V-10-9	NOVARTIS AG-ADR	D	.08/03/2020	CORP.	4,802.000	408,383		304,656	454,701	(150,045)	0	0	(150,045)	0	304,656	0	103,727	103,727	14,826	
904784-70-9	UNILEVER N V -NY SHARES	D	.07/28/2020	Various	67,845.000	3,544,069		2,786,794	3,898,374	(1,111,579)	0	0	(1,111,579)	0	2,786,794	0	757,274	757,274	39,694	
05494J-10-3	LINDE	D	.08/19/2020	Various	5,220.000	1,268,644		1,035,020	1,103,834	(68,815)	0	0	(68,815)	0	1,035,020	0	233,624	233,624	9,886	
H1467J-10-4	CHUBB LTD	D	.02/24/2020	S. G. COWEN SECURITIES CORP.	2,706.000	438,496		413,182	421,216	(8,034)	0	0	(8,034)	0	413,182	0	25,314	25,314	3,852	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						114,807,251	XXX	94,296,841	111,689,704	(17,233,384)	0	159,487	(17,392,871)	0	94,296,841	0	20,510,408	20,510,408	1,938,343	XXX
9799997. Total - Common Stocks - Part 4						114,807,251	XXX	94,296,841	111,689,704	(17,233,384)	0	159,487	(17,392,871)	0	94,296,841	0	20,510,408	20,510,408	1,938,343	XXX
9799998. Total - Common Stocks - Part 5						13,630,624	XXX	13,755,483		0	0	0	0	0	13,755,483	0	(124,858)	(124,858)	226,048	XXX
9799999. Total - Common Stocks						128,437,875	XXX	108,052,324	111,689,704	(17,233,384)	0	159,487	(17,392,871)	0	108,052,324	0	20,385,550	20,385,550	2,164,391	XXX
9899999. Total - Preferred and Common Stocks						136,161,347	XXX	115,384,775	119,022,155	(17,233,384)	0	159,487	(17,392,871)	0	115,384,775	0	20,776,571	20,776,571	2,414,542	XXX
9999999 - Totals						2,756,247,147	XXX	2,765,239,767	2,444,229,402	(17,307,761)	(13,186,856)	14,187,386	(44,682,003)	0	2,726,280,826	0	20,671,100	20,671,100	78,385,548	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
313384-UJ-6	FHDN AGENCY DEBENTURES 0.700%		03/13/2020	CITIGROUP GLOBAL MKTS	03/16/2020	Maturity	100,000	99,994	99,994	99,994	.0	.0	.0	.0	.0	.0	.0	.0	.6	.0
36176F-Z5-0	G2 G2 765164 3.640% 10/20/61		05/01/2020	Interest Capitalization	06/03/2020	Paydown	2,219	2,219	2,219	2,219	.0	.0	.0	.0	.0	.0	.0	.0	.17	.0
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		08/01/2020	Interest Capitalization	09/03/2020	Paydown	1,294	1,294	1,294	1,294	.0	.0	.0	.0	.0	.0	.0	.0	.24	.0
36297E-Z5-7	G2 G2 710064 4.650% 02/20/61		10/01/2020	Interest Capitalization	12/03/2020	Paydown	12,012	12,012	12,012	12,012	.0	.0	.0	.0	.0	.0	.0	.0	.227	.0
690353-U8-8	OPIC 0.110% 02/15/28		12/03/2020	BANK OF NEW YORK	12/18/2020	BNY MELLON CAPITAL MARKETS	326,296	326,296	326,296	326,296	.0	.0	.0	.0	.0	.0	.0	.0	.36	.20
690353-X5-1	OPIC AGENCY DEBENTURES 0.150%		05/07/2020	WELLS FARGO	05/07/2020	WELLS FARGO	4,800,000	4,800,000	4,800,000	4,800,000	.0	.0	.0	.0	.0	.0	.0	.0	17,927	17,818
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 1.900% 01/20/35		12/03/2020	STIFEL NICHOLAS	12/18/2020	STIFEL NICHOLAS	198,320	198,320	198,320	198,320	.0	.0	.0	.0	.0	.0	.0	.0	.46	.34
90376P-BA-8	INT DEV FIN CORP 0.090% 08/13/27		06/08/2020	WELLS FARGO	06/12/2020	WELLS FARGO	4,000,000	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.0	.0	.0	.0	.98	.0
90376P-B6-5	INT DEV FIN CORP AGENCY DEBENTURES 0.080% 06/20/28		06/29/2020	WELLS FARGO	09/03/2020	WELLS FARGO	5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	.0	.0	.0	1,822	.0
912828-4Y-3	U S TREASURY 2.625% 08/31/20		01/23/2020	Various	03/18/2020	Various	14,325,000	14,417,301	14,425,876	14,405,816	.0	(11,485)	.0	(11,485)	.0	.0	20,060	20,060	198,169	142,749
912828-YV-6	U S TREASURY 1.500% 11/30/24		01/08/2020	NOMURA SECURITIES INTERNATIONAL	03/13/2020	Various	11,000,000	10,942,888	11,125,769	10,943,864	.0	.975	.0	.975	.0	.0	181,905	181,905	32,627	18,033
912828-Z5-2	U S TREASURY 1.375% 01/31/25		02/27/2020	Various	05/20/2020	Various	8,605,000	8,680,685	8,979,708	8,679,447	.0	(1,238)	.0	(1,238)	.0	.0	300,261	300,261	24,389	7,439
0599999. Subtotal - Bonds - U.S. Governments							48,370,141	48,481,009	48,971,488	48,469,262	0	(11,748)	0	(11,748)	0	0	502,226	502,226	275,388	186,093
30316A-AJ-2	FRESB 2020-SB77 X1 1.089% 06/25/40		08/13/2020	J P MORGAN SEC	09/15/2020	NATIONAL ALLIANCE SECURITIES	.0	3,127,914	3,410,556	3,127,914	.0	.0	.0	.0	.0	.0	282,643	282,643	68,211	29,026
30316A-AJ-2	FRESB 2020-SB77 X1 1.089% 06/25/40		08/13/2020	J P MORGAN SEC	09/01/2020	Paydown	.0	1,782	.0	.0	.0	(1,782)	.0	(1,782)	.0	.0	.0	.0	.25	.17
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 12/01/30		03/12/2020	BARCLAYS	03/23/2020	BARCLAYS	13,100,000	13,100,000	13,100,000	13,100,000	.0	.0	.0	.0	.0	.0	.0	.0	53,012	5,224
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 01/16/25		02/03/2020	BARCLAYS	03/10/2020	BARCLAYS	10,000,000	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	.0	.0	.0	17,964	.0
62630W-EC-7	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.430% 05/01/24		05/07/2020	BARCLAYS	05/07/2020	BARCLAYS	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	.0	.0	.0	.33	.0
3199999. Subtotal - Bonds - U.S. Special Revenues							25,100,000	28,229,696	28,510,556	28,227,914	0	(1,782)	0	(1,782)	0	0	282,643	282,643	139,245	34,267
87303*-AA-9	THL Credit 5.000% 12/03/24		09/30/2020	Tax Free Exchange	11/25/2020	Tax Free Exchange	5,399,034	5,399,034	5,399,034	5,399,034	.0	.0	.0	.0	.0	.0	.0	.0	159,947	.0
05601@-AA-8	Benefit Street Partners 6.000%		09/30/2020	PRIVATE PLACEMENT	11/25/2020	Tax Free Exchange	2,612,553	2,612,553	2,612,553	2,612,553	.0	.0	.0	.0	.0	.0	.0	.0	144,126	.0
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		03/06/2020	Tax Free Exchange	08/26/2020	Redemption 100.0000	956,000	956,000	956,000	956,000	.0	.0	.0	.0	.0	.0	.0	.0	8,561	.0
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		11/20/2020	Tax Free Exchange	11/25/2020	Tax Free Exchange	4,675,749	4,675,749	4,675,749	4,675,749	.0	.0	.0	.0	.0	.0	.0	.0	181,396	.0
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		11/25/2020	Tax Free Exchange	12/28/2020	Tax Free Exchange	8,738,494	8,738,494	8,738,494	8,738,494	.0	.0	.0	.0	.0	.0	.0	.0	129,621	.0
00178U-AB-5	AMSR 2020-SFR2 B 2.033% 07/17/37		06/05/2020	DEUTSCHE BANK	06/23/2020	BARCLAYS	5,000,000	4,999,862	5,044,141	4,999,861	.0	(1)	.0	(1)	.0	.0	44,280	44,280	1,977	.0
00206R-CK-6	AT&T INC 1.238% 06/30/20		03/30/2020	TD SECURITIES	06/30/2020	Maturity	1,070,000	1,063,056	1,070,000	1,070,000	.0	6,944	.0	6,944	.0	.0	.0	.0	6,302	137
00206R-CN-0	AT&T INC 3.400% 05/15/25		03/19/2020	MARKET AXESS	04/03/2020	CITIGROUP GLOBAL MKTS	350,000	308,448	357,445	308,777	.0	.329	.0	.329	.0	.0	48,667	48,667	4,694	4,132
00287Y-CE-7	ABBYIE INC 5.000% 12/15/21		05/15/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	25,000,000	25,506,515	25,314,865	25,314,865	.0	(191,649)	.0	(191,649)	.0	.0	.0	.0	1,159,722	520,833
00287Y-CF-4	ABBYIE INC 3.450% 03/15/22		05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	5,000,000	5,011,671	5,008,141	5,008,141	.0	(3,531)	.0	(3,531)	.0	.0	.0	.0	116,917	28,271
00287Y-CJ-6	ABBYIE INC 3.850% 06/15/24		05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	6,000,000	5,989,514	5,990,746	5,990,746	.0	1,232	.0	1,232	.0	.0	.0	.0	214,317	95,608
013092-AC-5	ALBERTSONS COS/SAFEWAY 4.625%		03/26/2020	ALBERTSONS COS/SAFEWAY	01/15/27															
02665W-BS-9	AMERICAN HONDA FINANCE 0.542%		03/27/2020	BANK OF AMERICA SEC	08/24/2020	BANK of AMERICA SEC	310,000	282,100	326,570	283,500	.0	1,400	.0	1,400	.0	.0	43,069	43,069	10,912	5,098
03254T-AC-7	PARTY CITY HOLDINGS INC 10.000%		08/11/2020	TD SECURITIES	07/20/2020	Maturity	5,000,000	4,953,400	5,000,000	5,000,000	.0	46,600	.0	46,600	.0	.0	.0	.0	43,875	20,311
03254T-AC-7	PARTY CITY HOLDINGS INC 10.000%		08/11/2020	Taxable Exchange	10/13/2020	SEAPORT GROUP LLC	1,185,793	1,110,780	1,013,853	1,110,780	.0	.0	.0	.0	.0	.0	(96,927)	(96,927)	.0	.0
03254T-AC-7	ASBURY AUTMOTIVE GROUP 4.750%		08/11/2020	Taxable Exchange	08/11/2020	Cash Adjustment	.1	.1	.0	.1	.0	.0	.0	.0	.0	.0	(1)	(1)	.0	.0
043436-AT-1	ASBURY AUTMOTIVE GROUP 4.750%		02/06/2020	BANK OF AMERICA SEC	03/30/2020	Call 100.0000	2,330,000	2,367,863	2,330,000	2,367,306	.0	(557)	.0	(557)	.0	.0	(37,306)	(37,306)	12,605	.0
043436-AT-1	ASCENT RESOURCES/ARU FIN 7.000%		02/06/2020	BANK OF AMERICA SEC	11/12/2020	Tax Free Exchange	2,670,000	2,713,388	2,709,929	2,709,929	.0	(3,459)	.0	(3,459)	.0	.0	.0	.0	92,653	.0
04364V-AG-8	11/01/26		08/26/2020	MARKET AXESS	09/23/2020	BANK of AMERICA SEC	64,000	43,040	50,240	43,202	.0	162	.0	162	.0	.0	7,038	7,038	1,792	1,456
04684T-AL-5	A10 2017-1A D 4.700% 03/15/36		07/28/2020	BTIG LLC	09/15/2020	Paydown	600,000	589,500	600,000	600,000	.0	10,500	.0	10,500	.0	.0	.0	.0	4,700	1,175

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
052769-A6-1	AUTODESK INC 2.850% 01/15/30		01/07/2020	CITIGROUP GLOBAL MKTS	03/04/2020	MORGAN STANLEY FIXED INC	5,000,000	4,988,750	5,333,300	4,988,786	.0	.36	.0	.36	.0	.0	344,514	344,514	20,583	.0
12513Y-AJ-9	CD 2007-CD4 AJ 5.398% 12/11/49		06/15/2020	BREAN CAPITAL LLC	12/01/2020	Paydown	159,706	158,908	167,698	167,698	.0	8,791	.0	8,791	.0	.0	.0	.0	4,235	383
12593G-AD-4	COMM 2015-PC1 A3 3.725% 07/10/50		01/15/2020	DEUTSCHE BANK	12/01/2020	Paydown	200,000	199,969	200,000	200,000	.0	.31	.0	.31	.0	.0	.0	.0	6,829	331
14161T-AA-0	CARDTRONICS INC / USA 5.500% 05/01/25		05/20/2020	Various	12/10/2020	STIFEL NICHOLAS	451,000	416,048	466,221	419,405	.0	3,358	.0	3,358	.0	.0	46,816	46,816	15,365	1,394
14448C-AA-2	CARRIER GLOBAL CORP 2.722% 02/15/30		05/13/2020	MARKET AXESS	09/23/2020	J P MORGAN SEC	700,000	646,002	737,226	647,680	.0	1,678	.0	1,678	.0	.0	89,546	89,546	11,009	4,128
14448C-AA-2	CARRIER GLOBAL CORP 2.722% 02/15/30		12/04/2020	BNP SECURITIES	12/10/2020	Tax Free Exchange	10,000,000	10,600,100	10,599,591	10,599,591	.0	(509)	.0	(509)	.0	.0	.0	.0	86,953	84,684
14448C-AB-0	CARRIER GLOBAL CORP 3.377% 04/05/40		02/13/2020	GOLDMAN SACHS	12/09/2020	Tax Free Exchange	5,000,000	4,999,800	4,999,817	4,999,817	.0	.17	.0	.17	.0	.0	.0	.0	132,266	.0
233293-AQ-2	DPL INC 4.350% 04/15/29		03/24/2020	Tax Free Exchange	12/09/2020	Various	750,000	704,696	836,262	707,213	.0	2,517	.0	2,517	.0	.0	129,049	129,049	21,388	.0
233851-BR-4	DAIMLER FINANCE NA LLC 2.250%		03/02/20	LLOYDS SECURITIES	03/02/2020	Maturity	4,000,000	4,001,680	4,000,000	4,000,000	.0	(1,680)	.0	(1,680)	.0	.0	.0	.0	45,000	31,750
233851-BV-5	DAIMLER FINANCE NA LLC 2.450%		05/18/20	LLOYDS SECURITIES	05/18/2020	Maturity	5,200,000	5,209,048	5,200,000	5,200,000	.0	(9,048)	.0	(9,048)	.0	.0	.0	.0	63,700	20,526
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		03/13/2020	Various	08/20/2020	BARCLAYS	875,000	866,250	919,844	867,801	.0	1,551	.0	1,551	.0	.0	52,043	52,043	31,272	8,853
25470X-AQ-8	DISH DBS CORP 5.125% 05/01/20		03/20/2020	MITSUBISHI UFJ SECURITIES	05/01/2020	Maturity	500,000	491,400	500,000	500,000	.0	8,600	.0	8,600	.0	.0	.0	.0	12,813	10,179
26884L-AH-2	EQT CORP 6.125% 02/01/25		01/15/2020	Various	04/08/2020	J P MORGAN SEC	900,000	902,044	771,750	901,926	.0	(118)	.0	(118)	.0	.0	(130,176)	(130,176)	12,556	.0
30261X-AA-6	FREMF Mortgage T2010K9 FREMF 2010-K9 B 5.403% 09/25/45		06/11/2020	MORGAN STANLEY FIXED INC	08/01/2020	Paydown	200,000	200,828	200,000	200,000	.0	(828)	.0	(828)	.0	.0	.0	.0	1,560	412
30261Y-AL-0	FREMF 2011-K10 B 4.685% 11/25/49		06/11/2020	MORGAN STANLEY FIXED INC	10/01/2020	Paydown	100,000	100,863	100,000	100,000	.0	(863)	.0	(863)	.0	.0	.0	.0	1,532	179
30262B-AL-9	FREMF Mortgage T2011K11 2011-K11 B 4.295% 12/25/48		06/01/2020	BREAN CAPITAL LLC	12/01/2020	Paydown	200,000	202,594	200,000	200,000	.0	(2,594)	.0	(2,594)	.0	.0	.0	.0	4,075	49
30291U-AQ-1	FREMF 2014-K714 C 4.253% 01/25/47		01/10/2020	BARCLAYS	10/01/2020	Paydown	200,000	201,820	200,000	200,000	.0	(1,820)	.0	(1,820)	.0	.0	.0	.0	6,219	278
31677Q-BK-4	FIFTH THIRD BANK 2.200% 10/30/20		03/10/2020	HILLTOP SECURITIES INC.	09/30/2020	Redemption	2,200,000	2,211,462	2,200,000	2,200,000	.0	(11,462)	.0	(11,462)	.0	.0	.0	.0	44,367	17,747
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		03/11/2020	STIFEL NICHOLAS	07/15/2020	Maturity	4,240,000	4,281,128	4,240,000	4,240,000	.0	(41,128)	.0	(41,128)	.0	.0	.0	.0	115,540	37,230
345397-XK-4	FORD MOTOR CREDIT 3.157% 08/04/20		04/02/2020	STIFEL NICHOLAS	04/08/2020	MARKET AXESS	311,000	301,670	302,709	302,196	.0	526	.0	526	.0	.0	513	513	1,882	1,691
35137L-AD-7	FOX CORP 5.476% 01/25/39		03/12/2020	GOLDMAN SACHS	03/17/2020	Tax Free Exchange	3,000,000	3,657,360	3,656,161	3,656,161	.0	(1,199)	.0	(1,199)	.0	.0	.0	.0	31,031	23,273
361841-AH-2	GLP CAPITAL LP / FIN II 5.375% 04/15/26		03/26/2020	MARKET AXESS	09/23/2020	Various	500,000	447,740	555,251	450,713	.0	2,973	.0	2,973	.0	.0	104,538	104,538	23,878	12,318
36251G-AN-4	GSMS 2016-RENT E 4.202% 02/10/29		05/13/2020	BROWNSTONE INV GROUP,LLC	11/01/2020	Paydown	4,340,000	4,266,763	4,340,000	4,340,000	.0	73,238	.0	73,238	.0	.0	.0	.0	90,208	6,864
36255X-AA-1	GLS Auto Receiva20183A st 2018-3A A 3.350% 08/15/22		06/04/2020	BARCLAYS	12/15/2020	Paydown	207,293	208,232	207,293	207,293	.0	(939)	.0	(939)	.0	.0	.0	.0	2,041	444
37185L-AG-7	GENESIS ENERGY 6.000% 05/15/23		08/19/2020	Various	12/14/2020	TENDER OFFER	925,000	876,518	942,020	881,761	.0	5,243	.0	5,243	.0	.0	60,259	60,259	32,683	14,714
37185L-AL-6	GENESIS ENERGY 7.750% 02/01/28		01/09/2020	BMO CAPITAL MARKETS CORP	08/24/2020	Various	1,000,000	1,000,000	899,079	1,000,000	.0	.0	.0	.0	.0	.0	(100,921)	(100,921)	47,169	.0
40010P-AA-6	GRUBHUB HOLDINGS INC 5.500% 07/01/27		08/26/2020	MARKET AXESS	12/09/2020	JEFFERIES & CO	590,000	619,500	619,500	617,516	.0	(1,984)	.0	(1,984)	.0	.0	1,984	1,984	14,422	5,138
42806D-AJ-8	HERTZ 2015-3A B 3.710% 09/25/21		01/25/2020	Interest Capitalization	08/04/2020	BANK of AMERICA SEC	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
44891A-BF-3	HYUNDAI CAPITAL AMERICA 2.650% 02/10/25		02/05/2020	MITSUBISHI UFJ SECURITIES	09/23/2020	ANZ Securities	1,000,000	998,140	1,033,780	998,343	.0	203	.0	203	.0	.0	35,437	35,437	16,563	.0
44891A-BG-1	HYUNDAI CAPITAL AMERICA 3.000% 02/10/27		02/05/2020	MITSUBISHI UFJ SECURITIES	03/06/2020	ANZ Securities	10,000,000	9,969,900	10,226,300	9,970,065	.0	165	.0	165	.0	.0	256,235	256,235	25,000	.0
451102-BU-0	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		01/06/2020	JEFFERIES & CO	01/06/2020	JEFFERIES & CO	1,731,000	1,765,620	1,767,784	1,765,620	.0	.0	.0	.0	.0	.0	2,164	2,164	28,093	28,093
451102-BU-0	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		01/06/2020	JEFFERIES & CO	03/13/2020	Tax Free Exchange	1,990,000	2,029,800	2,028,470	2,028,470	.0	(1,330)	.0	(1,330)	.0	.0	.0	.0	.0	32,296
45674C-AA-1	INFOR INC 1.750% 07/15/25		06/02/2020	MIZUHO SECURITIES USA INC	09/08/2020	SUSQUEHANNA	15,000,000	14,982,300	15,520,500	14,983,022	.0	722	.0	722	.0	.0	537,478	537,478	69,271	.0
46284P-AP-9	IRON MOUNTAIN INC 5.750% 08/15/24		03/13/2020	Various	07/02/2020	Call	583,000	576,485	588,585	576,854	.0	369	.0	369	.0	.0	6,146	6,146	18,342	2,980
46645F-AG-5	JP MORGAN CHASE 2015UES AL MOR 2015-UES B 3.387% 09/05/32		03/03/2020	J P MORGAN SEC	09/01/2020	Paydown	200,000	200,063	200,000	200,000	.0	(63)	.0	(63)	.0	.0	.0	.0	3,387	75
48128B-AH-4	JPMORGAN CHASE & CO 4.000% Perpet. KRAFT FOODS GROUP INC 5.000% 06/04/42		02/25/2020	J P MORGAN SEC	12/03/2020	CREDIT SUISSE FIRST BOSTON	850,000	841,075	852,125	841,075	.0	.0	.0	.0	.0	.0	11,050	11,050	26,728	283
50076Q-AE-6	CITIGROUP GLOBAL MKTS		08/26/2020	CITIGROUP GLOBAL MKTS	09/23/2020	CITIGROUP GLOBAL MKTS	800,000	888,000	878,000	887,816	.0	(184)	.0	(184)	.0	.0	(9,816)	(9,816)	12,333	9,333
548661-DJ-8	LOWES COMPANIES 4.500% 04/15/30		04/09/2020	BNP SECURITIES	09/23/2020	GOLDMAN SACHS	700,000	797,167	868,385	793,284	.0	(3,883)	.0	(3,883)	.0	.0	75,101	75,101	15,663	1,575
55336V-BG-4	MPLX LP 1.130% 09/09/21		04/08/2020	RBC/DAIN	09/13/2020	Call	500,000	465,000	500,000	475,102	.0	10,102	.0	10,102	.0	.0	24,898	24,898	4,040	923

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
573334-AH-2	MARTIN MIDSTREAM PARTNER 11.500%		08/26/2020	Taxable Exchange	10/28/2020	Various	7,608,000	6,942,300	6,866,909	6,955,837	.0	13,537	.0	13,537	.0	.0	(88,928)	(88,928)	172,099	.0
581557-BM-6	MOKESSON CORP 3.650% 11/30/20		07/14/2020	US BANCORP	11/30/2020	Maturity	2,750,000	2,782,890	2,750,000	2,750,000	.0	(32,890)	.0	(32,890)	.0	.0	.0	.0	50,188	12,826
589433-AC-5	MEREDITH CORP 6.500% 07/01/25		09/14/2020	Various	12/09/2020	JEFFERIES & CO MORGAN STANLEY FIXED INC	509,000	525,463	547,811	524,396	.0	(1,067)	.0	(1,067)	.0	.0	23,416	23,416	14,888	5,463
617446-BL-6	MORGAN STANLEY 2.699% 01/22/31		01/16/2020	MORGAN STANLEY FIXED INC	03/06/2020		10,000,000	10,000,000	10,466,500	10,000,000	.0	.0	.0	.0	.0	.0	466,500	466,500	35,987	.0
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		07/29/2020	FTN FINANCIAL SECURITIES	10/01/2020	Paydown	200,446	200,697	200,446	200,446	.0	(251)	.0	(251)	.0	.0	.0	.0	2,285	841
63938C-AE-8	NAVIENT CORP-WHEN DISTRIBUTE 7.250%		09/25/23																	
65341X-AA-6	NEXSTAR BROADCASTING INC 5.625% 08/01/24		03/31/2020	CITIGROUP GLOBAL MKTS	08/20/2020	Various	500,000	476,875	514,599	478,437	.0	1,562	.0	1,562	.0	.0	36,162	36,162	13,993	4,766
668138-AA-8	NORTHWESTERN MUTUAL LIFE 3.850% 09/30/47		04/07/2020	KEY BANC-MCDONALD	04/28/2020	WELLS FARGO	700,000	681,331	799,372	681,341	.0	10	.0	10	.0	.0	118,031	118,031	2,246	674
67103H-AJ-6	O'REILLY AUTOMOTIVE INC 4.200% 04/01/30		03/26/2020	US BANCORP	09/23/2020	SUSQUEHANNA	700,000	702,912	841,421	702,795	.0	(117)	.0	(117)	.0	.0	138,626	138,626	14,537	245
675842-AA-6	ODENDOTN BAPTIST CHURCH VRDN 0.700% 07/01/22		12/03/2020	ZIEGLER SECURITIES	12/22/2020	ZIEGLER SECURITIES	145,000	145,000	145,000	145,000	.0	.0	.0	.0	.0	.0	.0	.0	.60	2
68902V-AA-5	OTIS WORLDWIDE CORP 3.112% 02/15/40		02/19/2020	CITIGROUP GLOBAL MKTS	09/08/2020	Tax Free Exchange	5,000,000	4,999,300	4,999,211	4,999,211	.0	(89)	.0	(89)	.0	.0	.0	.0	82,554	.0
702150-AE-3	PARTY CITY HOLDINGS INC 5.335% 07/15/25		08/11/2020	Taxable Exchange	10/13/2020	WELLS FARGO	2,193,693	1,288,137	1,617,849	1,308,489	.0	20,352	.0	20,352	.0	.0	309,360	309,360	26,279	.0
702150-AE-3	PARTY CITY HOLDINGS INC 5.335% 07/15/25		08/11/2020	Taxable Exchange	08/11/2020	Cash Adjustment	.1	.1	.0	.1	.0	.0	.0	.0	.0	.0	(.1)	(.1)	.0	.0
70959W-AH-6	PENSKE AUTO GROUP INC 3.750% 08/15/20		03/20/2020	BANK of AMERICA SEC	08/15/2020	Maturity	500,000	486,150	500,000	500,000	.0	13,850	.0	13,850	.0	.0	.0	.0	9,375	2,031
74333K-AA-6	PROG 2017-SFR2 A 2.897% 12/17/34		09/22/2020	BARCLAYS	10/01/2020	Paydown	199,628	200,322	199,628	199,628	.0	(694)	.0	(694)	.0	.0	.0	.0	2,478	369
747262-AS-2	QVC INC 4.850% 04/01/24		02/07/2020	STIFEL NICHOLAS	08/06/2020	RBC/DAIN	1,000,000	1,049,710	1,053,750	1,044,116	.0	(5,594)	.0	(5,594)	.0	.0	9,634	9,634	41,629	17,514
756109-AX-2	REALTY INCOME CORP 3.250% 01/15/31		05/06/2020	Various	10/27/2020	SUNTRUST	700,000	695,953	774,067	696,060	.0	107	.0	107	.0	.0	78,007	78,007	10,806	.0
776743-AG-1	ROPER TECHNOLOGIES INC 2.950% 09/15/29		04/14/2020	WELLS FARGO	07/13/2020	SUSQUEHANNA	700,000	727,349	769,797	726,684	.0	(665)	.0	(665)	.0	.0	43,113	43,113	6,883	1,778
78442F-EQ-7	NAVIENT CORP 5.500% 01/25/23		03/31/2020	Various	12/09/2020	SUMRIDGE PARTNERS	230,000	207,113	239,545	212,196	.0	5,083	.0	5,083	.0	.0	27,349	27,349	11,104	2,325
808625-AA-5	SCIENCE APPLICATIONS INT 4.875% 04/01/28		03/04/2020	CITIGROUP GLOBAL MKTS	03/04/2020	STIFEL NICHOLAS	190,000	190,000	194,750	190,000	.0	.0	.0	.0	.0	.0	4,750	4,750	.0	.0
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		09/17/2020	Various	12/09/2020	MARKET AXESS AMHERST SECURITIES GROUP	377,000	381,313	407,680	381,214	.0	(98)	.0	(98)	.0	.0	26,466	26,466	3,880	.0
871829-BL-0	SYSCO CORP 5.950% 04/01/30		03/31/2020	Various	12/08/2020		700,000	709,737	924,434	709,125	.0	(612)	.0	(612)	.0	.0	215,309	215,309	28,692	.0
87264A-AN-5	T-MOBILE USA INC 6.375% 03/01/25		03/13/2020	Various	09/01/2020	Call 102.1250	3,500,000	3,585,625	3,574,375	3,570,656	.0	(14,969)	.0	(14,969)	.0	.0	(70,656)	(70,656)	185,938	9,917
883556-CG-5	THERMO FISHER SCIENTIFIC 4.497% 03/25/30		03/23/2020	J P MORGAN SEC	05/05/2020	BARCLAYS	500,000	500,000	605,150	500,000	.0	.0	.0	.0	.0	.0	105,150	105,150	2,623	.0
90349D-AU-6	UBSBB 2012-C3 D 5.198% 08/10/49		02/06/2020	BARCLAYS	12/09/2020	BTIG LLC	200,000	209,313	203,938	206,302	.0	(3,010)	.0	(3,010)	.0	.0	(2,365)	(2,365)	8,812	260
92939F-AS-8	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21		07/10/2020	WELLS FARGO	09/01/2020	Paydown	187,719	189,464	187,719	187,719	.0	(1,745)	.0	(1,745)	.0	.0	.0	.0	17,489	232
988498-AM-3	A3 3.428% 08/15/47		04/01/2020	Various	08/24/2020	CITIGROUP GLOBAL MKTS	151,000	154,194	167,944	153,904	.0	(290)	.0	(290)	.0	.0	14,040	14,040	4,714	27
136069-VX-6	YUM! BRANDS INC 7.750% 04/01/25	A	07/02/2020	TD SECURITIES	10/05/2020	Maturity	2,000,000	2,009,260	2,000,000	2,000,000	.0	(9,260)	.0	(9,260)	.0	.0	.0	.0	21,000	10,733
91911K-AA-1	CANADIAN IMPERIAL BANK 2.100% 10/05/20	A	03/17/2020	MARKET AXESS	06/12/2020	Call 101.6250	700,000	687,750	711,375	688,984	.0	1,234	.0	1,234	.0	.0	11,016	11,016	22,118	506
25243Y-AW-9	VALEANT PHARMA 6.500% 03/15/22	D	04/06/2020	GOLDMAN SACHS	05/18/2020	Maturity	2,545,000	2,544,237	2,545,000	2,545,000	.0	764	.0	764	.0	.0	.0	.0	12,291	6,828
46590X-AB-2	DIAGEO PLC 0.626% 05/18/20	D	09/01/2020	RBC/DAIN	10/23/2020	Various	600,000	666,785	663,853	666,022	.0	(763)	.0	(763)	.0	.0	(2,169)	(2,169)	8,421	4,182
46650C-AB-5	JBS USA FOOD FINANCE 5.500% 01/15/30	D	03/23/2020	JBS INVESTMENTS II GMBH 5.750%	03/24/2020	JEFFERIES & CO	4,200,000	3,402,000	3,370,500	3,402,192	.0	192	.0	192	.0	.0	(31,692)	(31,692)	47,629	46,958
472141-AA-8	JBSBZ 6.750% 02/15/28	D	09/24/2020	CREDIT SUISSE FIRST BOSTON	10/20/2020	Various	183,000	199,470	205,038	199,343	.0	(127)	.0	(127)	.0	.0	5,694	5,694	2,299	1,475
629571-AA-8	NABORS INDUSTRIES LTD 7.250% 01/15/26	D	01/07/2020	CITIGROUP GLOBAL MKTS	05/01/2020	Cantor Fitzgerald Fixed	171,000	171,000	70,110	171,000	.0	.0	.0	.0	.0	.0	(100,890)	(100,890)	3,960	.0
629571-AB-6	NABORS INDUSTRIES LTD 7.500% 01/15/28	D	01/07/2020	CITIGROUP GLOBAL MKTS	04/30/2020	JEFFERIES & CO	200,000	200,000	82,000	200,000	.0	.0	.0	.0	.0	.0	(118,000)	(118,000)	4,750	.0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							212,300,110	211,698,930	214,468,264	211,592,410	0	(106,513)	0	(106,513)	0	0	2,784,516	2,784,516	4,276,173	1,165,371

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
464287-24-2	ISHARES IBOXX INVESTMENT GRADE		03/13/2020	INVESTMENT TECHNOLOGY GROUP	06/29/2020	Various	0.000	2,144,397	2,324,644	2,144,397	0	0	0	0	0	0	180,247	180,247	11,170	0
464288-51-3	ISHARES IBOXX \$ HY CORP BOND ETF		03/25/2020	Various	12/15/2020	Various	0.000	5,610,565	6,385,012	5,610,565	0	0	0	0	0	0	774,447	774,447	193,407	0
46429B-65-5	ISHARES FLOATING RATE FUND		03/18/2020	INVESTMENT TECHNOLOGY GROUP	04/03/2020	GROUP	0.000	2,082,786	2,352,418	2,082,786	0	0	0	0	0	0	269,633	269,633	4,184	0
8099999. Subtotal - Bonds - SVO Identified Funds								9,837,748	11,062,074	9,837,748	0	0	0	0	0	0	1,224,327	1,224,327	208,761	0
01449B-AY-8	ALERIS INTL INC TL 1L 02/27/23		01/10/2020	DEUTSCHE BANK	04/14/2020	Redemption	100.0000	1,002,500	1,000,000	1,000,000	0	(2,500)	0	(2,500)	0	0	0	0	14,485	0
02376C-AX-3	AMERICAN AIRLINES INC TL B 1L 01/29/27		05/04/2020	CITIBANK	06/11/2020	CITIBANK	1,000,000	697,500	790,000	701,218	0	3,718	0	3,718	0	0	88,782	88,782	972	0
03834X-AK-9	UNITED PACIFIC TL B-DD 1L 10/28/26		01/01/2020	GOLDMAN SACHS	08/01/2020	Redemption	100.0000	666,667	666,667	666,667	0	0	0	0	0	0	0	0	8,759	0
03966B-AB-7	ARCONIC ROLLED PRODUCTS TL B 1L 03/25/27		02/04/2020	JPM FUNDS RECAP	05/14/2020	Redemption	100.0000	500,000	497,099	500,000	0	2,901	0	2,901	0	0	0	0	1,028	0
09776M-AM-6	BOMBARDIER RECREATIONAL TL B 1L 05/24/27		02/04/2020	Various	10/01/2020	Various	1,145,459	1,145,459	1,111,431	1,145,459	0	0	0	0	0	0	(34,028)	(34,028)	20,087	0
09776M-AM-6	BOMBARDIER RECREATIONAL TL B 1L 05/24/27		02/04/2020	Various	07/31/2020	Redemption	100.0000	5,756	5,756	5,756	0	0	0	0	0	0	0	0	63	0
15872E-AB-8	CHAMPIONX HOLDING INC TL B 1L 06/01/27		05/29/2020	BANK of AMERICA SEC	06/29/2020	BANK of AMERICA SEC	250,000	236,250	245,585	236,392	0	142	0	142	0	0	9,193	9,193	0	0
17178H-AM-4	CIEBA CORP TL B 1L 09/28/25		01/23/2020	Various	03/06/2020	MORGAN STANLEY HI-YLD	990,000	990,000	979,384	990,000	0	0	0	0	0	0	(10,616)	(10,616)	2,625	0
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL B 1L 02/04/27		02/04/2020	GOLDMAN SACHS	02/05/2020	GOLDMAN SACHS	250,000	248,645	249,582	250,000	0	1,355	0	1,355	0	0	(418)	(418)	0	0
42236W-AJ-6	Heartland Dental TL DD 1L 04/30/25		01/06/2020	JEFFERIES & CO	03/03/2020	Redemption	100.0000	22,052	22,942	22,052	0	110	0	110	0	0	0	0	0	0
47009Y-AK-3	JAGUAR HOLDINGS TL 1L 08/18/22		05/21/2020	MORGAN STANLEY HI-YLD	08/10/2020	CREDIT SUISSE FIRST BOSTON	997,375	989,803	996,036	990,523	0	720	0	720	0	0	5,513	5,513	5,701	0
47009Y-AK-3	JAGUAR HOLDINGS TL 1L 08/18/22		05/21/2020	MORGAN STANLEY HI-YLD	06/30/2020	Redemption	100.0000	2,625	2,605	2,625	0	20	0	20	0	0	0	0	7	0
513076-BB-4	LAMAR MEDIA CORP TL B 1L 02/06/27		02/06/2020	Various	06/29/2020	J P MORGAN SEC HI-YIELD	982,500	982,500	962,809	982,500	0	0	0	0	0	0	(19,691)	(19,691)	8,110	0
53566N-AD-6	LINEAGE LOGISTICS LLC TL B 1L 02/27/25		01/24/2020	CREDIT SUISSE FIRST BOSTON	12/22/2020	Redemption	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	36,338	0
69431E-BK-8	PACIFIC LIFE CORP DIP-TL 1L 12/31/20		01/29/2020	Various	07/01/2020	Redemption	100.0000	250,000	250,000	250,000	0	0	0	0	0	0	0	0	3,005	0
69431E-BL-6	PACIFIC LIFE CORP TL DD 1L 12/31/20		01/29/2020	JPM FUNDS RECAP	01/29/2020	Redemption	100.0000	250,000	250,000	250,000	0	0	0	0	0	0	0	0	0	0
72749D-AC-0	PLANTRONICS INC TL 1L 07/02/25		01/06/2020	WELLS FARGO BK	09/25/2020	WELLS FARGO BK	1,000,000	985,000	940,000	986,830	0	1,830	0	1,830	0	0	(46,830)	(46,830)	20,354	0
74101Y-AD-0	PRESIDIO HOLDING INC TL B 1L 12/19/26		01/15/2020	JPM FUNDS RECAP	02/07/2020	JPM FUNDS RECAP	200,000	199,500	201,000	199,506	0	6	0	6	0	0	1,494	1,494	0	0
74839X-AF-6	QUIKRETE HOLDINGS INC TL B 1L 02/01/27		01/29/2020	WELLS FARGO BK	12/03/2020	WELLS FARGO BK	496,250	495,009	491,908	495,142	0	133	0	133	0	0	(3,234)	(3,234)	11,428	0
74839X-AF-6	QUIKRETE HOLDINGS INC TL B 1L 02/01/27		01/29/2020	WELLS FARGO BK	09/30/2020	Redemption	100.0000	3,750	3,741	3,750	0	9	0	9	0	0	0	0	43	0
76171J-AB-7	REYNOLDS CONSUMER PRODUC TL 1L 01/30/27		01/30/2020	CREDIT SUISSE FIRST BOSTON	02/28/2020	CREDIT SUISSE FIRST BOSTON	500,000	499,375	494,963	499,446	0	71	0	71	0	0	(4,483)	(4,483)	0	0
80862Q-AG-6	SCIENCE APPLICATIONS INTL CORP TL B 1L 03/05/27		03/06/2020	CITIBANK	08/18/2020	WELLS FARGO	622,500	616,275	615,125	616,581	0	306	0	306	0	0	(1,456)	(1,456)	7,206	0
80862Q-AG-6	SCIENCE APPLICATIONS INTL CORP TL B 1L 03/05/27		03/06/2020	CITIBANK	08/28/2020	Redemption	100.0000	377,500	373,725	377,500	0	3,775	0	3,775	0	0	0	0	3,090	0
84857H-AW-0	SPIRIT AEROSYSTEMS INC TL B 1L 01/15/25		09/30/2020	BANK of AMERICA SEC Mont	12/10/2020	BANK of AMERICA SEC	250,000	248,750	252,731	248,798	0	48	0	48	0	0	3,934	3,934	1,875	0
86880N-AW-3	Surgery Center Holdings Inc TL 1L 09/03/24		04/17/2020	JEFFERIES & CO	08/17/2020	CITIBANK	99,750	97,755	100,380	97,873	0	118	0	118	0	0	2,507	2,507	2,245	0
86880N-AW-3	Surgery Center Holdings Inc TL 1L 09/03/24		04/17/2020	JEFFERIES & CO	06/30/2020	Redemption	100.0000	250	250	250	0	5	0	5	0	0	0	0	4	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87265V-AF-5	T-MOBILE USA INC TL B 1L 04/01/27		04/28/2020	CREDIT SUISSE FIRST BOSTON	10/09/2020	Redemption	100.0000	1,500,000	1,477,500	1,500,000	0	22,500	0	22,500	0	0	0	0	19,527	0
92855L-AM-8	VIZIENT INC TL B 1L 05/06/26		02/28/2020	Various	03/06/2020	BARCLAYS		247,500	247,500	243,147	0	0	0	0	0	0	(4,353)	(4,353)	0	0
92855L-AM-8	VIZIENT INC TL B 1L 05/06/26		02/28/2020	Various	04/01/2020	Redemption	100.0000	625	625	625	0	0	0	0	0	0	0	0	0	0
74969A-AC-5	ROYALTY TL B 1L 02/11/27	C	02/07/2020	BANK of AMERICA SEC	09/02/2020	Redemption	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	11,621	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans								15,610,559	15,231,726	15,253,306	0	35,267	0	35,267	0	0	(13,686)	(13,686)	178,573	0
8399998. Total - Bonds								301,380,810	313,479,109	318,265,688	0	(84,776)	0	(84,776)	0	0	4,780,026	4,780,026	5,078,140	1,385,731
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
097023-10-5	BOEING CO		03/10/2020	S. G. COWEN SECURITIES CORP.	03/23/2020	S. G. COWEN SECURITIES CORP.		1,220,000	267,133	117,276	0	0	0	0	0	0	(149,857)	(149,857)	0	0
14448C-10-4	CARRIER GLOBAL CORP		04/03/2020	Spin Off	08/19/2020	Various		8,348,000	174,782	211,233	0	0	0	0	0	0	36,451	36,451	441	0
370334-10-4	GENERAL MILLS		03/10/2020	S. G. COWEN SECURITIES CORP.	12/02/2020	GOLDMAN SACHS		1,814,000	95,210	109,136	0	0	0	0	0	0	13,926	13,926	2,703	0
37045V-10-0	GENERAL MOTORS CO		03/10/2020	S. G. COWEN SECURITIES CORP.	08/20/2020	VIRTU FINANCIAL		2,830,000	70,993	81,771	0	0	0	0	0	0	10,778	10,778	0	0
375558-10-3	GILEAD SCIENCES INC		03/10/2020	S. G. COWEN SECURITIES CORP.	04/02/2020	S. G. COWEN SECURITIES CORP.		4,536,000	318,598	339,639	0	0	0	0	0	0	21,041	21,041	3,084	0
38173M-11-0	GOLUB CAPITAL BDC INC		05/04/2020	Various	05/05/2020	Various		124,284,000	0	16,461	0	0	0	0	0	0	16,461	16,461	0	0
40434L-10-5	HP INC		03/10/2020	S. G. COWEN SECURITIES CORP.	09/24/2020	Various		16,592,000	329,477	303,581	0	0	0	0	0	0	(25,896)	(25,896)	4,093	0
487836-10-8	KELLOGG CO		03/10/2020	S. G. COWEN SECURITIES CORP.	09/24/2020	S. G. COWEN SECURITIES CORP.		909,000	55,483	56,149	0	0	0	0	0	0	666	666	1,036	0
532457-10-8	ELI LILLY		03/10/2020	S. G. COWEN SECURITIES CORP.	04/09/2020	S. G. COWEN SECURITIES CORP.		2,181,000	299,107	306,947	0	0	0	0	0	0	7,840	7,840	0	0
68902V-10-7	OTIS WORLDWIDE CORP		04/03/2020	Spin Off	10/08/2020	Various		4,174,000	342,417	247,356	0	0	0	0	0	0	(95,061)	(95,061)	551	0
75513E-10-1	RAYTHEON CO RAYTEHON		04/03/2020	Tax Free Exchange	05/19/2020	INSTINET		2,837,000	227,800	169,223	0	0	0	0	0	0	(58,577)	(58,577)	1,348	0
78462F-10-3	SPDR TRUST SERIES 1		01/31/2020	GOLDMAN SACHS	03/27/2020	S. G. COWEN SECURITIES CORP.		10,100,000	3,248,722	2,571,503	0	0	0	0	0	0	(677,218)	(677,218)	14,196	0
872438-10-6	THL CREDIT INC		03/19/2020	Various	08/03/2020	Tax Free Exchange		96,448,000	386,331	386,331	0	0	0	0	0	0	0	0	26,749	0
87265K-10-2	TPG SPECIALTY LENDING INC		03/19/2020	Various	06/16/2020	Tax Free Exchange		33,514,000	626,719	626,719	0	0	0	0	0	0	0	0	29,243	0
907818-10-8	UNION PACIFIC CORP		04/07/2020	S. G. COWEN SECURITIES CORP.	09/24/2020	S. G. COWEN SECURITIES CORP.		7,572,000	991,996	1,473,777	0	0	0	0	0	0	481,780	481,780	13,780	0
913017-10-9	UNITED TECHNOLOGIES		03/10/2020	S. G. COWEN SECURITIES CORP.	04/03/2020	Spin Off		0,000	110,188	110,188	0	0	0	0	0	0	0	0	0	0
913017-10-9	UNITED TECHNOLOGIES		03/10/2020	S. G. COWEN SECURITIES CORP.	04/03/2020	Tax Free Exchange		2,092,000	130,982	130,982	0	0	0	0	0	0	0	0	0	0
92556V-10-6	VIATRIS INC		11/17/2020	Spin Off	12/29/2020	INSTINET		5,624,000	85,602	98,949	0	0	0	0	0	0	13,348	13,348	0	0
92556V-10-6	VIATRIS INC		11/17/2020	Spin Off	11/17/2020	Cash Adjustment		1,000	15	16	0	0	0	0	0	0	1	1	0	0
904784-70-9	UNILEVER N V -NY SHARES	D	03/10/2020	S. G. COWEN SECURITIES CORP.	11/30/2020	Tax Free Exchange		95,365,000	4,977,567	4,977,567	0	0	0	0	0	0	0	0	114,383	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								12,739,122	12,334,804	12,739,122	0	0	0	0	0	0	(404,317)	(404,317)	211,607	0
464287-59-8	ISHARES RUSSELL 1000 VALUE FUND		03/26/2020	Various	11/12/2020	VIRTU FINANCIAL		1,016,361	1,295,820	1,016,361	0	0	0	0	0	0	279,459	279,459	14,441	0
9499999. Subtotal - Common Stocks - Mutual Funds								1,016,361	1,295,820	1,016,361	0	0	0	0	0	0	279,459	279,459	14,441	0
9799998. Total - Common Stocks								13,755,483	13,630,624	13,755,483	0	0	0	0	0	0	(124,858)	(124,858)	226,048	0
9899999. Total - Preferred and Common Stocks								13,755,483	13,630,624	13,755,483	0	0	0	0	0	0	(124,858)	(124,858)	226,048	0
9999999 - Totals								327,234,592	331,896,312	327,149,810	0	(84,776)	0	(84,776)	0	0	4,655,168	4,655,168	5,304,188	1,385,731

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ 0

2. Total amount of intangible assets nonadmitted \$ 0

CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				Number of Shares	% of Outstanding
89155@-10-4	TOUCHSTONE SECURITIES, INC.	IFS FINANCIAL SERVICES, INC.	0	1,000.000	100.0
89155#-10-2	TOUCHSTONE ADVISORS, INC.	IFS FINANCIAL SERVICES, INC.	0	1,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
BAYLOR SCOTT & WHITE HLD CP			..12/14/2020	J P MORGAN SEC	03/23/2021	3,498,268	0	0	0	0	3,500,000	3,498,268	315	0	0.180	0.183	MAT	0	0
CATHOLIC HEALTH INITIATV CP			..08/27/2020	J P MORGAN SEC	01/14/2021	6,564,772	0	0	0	0	6,575,000	6,564,772	9,278	0	0.400	0.406	MAT	0	0
CATHOLIC HEALTH INITIATV CP			..10/27/2020	J P MORGAN SEC	03/25/2021	2,141,893	0	0	0	0	2,145,000	2,141,893	1,376	0	0.350	0.355	MAT	0	0
CATHOLIC HEALTH INITIATV CP			..11/05/2020	J P MORGAN SEC	04/08/2021	8,688,091	0	0	0	0	8,700,000	8,688,091	4,408	0	0.320	0.325	MAT	0	0
CORNELL UNIVERSITY CP			..12/03/2020	J P MORGAN SEC	03/18/2021	999,563	0	0	0	0	1,000,000	999,563	121	0	0.150	0.152	MAT	0	0
HSBC USA INC CP			..08/13/2020	WELLS FARGO	02/09/2021	2,744,500	0	0	0	0	2,750,000	2,744,500	4,308	0	0.400	0.406	MAT	0	0
HYUCCA CP			..09/30/2020	WELLS FARGO	01/04/2021	4,646,032	0	0	0	0	4,650,000	4,646,032	3,844	0	0.320	0.325	MAT	0	0
INTERCONTINENTALEXCHANGE CP			..12/28/2020	J P MORGAN SEC	05/11/2021	14,980,458	0	0	0	0	15,000,000	14,980,458	583	0	0.350	0.355	MAT	0	0
METLIFE SHORT TERM FUND CP			..09/14/2020	GOLDMAN SACHS	02/24/2021	1,848,408	0	0	0	0	1,850,000	1,848,408	1,064	0	0.190	0.193	MAT	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						46,111,985	0	0	0	0	46,170,000	46,111,985	25,297	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						46,111,985	0	0	0	0	46,170,000	46,111,985	25,297	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						46,111,985	0	0	0	0	46,170,000	46,111,985	25,297	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						46,111,985	0	0	0	0	46,170,000	46,111,985	25,297	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						46,111,985	0	0	0	0	XXX	46,111,985	25,297	0	XXX	XXX	XXX	0	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$ 46,111,985 1B ..\$ 0 1C ..\$ 0 1D ..\$ 0 1E ..\$ 0 1F ..\$ 0 1G ..\$ 0
2A ..\$ 0 2B ..\$ 0 2C ..\$ 0
3A ..\$ 0 3B ..\$ 0 3C ..\$ 0
4A ..\$ 0 4B ..\$ 0 4C ..\$ 0
5A ..\$ 0 5B ..\$ 0 5C ..\$ 0
6\$ 0

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-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

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

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

Schedule DB - Part B - Section 2 - Futures Contracts Terminated
N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

[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 as of December 31 of
Current Year

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(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, NAIC Designation Modifier and SVO 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			79,288,579	79,288,579	01/04/2021
8999999.	Total - Short-Term Invested Assets (Schedule DA type)			79,288,579	79,288,579	XXX
9999999.	Totals			79,288,579	79,288,579	XXX

General Interrogatories:

1. Total activity for the year
- Fair Value \$ 69,038,405
- Book/Adjusted Carrying Value \$ 69,038,405
2. Average balance for the year
- Fair Value \$ 18,850,249
- Book/Adjusted Carrying Value \$ 18,850,249
3.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$ 0

1B ..\$ 0

1C ..\$ 0

1D ..\$ 0

1E ..\$ 0

1F ..\$ 0

1G ..\$ 32,500,000

2A ..\$ 25,000,000

2B ..\$ 0

2C ..\$ 21,788,579

3A ..\$ 0

3B ..\$ 0

3C ..\$ 0

4A ..\$ 0

4B ..\$ 0

4C ..\$ 0

5A ..\$ 0

5B ..\$ 0

5C ..\$ 0

6 ..\$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(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, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-2B-2	OPIC		1.A	2,916,667	2,916,667	05/15/2024
690353-2K-2	OPIC		1.A	4,124,450	4,124,450	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES		1.A	1,590,909	1,590,909	05/15/2024
690353-3H-8	OPIC AGENCY DEBENTURES		1.A	1,360,044	1,360,044	07/07/2040
690353-3P-0	OPIC AGENCY DEBENTURES		1.A	1,200,000	1,200,000	10/15/2040
690353-4F-1	OPIC AGENCY DEBENTURES		1.A	964,286	964,286	09/20/2027
690353-4H-4	OPIC AGENCY DEBENTURES		1.A	4,290,000	4,290,000	06/20/2027
690353-7X-9	OPIC AGENCY DEBENTURES		1.A	1,100,000	1,100,000	07/05/2038
690353-1M-7	OPIC		1.A	8,136,111	8,136,111	02/15/2028
690353-SC-2	OPIC US Agency Floating Rate		1.A	2,456,118	2,456,118	06/15/2024
690353-1U-8	OPIC		1.A	3,262,960	3,262,960	02/15/2028
690353-XQ-5	OPIC VRDN		1.A	3,166,667	3,166,667	07/15/2025
690353-28-5	OPIC AGENCY DEBENTURES		1.A	777,168	777,168	07/07/2040
90376P-AB-7	INT DEV FIN CORP		1.A	2,500,000	2,500,000	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	10,114,320	10,114,320	01/20/2035
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				47,959,700	47,959,700	XXX
0599999. Total - U.S. Government Bonds				47,959,700	47,959,700	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
62630H-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	11,550,000	11,550,000	09/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				11,550,000	11,550,000	XXX
45505R-BN-4	INDIANA ST FIN AUTH ECON		2.A FE	2,771,484	2,800,000	05/01/2034
62630H-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION		1.F FE	2,700,000	2,700,000	09/01/2027
62630H-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	700,000	700,000	01/16/2025
67105Q-AA-3	OSL SANTA ROSA VRDN		1.B FE	6,000,000	6,000,000	02/01/2052
76252P-GB-9	RIB FLOATER TRUST MEDICAL		1.E FE	780,000	780,000	08/15/2022
76252P-HJ-1	RIB FLOATER TRUST		1.E FE	1,220,000	1,220,000	07/01/2022
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1.D FE	1,990,000	1,990,000	04/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				16,161,484	16,190,000	XXX
3199999. Total - U.S. Special Revenues Bonds				27,711,484	27,740,000	XXX
14913R-2E-6	CATERPILLAR FINL SERVICE		1.F FE	6,857,318	6,850,000	01/06/2022
22550U-AA-9	CREDIT SUISSE NEW YORK		1.E FE	11,669,102	11,650,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1.G FE	3,004,774	3,000,000	11/26/2021
57629H-CR-9	MASSMUTUAL GLOBAL FUND		1.B FE	11,200,638	11,200,000	01/07/2022
58217G-CY-3	MET LIFE GLOB		1.D FE	7,355,245	7,345,000	05/28/2021
69430R-JR-9	PACIFIC GAS & EL		2.C FE	7,409,389	7,410,000	01/15/2021
89114Q-BX-5	TORONTO DOMINION BANK		1.C FE	2,438,161	2,438,805	01/25/2021
89114Q-CC-0	TORONTO DOMINION BANK		1.D FE	15,006,951	15,000,000	03/17/2021
99236T-HE-8	TOYOTA		1.E FE	25,415,435	25,400,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				90,363,013	90,293,805	XXX
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1		1.D FE	5,347,892	5,349,063	09/22/2021
80285H-AA-5	Santander Drive 20203 eivabl 2020-3 A1		1.D FE	772,459	772,486	10/15/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				6,120,351	6,121,549	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				96,483,364	96,415,354	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				149,872,713	149,803,505	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				22,281,835	22,311,549	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				172,154,548	172,115,054	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		1.A	3,494,689	3,498,268	03/23/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	6,572,160	6,564,772	01/14/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	8,681,964	8,688,091	04/08/2021
000000-00-0	CORNELL UNIVERSITY CP		1.A	999,506	999,563	03/18/2021
000000-00-0	HSBC USA INC CP		1.A	2,746,516	2,744,500	02/09/2021
000000-00-0	HYUNDA CP		1.A	4,649,121	4,646,032	01/04/2021
000000-00-0	INTERCONTINENTALEXCHANGE CP		1.A	14,950,029	14,980,458	05/11/2021
000000-00-0	METLIFE SHORT TERM FUND CP		1.A	1,846,175	1,848,408	02/24/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				43,940,159	43,970,092	XXX
	AMERICAN HONDA FINANCE CP		1.A	6,392,016	6,395,620	02/05/2021
	BAYLOR SCOTT & WHITE HLD CP		1.A	5,790,824	5,798,608	02/02/2021
	BEIIS CP		1.A	14,438,888	14,447,138	01/15/2021
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	55,535	55,535	
	DUKE ENERGY CP		1.A	9,398,829	9,399,295	01/07/2021
	FIDELITY NATL INFO SERV CP		1.A	12,974,122	12,996,663	01/20/2021
	INTERCONTINENTALEXCHANGE CP		1.A	499,948	499,955	01/05/2021
	KOMATSU FINANCE AMERICA CP		1.A	8,997,970	8,998,950	01/07/2021
	KOMATSU FINANCE AMERICA CP		1.A	2,998,322	2,999,335	01/19/2021
	MERCY HEALTHCARE SYSTEM CP		1.A	1,498,585	1,499,558	02/01/2021
	MONTANA-DAKOTA UTILITIES CP		1.A	1,795,498	1,799,963	01/04/2021
	MONTANA-DAKOTA UTILITIES CP		1.A	2,998,947	2,999,400	01/08/2021
	RYDER SYSTEMS CP		1.A	4,099,474	4,099,474	01/22/2021
	SINOPEC CENTURY AMERICA CP		1.A	5,078,469	5,095,183	03/24/2021
	SOUTH JERSEY GAS COMPANY CP		1.A	7,594,120	7,599,409	01/04/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				84,611,547	84,684,086	XXX
9999999 - Totals				300,706,254	300,769,232	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$ (10,073,658)	Book/Adjusted Carrying Value \$ (9,740,294)
2. Average balance for the year	Fair Value \$ 299,216,770	Book/Adjusted Carrying Value \$ 299,739,617

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
BANK OF NEW YORK MELLON NEW YORK, NY					16,731,073	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,175,399	XXX
FIFTH THIRD BANK CINCINNATI, OH					7,772,719	XXX
HUNTINGTON BANK COLUMBUS, OH					660,313	XXX
PNC BANK CINCINNATI, OH					(1,100,095)	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			30,223	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	25,269,632	XXX
0299998 Deposits in ... depositories which 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	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	25,269,632	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	0	0	25,269,632	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	23,734,982	4. April.....	5,401,098	7. July.....	(77,191,449)	10. October.....	(2,838,150)
2. February.....	12,395,719	5. May.....	480,308	8. August.....	14,317,739	11. November.....	(9,558,190)
3. March.....	19,278,525	6. June.....	(6,471,995)	9. September.....	10,551,799	12. December.....	25,269,632

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Western-Southern Life Assurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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
.....	AMERICAN HONDA FINANCE CP		10/27/2020	0.210	01/21/2021	13,193,378	5,082	0
.....	AMERICAN HONDA FINANCE CP		11/09/2020	0.280	02/05/2021	6,395,620	2,638	0
.....	ANTHEM INC CP		12/30/2020	0.110	01/06/2021	9,999,786	61	0
.....	BAYLOR SCOTT & WHITE HLD CP		12/10/2020	0.160	02/02/2021	5,798,608	567	0
.....	BEMIS CP		12/15/2020	0.230	01/15/2021	14,447,138	1,569	0
.....	DUKE ENERGY CP		12/23/2020	0.180	01/07/2021	9,399,295	423	0
.....	Entergy Corp CP		10/27/2020	0.260	01/22/2021	1,998,743	953	0
.....	EVERSOURCE ENERGY CP		12/29/2020	0.140	01/05/2021	10,299,720	120	0
.....	FIDELITY NATL INFO SERV CP		12/23/2020	0.330	01/20/2021	12,996,663	1,073	0
.....	INTERCONTINENTALEXCHANGE CP		12/22/2020	0.230	01/05/2021	499,955	32	0
.....	INTERCONTINENTALEXCHANGE CP		11/12/2020	0.220	01/13/2021	7,497,158	2,292	0
.....	KOMATSU FINANCE AMERICA CP		12/10/2020	0.150	01/07/2021	8,998,950	825	0
.....	KOMATSU FINANCE AMERICA CP		12/08/2020	0.190	01/19/2021	2,999,335	380	0
.....	MERCY HEALTHCARE SYSTEM CP		12/04/2020	0.180	02/01/2021	1,499,558	210	0
.....	MONTANA-DAKOTA UTILITIES CP		12/30/2020	0.150	01/04/2021	1,799,963	15	0
.....	MONTANA-DAKOTA UTILITIES CP		12/03/2020	0.200	01/08/2021	2,999,400	483	0
.....	RYDER SYSTEMS CP		12/31/2020	0.210	01/22/2021	4,099,474	24	0
.....	SINOPEC CENTURY AMERICA CP		12/29/2020	0.400	03/24/2021	5,095,183	170	0
.....	SOUTH JERSEY GAS COMPANY CP		12/21/2020	0.200	01/04/2021	7,599,409	464	0
.....	SO PUB SERV CP		12/31/2020	0.200	01/07/2021	10,399,596	58	0
.....	NATL GRID PLC CP		10/27/2020	0.270	01/25/2021	14,989,875	7,425	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						153,006,807	24,864	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						153,006,807	24,864	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						153,006,807	24,864	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						153,006,807	24,864	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	10/01/2020	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		12/31/2020	0.000		51,600,637	0	10,806
8699999. Subtotal - All Other Money Market Mutual Funds						51,600,637	0	10,806
8899999 - Total Cash Equivalents						204,632,444	24,864	10,963

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$ 138,016,932 1B ..\$ 0 1C ..\$ 0 1D ..\$ 0 1E ..\$ 0 1F ..\$ 0 1G ..\$ 14,989,875
2A ..\$ 0 2B ..\$ 0 2C ..\$ 0
3A ..\$ 0 3B ..\$ 0 3C ..\$ 0
4A ..\$ 0 4B ..\$ 0 4C ..\$ 0
5A ..\$ 0 5B ..\$ 0 5C ..\$ 0
6 ...\$ 0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B Protection of all policy hld	221,371	221,237		
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	ST Protection of policyholders			25,000	25,000
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B Protection of all policy hld	109,688	109,622		
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B Protection of all policy hld	224,362	224,227		
33. New York	NY					
34. North Carolina	NC	B Protection of all policy hld	439,975	440,239		
35. North Dakota	ND					
36. Ohio	OH	B Protection of all policy hld	1,555,309	1,776,688		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,550,705	2,772,013	25,000	25,000
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0