



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

OFFICERS

Chairman of Board, President & CEO John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

OTHER

James Howard Acton Jr., VP	Gregory Scott Allhands, VP	Edward Joseph Babbitt, VP, Sr Counsel
Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP	Peter James Brown, VP
John Henry Bultema III, Sr VP	Karen Ann Chamberlain, Sr VP, Chief Information Officer	Keith Terrill Clark, MD, VP, Medical Director
Michael Russ DeHart, VP	James Joseph DeLuca, VP	Brian Richard Doran, VP
Lisa Beth Fangman, Sr VP	Wade Matthew Fugate, VP, Controller	Daniel Wayne Harris, Sr VP, Chief Actuary
David Todd Henderson, Sr VP, Chief Risk Officer	Christopher Xavier Hill, VP	Valerie Ann Holmes, VP
Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer	Stephen Gale Hussey Jr., Sr VP
Jay Vincent Johnson, VP, 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
Maribeth Semba Rahe #, Sr VP	Michelle Ison Rice, VP	Paul Charles Silva, VP
Rodrick Landon Snyder, VP	Denise Lynn Sparks, VP	Michael Shane Speas, VP, Chief Info Security Officer
Jeffrey Laurence Stainton, VP, Assoc Gen Counsel	Thomas Roy Stanek, VP, Assistant Treasurer	Thomas Martin Stapleton, Sr VP
Charles Lawrence Thomas, VP	James Joseph Vance, Sr VP, 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

Subscribed and sworn to before me this 23rd day of April, 2021

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	13,486,188,005	0	13,486,188,005	13,007,383,280
2. Stocks:				
2.1 Preferred stocks	44,074,801	0	44,074,801	51,099,216
2.2 Common stocks	886,288,042	142,697,788	743,590,254	649,255,287
3. Mortgage loans on real estate:				
3.1 First liens	2,030,479,415	0	2,030,479,415	1,964,024,425
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	
4.2 Properties held for the production of income (less \$ encumbrances)			0	
4.3 Properties held for sale (less \$ encumbrances)			0	
5. Cash (\$27,783,068), cash equivalents (\$236,102,169) and short-term investments (\$32,225,866)	296,111,103	0	296,111,103	276,014,061
6. Contract loans (including \$ premium notes)	26,311,405	0	26,311,405	27,214,660
7. Derivatives	34,420	0	34,420	34,420
8. Other invested assets	397,062,294	5,264,752	391,797,542	398,228,763
9. Receivables for securities	8,335,332	0	8,335,332	3,847,722
10. Securities lending reinvested collateral assets	103,546,105	0	103,546,105	79,288,579
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	17,278,430,922	147,962,540	17,130,468,382	16,456,390,413
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	112,935,778	0	112,935,778	100,055,152
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,760,975	0	2,760,975	2,349,384
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	19,004,439		19,004,439	19,078,687
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,875,179	0	1,875,179	2,978,845
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	87,919,290	21,846,143	66,073,147	68,961,696
19. Guaranty funds receivable or on deposit	752,461	0	752,461	724,753
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets (\$)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care (\$) and other amounts receivable	11,007	11,007	0	0
25. Aggregate write-ins for other than invested assets	14,222,878	8,214	14,214,664	13,818,551
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	17,517,912,929	169,827,904	17,348,085,025	16,664,357,481
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	488,890,883	0	488,890,883	379,127,591
28. Total (Lines 26 and 27)	18,006,803,812	169,827,904	17,836,975,908	17,043,485,072
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of company owned life insurance	14,214,664	0	14,214,664	13,818,551
2502. Prepaid Expenses	8,214	8,214	0	0
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,222,878	8,214	14,214,664	13,818,551

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$13,456,769,684 less \$ included in Line 6.3 (including \$ Modco Reserve)	13,456,769,684	13,102,141,994
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,709,308,169	1,578,015,152
4. Contract claims:		
4.1 Life	23,350,474	26,813,990
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	259,694	168,050
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 2,543,511 ceded	2,543,511	2,282,445
9.4 Interest Maintenance Reserve	10,693,044	7,057,725
10. Commissions to agents due or accrued-life and annuity contracts \$ 424,544 , accident and health \$ and deposit-type contract funds \$	424,544	711,733
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	0	227,365
13. Transfers to Separate Accounts due or accrued (net) (including \$ (10,248,750) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(9,691,805)	(8,079,786)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	115,725	2,070,985
15.1 Current federal and foreign income taxes, including \$ 2,407,997 on realized capital gains (losses)	12,226,150	18,065,616
15.2 Net deferred tax liability		
16. Unearned investment income	637,230	671,820
17. Amounts withheld or retained by reporting entity as agent or trustee	567,209	253,368
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	24,620,054	25,975,048
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ 0 and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	294,547,461	274,538,318
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	15,737,371	12,902,780
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	0
24.09 Payable for securities	111,473,691	40,120,413
24.10 Payable for securities lending	483,145,566	380,370,151
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	3,163,238	3,249,465
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,139,891,010	15,467,556,632
27. From Separate Accounts Statement	488,890,883	379,127,591
28. Total liabilities (Lines 26 and 27)	16,628,781,893	15,846,684,223
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	827,408,064	827,408,064
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	378,285,951	366,892,785
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	1,205,694,015	1,194,300,849
38. Totals of Lines 29, 30 and 37	1,208,194,015	1,196,800,849
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	17,836,975,908	17,043,485,072
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to the state	3,060,990	3,147,217
2502. Interest Payable - Policy and Contract Funds	102,248	102,248
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,163,238	3,249,465
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	639,348,416	890,097,040	2,878,571,820
2. Considerations for supplementary contracts with life contingencies	453,361	351,756	1,196,950
3. Net investment income	144,467,271	142,071,319	604,837,940
4. Amortization of Interest Maintenance Reserve (IMR)	530,305	158,420	(1,354,775)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	239,813	224,950	914,929
8.2 Charges and fees for deposit-type contracts	387	386	1,682
8.3 Aggregate write-ins for miscellaneous income	406,520	(1,219,536)	1,934,193
9. Totals (Lines 1 to 8.3)	785,446,073	1,031,684,335	3,486,102,739
10. Death benefits	41,719,632	30,857,353	138,334,068
11. Matured endowments (excluding guaranteed annual pure endowments)	561,603	304,304	1,766,711
12. Annuity benefits	110,843,317	106,324,499	420,518,299
13. Disability benefits and benefits under accident and health contracts	499,693	531,778	2,091,671
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	122,707,041	140,085,410	504,580,473
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,401,811	7,867,739	21,162,247
18. Payments on supplementary contracts with life contingencies	748,116	769,773	3,250,511
19. Increase in aggregate reserves for life and accident and health contracts	354,627,690	586,215,976	1,809,256,766
20. Totals (Lines 10 to 19)	636,108,903	872,956,832	2,900,960,746
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	14,640,356	24,202,041	74,707,872
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	24,500,619	28,299,216	100,364,470
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,575,203	3,243,571	12,706,432
25. Increase in loading on deferred and uncollected premiums	(854,957)	(534,302)	124,575
26. Net transfers to or (from) Separate Accounts net of reinsurance	81,863,738	77,601,680	256,033,611
27. Aggregate write-ins for deductions	1,360,627	2,424,573	6,523,416
28. Totals (Lines 20 to 27)	761,194,489	1,008,193,611	3,351,421,122
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	24,251,584	23,490,724	134,681,617
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	24,251,584	23,490,724	134,681,617
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	9,885,183	13,239,026	41,793,674
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	14,366,401	10,251,698	92,887,943
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$1,300,679 (excluding taxes of \$1,107,318 transferred to the IMR)	3,803,889	(2,007,658)	(10,628,085)
35. Net income (Line 33 plus Line 34)	18,170,290	8,244,040	82,259,858
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,196,800,849	1,068,730,359	1,068,730,359
37. Net income (Line 35)	18,170,290	8,244,040	82,259,858
38. Change in net unrealized capital gains (losses) less capital gains tax of \$4,554,794	28,695,553	(104,007,933)	64,340,048
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	7,434,957	9,503,830	29,456,652
41. Change in nonadmitted assets	(22,898,491)	(29,003,803)	7,452,686
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			3,632,304
44. Change in asset valuation reserve	(20,009,143)	67,737,572	(59,071,059)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0		
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	11,393,166	(47,526,294)	128,070,489
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,208,194,015	1,021,204,065	1,196,800,849
DETAILS OF WRITE-INS			
08.301. Company Owned Life Insurance	396,113	(1,222,921)	1,921,285
08.302. Miscellaneous Income	10,407	3,385	12,908
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	406,520	(1,219,536)	1,934,193
2701. Pension Expense	1,093,817	886,987	3,549,718
2702. Securities Lending Interest Expense	266,294	1,535,092	2,971,204
2703. Miscellaneous Expense	516	2,494	2,494
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,360,627	2,424,573	6,523,416
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	640,411,035	890,859,360	2,879,205,478
2. Net investment income	145,876,938	136,065,431	637,882,614
3. Miscellaneous income	250,607	228,721	929,519
4. Total (Lines 1 to 3)	786,538,580	1,027,153,512	3,518,017,611
5. Benefit and loss related payments	283,579,997	283,836,935	1,080,231,737
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	83,475,757	80,645,912	263,916,354
7. Commissions, expenses paid and aggregate write-ins for deductions	46,346,961	57,960,935	194,695,521
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 3,098,981 tax on capital gains (losses)	18,132,646	(10,950,358)	15,828,278
10. Total (Lines 5 through 9)	431,535,361	411,493,424	1,554,671,890
11. Net cash from operations (Line 4 minus Line 10)	355,003,219	615,660,088	1,963,345,721
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	558,174,155	707,100,986	2,611,291,762
12.2 Stocks	27,169,773	11,649,493	136,161,347
12.3 Mortgage loans	5,236,968	4,072,049	89,746,202
12.4 Real estate	0	0	0
12.5 Other invested assets	3,225,848	1,824,486	35,771,965
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,073)	(1,979)	(10,169)
12.7 Miscellaneous proceeds	71,353,278	52,831,291	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	665,157,949	777,476,326	2,872,961,107
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,050,179,372	1,501,842,552	3,817,797,319
13.2 Stocks	82,021,235	156,560,400	290,860,553
13.3 Mortgage loans	71,691,958	81,572,968	659,849,954
13.4 Real estate	0	0	0
13.5 Other invested assets	4,163,391	753,617	73,794,836
13.6 Miscellaneous applications	28,745,136	8,163,015	146,439,493
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,236,801,092	1,748,892,552	4,988,742,155
14. Net increase (or decrease) in contract loans and premium notes	(903,255)	(688,042)	(2,403,625)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(570,739,888)	(970,728,184)	(2,113,377,423)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	131,293,017	199,769,068	(53,062,778)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	104,540,694	(1,640,402)	59,353,533
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	235,833,711	198,128,666	6,290,755
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	20,097,042	(156,939,430)	(143,740,947)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	276,014,061	419,755,008	419,755,008
19.2 End of period (Line 18 plus Line 19.1)	296,111,103	262,815,578	276,014,061

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	62,470,891	86,166,360	270,528,185
3. Ordinary individual annuities	580,540,558	798,069,647	2,486,549,770
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	3,363,675	12,399,906	147,209,233
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other			0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	646,375,124	896,635,913	2,904,287,188
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	646,375,124	896,635,913	2,904,287,188
14. Deposit-type contracts	2,601,813,824	2,438,511,582	9,080,435,933
15. Total (Lines 13 and 14)	3,248,188,948	3,335,147,495	11,984,723,121
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	<u>SSAP #</u>	<u>F/S</u> <u>Page</u>	<u>F/S</u> <u>Line #</u>	<u>2021</u>	<u>2020</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	18,170,290	82,259,858
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u>18,170,290</u>	<u>82,259,858</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,208,194,015	1,196,800,849
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	<u>1,208,194,015</u>	<u>1,196,800,849</u>

B. Use of Estimates in the Preparation of the Financial Statements

No Change.

C. Accounting Policy

- (2) The Company has not reacquired any SVO Identified Bonds during the reporting period.
- (6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2021.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2021, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The Company had no loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2021, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
Total	XXX	XXX	—	XXX	XXX	XXX

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2021:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months18,235,488

2. 12 Months or Longer2,467,849

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

1. Less than 12 Months1,334,695,884

2. 12 Months or Longer238,629,103
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;

b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;

c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;

d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;

e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;

f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$482.9 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	34,420	—	34,420

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

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

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

- O. 5* Securities. No Change.
- P. Short Sales. None.
- Q. Prepayment Penalty and Acceleration Fees. None.
- R. Reporting Entity's Share of Cash Pool by Asset type. None.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.
7. Investment Income. No Change.
8. Derivative Instruments. No Change.
9. Income Taxes. No Change.
10. Information Concerning Parent, Subsidiaries and Affiliates. No Change.
11. Debt.

- b. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company’s strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$1,750.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

- a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	23,693,090	23,693,090	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	63,241,158	63,241,158	—
(d) Excess Stock	516,352	516,352	—
(e) Aggregate Total (a+b+c+d)	87,450,600	87,450,600	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,750,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	23,693,090	23,693,090	—
(b) Membership Stock - Class B	—		
(c) Activity Stock	40,755,110	40,755,110	—
(d) Excess Stock	—		
(e) Aggregate Total (a+b+c+d)	64,448,200	64,448,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,870,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

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

		Eligible for Redemption			
	1	2	3	4	5
	Current	Not	Less Than 6	6 Months to	1 to Less
	Year Total	Eligible	Months	Less Than 1	Than 3 Years
	(2+3+4+5+6)	for		Year	
		Redemption			6
					3 to 5 Years
Membership Stock					
1. Class A	23,693,090	23,693,090	—	—	—
2. Class B	—	—	—	—	—
11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)					
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)					

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	1,967,398,804	1,880,685,530	1,476,833,763
2. Current Year General Account Total Collateral Pledged	1,967,398,804	1,880,685,530	1,476,833,763
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,063,344,974	1,959,487,833	1,343,549,883
11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)			
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)			
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)			
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)			

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	2,035,882,043	1,935,351,099	1,405,152,583
2. Current Year General Account Maximum Collateral Pledged	2,035,882,043	1,935,351,099	1,405,152,583
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,382,235,669	2,308,630,496	1,650,803,445

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,476,833,763	1,476,833,763	—	1,468,388,688
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,476,833,763	1,476,833,763	—	1,468,388,688
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,343,549,883	1,343,549,883	—	1,334,428,928
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,343,549,883	1,343,549,883	—	1,334,428,928

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	78,534,000	78,534,000	—
2. Funding Agreements	1,539,836,963	1,539,836,963	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,618,370,963	1,618,370,963	—

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

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

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

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

a. Defined Benefit Plan

iv. Components of net periodic benefit cost. Not applicable.

13. Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations. No Change.

14. Liabilities, Contingencies, and Assessments. No Change.

15. Leases. No Change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. (2) Not applicable.
(4) Not applicable.

C. Wash Sales. No Change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2021

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: RMBS	—	973,393	—	—	973,393
Bonds: Exchange traded funds	66,819,347	—	—	—	66,819,347
Common stock: Unaffiliated	553,567,274	—	—	—	553,567,274
Common stock: Mutual funds	99,982,745	—	—	—	99,982,745
Derivative assets: Stock warrants	—	34,420	—	—	34,420
Separate account assets *	43,028,427	52,638,697	—	—	95,667,124
Total assets at fair value	763,397,793	53,646,510	—	—	817,044,303

*Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security’s fair value is below amortized cost.

(2) Not applicable.

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

(4) Investments in Level 2 include residential mortgage-backed securities initially rated NAIC 6. These securities represent both senior and subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

- B. Not applicable.
- C. The carrying amounts and fair values of the Company’s significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	14,246,435,790	13,486,188,005	83,671,698	14,055,045,826	107,718,266	—	—
Common stock: Unaffiliated**	641,017,874	641,017,874	641,017,874	—	—	—	—
Common stock: Mutual funds	99,982,745	99,982,745	99,982,745	—	—	—	—
Preferred stock	46,633,342	44,074,801	—	43,733,342	2,900,000	—	—
Mortgage loans	2,093,356,173	2,030,479,415	—	—	2,093,356,173	—	—
Cash, cash equivalents, & short-term investments	296,149,019	296,111,103	296,149,019	—	—	—	—
Other invested assets: Surplus notes	47,293,915	37,999,470	—	47,293,915	—	—	—
Securities lending reinvested collateral assets	103,546,105	103,546,105	103,546,105	—	—	—	—
Derivative assets	34,420	34,420	—	34,420	—	—	—
Separate account assets	494,349,833	488,890,882	99,570,058	394,779,775	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(10,803,289,081)	(9,878,341,157)	—	—	(10,803,289,081)	—	—
Separate account liabilities *	(415,612,055)	(365,775,174)	—	—	(415,612,055)	—	—
Securities lending liability	(483,145,566)	(483,145,566)	—	(483,145,566)	—	—	—

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

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

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

Debt Securities, Surplus Notes, and Equity Securities

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

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

Mortgage Loans

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

Derivative Instruments

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

Separate Account Liabilities

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

D. Not applicable.

E. Not applicable.

21. Other Items.

C. Other Disclosures

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

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

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

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes ☐ No ☐
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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

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

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes ☐ No ☒
- 3.5

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

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

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

Yes ☐ No ☒
- 4.2

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

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

If yes, attach an explanation.

Yes ☐ No ☐ N/A ☒
- 6.1

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

12/31/2017
- 6.2

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

12/31/2017
- 6.3

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

05/30/2019
- 6.4

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

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

Yes ☐ No ☐ N/A ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

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

Yes ☐ No ☒
- 8.2

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

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

Yes ☐ No ☒
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$93,263,339
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$133,185,765	\$145,287,422
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$0	\$
14.26 All Other	\$290,310,159	\$287,778,999
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$423,495,924	\$433,066,421
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes [] No [X]
- 15.2

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

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

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

16.1

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

\$482,922,430

16.2

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

\$482,843,476

16.3

Total payable for securities lending reported on the liability page.

\$483,145,566

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

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

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

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

2,021,377,554

1.14

Total Mortgages in Good Standing

\$

2,021,377,554

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

9,101,861

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

2,030,479,415

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Life Contracts		4	Direct Business Only		5	6	7
				2	3		Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations			
Active Status (a)									Total Columns 2 Through 5	Deposit-Type Contracts	
1.	Alabama	AL	L	168,175	1,709,958	0			1,878,133	302,850	
2.	Alaska	AK	L	14,775	812,604	0			827,378	0	
3.	Arizona	AZ	L	515,634	12,361,005	0			12,876,639	425,000	
4.	Arkansas	AR	L	132,983	2,064,518	0			2,197,501	0	
5.	California	CA	L	1,976,457	90,393,241	0			92,369,698	(1,177,094)	
6.	Colorado	CO	L	149,665	13,227,300	0			13,376,965	637,548	
7.	Connecticut	CT	L	198,071	11,029,780	0			11,227,851	0	
8.	Delaware	DE	L	412,314	3,457,088	0			3,869,402	0	
9.	District of Columbia	DC	L	32,129	812,742	0			844,872	0	
10.	Florida	FL	L	4,139,875	45,286,401	0			49,426,275	503,684	
11.	Georgia	GA	L	478,365	11,076,083	0			11,554,447	0	
12.	Hawaii	HI	L	381,956	899,738	0			1,281,694	0	
13.	Idaho	ID	L	13,589	431,270	0			444,859	0	
14.	Illinois	IL	L	3,782,971	26,986,633	0			30,769,604	0	
15.	Indiana	IN	L	4,090,767	8,965,038	0			13,055,805	0	
16.	Iowa	IA	L	36,016	2,670,798	0			2,706,814	0	
17.	Kansas	KS	L	189,342	2,142,276	0			2,331,618	0	
18.	Kentucky	KY	L	2,343,826	5,866,644	0			8,210,470	0	
19.	Louisiana	LA	L	1,076,851	5,532,776	0			6,609,628	0	
20.	Maine	ME	L	6,442	3,233,970	0			3,240,411	0	
21.	Maryland	MD	L	547,914	8,182,723	0			8,730,637	0	
22.	Massachusetts	MA	L	15,323	31,151,589	0			31,166,913	0	
23.	Michigan	MI	L	2,294,042	23,203,524	0			25,497,566	0	
24.	Minnesota	MN	L	1,019,451	8,019,133	0			9,038,585	0	
25.	Mississippi	MS	L	430,628	1,793,473	0			2,224,100	0	
26.	Missouri	MO	L	886,215	8,062,820	0			8,949,036	350,000	
27.	Montana	MT	L	10,383	799,265	0			809,647	0	
28.	Nebraska	NE	L	17,126	936,876	0			954,002	0	
29.	Nevada	NV	L	378,014	6,090,469	0			6,468,483	0	
30.	New Hampshire	NH	L	4,412	6,936,774	0			6,941,186	0	
31.	New Jersey	NJ	L	1,010,558	19,409,152	0			20,419,710	358,583	
32.	New Mexico	NM	L	263,383	1,362,233	0			1,625,616	200,000	
33.	New York	NY	N	53,249	101,605	0			154,854	0	
34.	North Carolina	NC	L	4,951,158	24,242,417	0			29,193,574	1,545,542	
35.	North Dakota	ND	L	4,058	500,000	0			504,058	0	
36.	Ohio	OH	L	14,042,827	34,653,100	0			48,695,927	2,595,712,100	
37.	Oklahoma	OK	L	243,739	4,891,108	0			5,134,847	309,891	
38.	Oregon	OR	L	93,168	7,567,466	0			7,660,634	0	
39.	Pennsylvania	PA	L	8,849,412	25,257,122	0			34,106,534	500,000	
40.	Rhode Island	RI	L	1,972	3,121,360	0			3,123,332	0	
41.	South Carolina	SC	L	527,156	5,934,243	0			6,461,400	0	
42.	South Dakota	SD	L	8,842	57,011	0			65,853	0	
43.	Tennessee	TN	L	2,098,979	11,061,652	0			13,160,630	240,000	
44.	Texas	TX	L	1,772,021	52,353,186	0			54,125,206	1,060,329	
45.	Utah	UT	L	25,235	2,750,893	0			2,776,128	0	
46.	Vermont	VT	L	2,712	541,180	0			543,892	0	
47.	Virginia	VA	L	318,860	12,432,669	0			12,751,529	553,897	
48.	Washington	WA	L	120,741	20,938,363	0			21,059,103	0	
49.	West Virginia	WV	L	1,490,412	2,760,579	0			4,250,991	0	
50.	Wisconsin	WI	L	311,986	8,237,458	0			8,549,445	291,493	
51.	Wyoming	WY	L	7,615	1,588,629	0			1,596,244	0	
52.	American Samoa	AS	N	0	0	0			0	0	
53.	Guam	GU	L	464	0	0			464	0	
54.	Puerto Rico	PR	N	3,050	0	0			3,050	0	
55.	U.S. Virgin Islands	VI	N	418	0	0			418	0	
56.	Northern Mariana Islands	MP	N	0	0	0			0	0	
57.	Canada	CAN	N	0	0	0			0	0	
58.	Aggregate Other Aliens	OT	XXX	14,779	6,300	0		0	21,079	0	
59.	Subtotal	XXX		61,960,503	583,904,233	0		0	645,864,737	2,601,813,824	
90.	Reporting entity contributions for employee benefits plans	XXX							0		
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX							0		
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX							0		
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		510,387					510,387		
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0		0	0	0	
95.	Totals (Direct Business)	XXX		62,470,890	583,904,233	0		0	646,375,124	2,601,813,824	
96.	Plus Reinsurance Assumed	XXX							0		
97.	Totals (All Business)	XXX		62,470,890	583,904,233	0		0	646,375,124	2,601,813,824	
98.	Less Reinsurance Ceded	XXX		6,141,299					6,141,299		
99.	Totals (All Business) less Reinsurance Ceded	XXX		56,329,592	583,904,233	0		0	640,233,825	2,601,813,824	
DETAILS OF WRITE-INS											
58001.	Mexico	XXX		1,041					1,041		
58002.	Aggregate Other Alien	XXX		13,738	6,300				20,038		
58003.		XXX									
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0		0	0	0	
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		14,779	6,300	0		0	21,079	0	
9401.		XXX									
9402.		XXX									
9403.		XXX									
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0		0	0	0	
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0		0	0	0	

(a) Active Status Counts:

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

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)		84-3195821
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN & SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
SUBSIDIARY - GERBER LIFE AGENCY, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC.	NIA.	WS Real Estate Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	1.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	48.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ.	NIA.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN.	NIA.	WS Real Estate Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN.	NIA.	Carmel Holdings, LLC	Ownership.	36.260	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX.	NIA.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX.	NIA.	The Western & Southern Life Insurance Co	Ownership.	25.250	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC.	NIA.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
							Chattanooga Southside Housing Investor Holdings, LLC	.TN.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	.TN.	NIA.	The Western & Southern Life Insurance Co	Ownership.	21.350	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH.	NIA.	Columbus Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	14.660	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH.	NIA.	WS CEH LLC	Ownership.	37.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	.OH.	IA.	The Western & Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	85-1998953				Courtland Apartments, LLC	.GA.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	.AZ.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	.NC.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	.PA.	NIA.	NP Cranberry Hotel Holdings, LLC	Ownership.	72.520	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	.UT.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT.	NIA.	WS Real Estate Holdings LLC	Ownership.	74.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	25.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	.OH.	NIA.	Eagle Realty Group, LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
							Western & Southern Investment Holdings LLC								
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH.	NIA.		Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH.	NIA.	Eagle Realty Group, LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	.NY.	NIA.	The Western & Southern Life Insurance Co	Ownership.	2.500	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA.	Integrity Life Insurance Co	Ownership.	33.350	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA.	National Integrity Life Insurance Co	Ownership.	16.880	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA.	The Lafayette Life Insurance Co	Ownership.	26.220	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA.	Western-Southern Life Assurance Co	Ownership.	22.980	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	41.280	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	Integrity Life Insurance Co	Ownership	4.340	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0837	Western-Southern Group	.00003	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	19.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00001	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.670	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00002	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	25.230	Western & Southern Mutual Holding Co	.N	
							Fort Washington Global Alpha Domestic Fund LP								
.0836	Western-Southern Group	.00000	47-3243974					.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Columbus Life Insurance Co	Ownership	27.930	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	5.300	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	5.300	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	2.480	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	2.480	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	24.950	Western & Southern Mutual Holding Co	.N	
										Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	FIWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	FIWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	FIWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	.OH	NIA	FIWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	FIWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0837	Western-Southern Group	.00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	.OH	NIA	FIWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Gerber Life Agency, LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Heartthview Prairie Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc	.OH	.DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-3569568				Jomax Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytile Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	.IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-2026987				Park Boulevard Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	WV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70483	31-0487145				The Western & Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc.	NE	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	.OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc.	.OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.Y	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors, Inc.	.OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	.NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1413821				Western & Southern Agency, Inc.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc.	.OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732405				Western & Southern Mutual Holding Co	.OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	.OH	RE	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	.OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	.GA	NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	.KY	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	.KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

Asterisk	Explanation

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

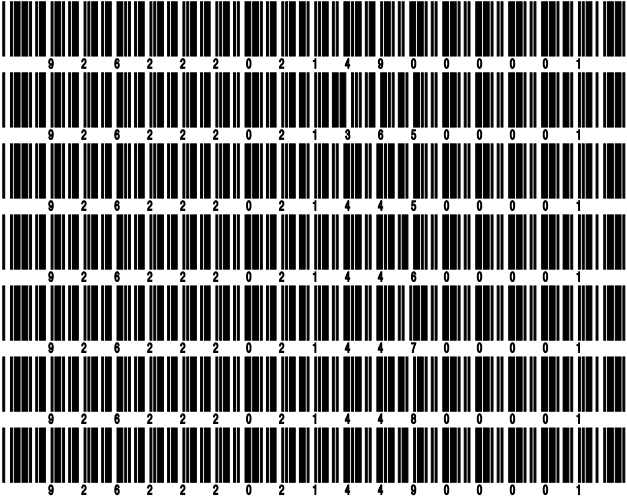
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,964,024,430	1,393,920,776
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	68,230,000	652,984,649
2.2 Additional investment made after acquisition	3,461,958	6,865,305
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	5,236,968	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		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,030,479,420	1,964,024,430
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	2,030,479,420	1,964,024,430
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	2,030,479,420	1,964,024,430

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	398,228,764	357,418,133
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	63,184,199
2.2 Additional investment made after acquisition	4,163,391	10,610,637
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	
5. Unrealized valuation increase (decrease)	(2,082,161)	8,056,069
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	3,225,848	35,771,965
8. Deduct amortization of premium and depreciation	21,851	86,272
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	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)	397,062,295	398,228,764
12. Deduct total nonadmitted amounts	5,264,752	
13. Statement value at end of current period (Line 11 minus Line 12)	391,797,543	398,228,764

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,838,512,491	12,441,466,315
2. Cost of bonds and stocks acquired	1,132,200,607	4,108,657,872
3. Accrual of discount	2,734,779	17,777,407
4. Unrealized valuation increase (decrease)	35,255,045	73,412,048
5. Total gain (loss) on disposals	10,379,583	20,671,100
6. Deduct consideration for bonds and stocks disposed of	587,920,176	2,756,247,147
7. Deduct amortization of premium	17,187,713	52,204,461
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	23,814,681
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,576,248	8,794,038
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	14,416,550,864	13,838,512,491
12. Deduct total nonadmitted amounts	142,697,788	130,774,693
13. Statement value at end of current period (Line 11 minus Line 12)	14,273,853,076	13,707,737,798

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,419,019,080	731,070,316	602,814,546	59,511,357	7,606,786,207	0	0	7,419,019,080
2. NAIC 2 (a)	4,262,764,892	1,665,511,325	1,314,212,451	(52,257,010)	4,561,806,756	0	0	4,262,764,892
3. NAIC 3 (a)	888,948,728	85,482,652	23,487,192	2,561,846	953,506,034	0	0	888,948,728
4. NAIC 4 (a)	552,611,006	52,988,018	75,343,620	(18,745,934)	511,509,470	0	0	552,611,006
5. NAIC 5 (a)	75,622,870	5,535,031	10,529,885	(9,728,537)	60,899,479	0	0	75,622,870
6. NAIC 6 (a)	7,535,498	0	94,825	(19,673)	7,421,000	0	0	7,535,498
7. Total Bonds	13,206,502,074	2,540,587,342	2,026,482,519	(18,677,951)	13,701,928,946	0	0	13,206,502,074
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	48,977,578	0	7,024,415	0	41,953,163	0	0	48,977,578
10. NAIC 3	2,121,638	0	0	0	2,121,638	0	0	2,121,638
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	51,099,216	0	7,024,415	0	44,074,801	0	0	51,099,216
15. Total Bonds and Preferred Stock	13,257,601,290	2,540,587,342	2,033,506,934	(18,677,951)	13,746,003,747	0	0	13,257,601,290

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$195,898,109 ; NAIC 2 \$19,842,829 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	32,225,866	xxx	32,225,866	29,311	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	46,111,984	111,819,871
2. Cost of short-term investments acquired	8,557,317	157,234,711
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	15,448
6. Deduct consideration received on disposals	22,443,435	222,958,046
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	32,225,866	46,111,984
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	32,225,866	46,111,984

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	34,420
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2)	34,420
4.	Part D, Section 1, Column 6	34,420
5.	Part D, Section 1, Column 7	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 9	34,420
11.	Part D, Section 1, Column 10	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 12	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	204,632,444	279,104,976
2. Cost of cash equivalents acquired	1,990,563,664	8,650,929,185
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	9,379
6. Deduct consideration received on disposals	1,959,093,940	8,725,411,096
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	236,102,168	204,632,444
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	236,102,168	204,632,444

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0001094	Fremont	CA		08/17/2001		730,470	0	0	0	0	0	0	0	240,248	0	0	0
0001151	Lorton	VA		09/28/2009		12,816,526	0	0	0	0	0	0	0	557,537	0	0	0
0001163	Cranberry Township	PA		10/01/2011		9,152,043	0	0	0	0	0	0	0	50,182	0	0	0
0001166	Puyallup	WA		02/24/2012		13,717,287	0	0	0	0	0	0	0	225,250	0	0	0
0001173	American Canyon	CA		11/14/2012		31,629,104	0	0	0	0	0	0	0	309,495	0	0	0
0001177	South Attleboro	MA		07/22/2013		43,074,436	0	0	0	0	0	0	0	273,397	0	0	0
0001178	Lorton	VA		09/18/2013		6,218,799	0	0	0	0	0	0	0	54,971	0	0	0
0001179	Houston	TX		10/10/2013		18,328,662	0	0	0	0	0	0	0	198,042	0	0	0
0001182	Raleigh	NC		11/14/2014		23,902,667	0	0	0	0	0	0	0	107,667	0	0	0
0001183	Roseville	CA		11/20/2014		2,383,452	0	0	0	0	0	0	0	29,824	0	0	0
0001184	Greenville	SC		12/11/2014		12,902,443	0	0	0	0	0	0	0	81,976	0	0	0
0001187	Newport	KY		03/17/2015		44,050,931	0	0	0	0	0	0	0	202,262	0	0	0
0001188	Cincinnati	OH		10/02/2015		20,194,671	0	0	0	0	0	0	0	97,614	0	0	0
0001189	Cincinnati	OH		10/02/2015		9,438,042	0	0	0	0	0	0	0	56,296	0	0	0
0001190	Cincinnati	OH		10/02/2015		39,193,302	0	0	0	0	0	0	0	230,574	0	0	0
0001191	Greenville	SC		12/07/2015		24,558,140	0	0	0	0	0	0	0	154,847	0	0	0
0001192	Round Rock	TX		12/18/2015		14,707,015	0	0	0	0	0	0	0	63,121	0	0	0
0001193	Santa Monica	CA		06/30/2016		22,295,698	0	0	0	0	0	0	0	174,247	0	0	0
0001195	Indianapolis	IN		06/15/2017		32,276,530	0	0	0	0	0	0	0	136,013	0	0	0
0001196	Apex	NC		09/21/2017		13,210,698	0	0	0	0	0	0	0	66,909	0	0	0
0001197	Bel Air	MD		12/12/2017		48,196,119	0	0	0	0	0	0	0	205,191	0	0	0
0001198	Newport	KY		12/19/2017		9,638,895	0	0	0	0	0	0	0	97,119	0	0	0
0001199	Kennesaw	GA		03/12/2018		11,779,276	0	0	0	0	0	0	0	81,577	0	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

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
0001200	Kennesaw	GA		03/12/2018		8,086,567	0	0	0	0	0	0	0	56,003	0	0	0
0001201	Kennesaw	GA		03/12/2018		11,919,506	0	0	0	0	0	0	0	82,548	0	0	0
0001202	Longmont	CO		04/19/2018		51,470,268	0	0	0	0	0	0	0	230,833	0	0	0
0001205	Indianapolis	IN		06/12/2018		36,966,008	0	0	0	0	0	0	0	144,540	0	0	0
0001207	Carmel	IN		09/10/2018		33,367,159	0	0	0	0	0	0	0	134,341	0	0	0
0001210	Columbus	OH		09/26/2018		57,346,007	0	0	0	0	0	0	0	232,671	0	0	0
0001212	Katy	TX		12/21/2018		54,665,574	0	0	0	0	0	0	0	308,207	0	0	0
0001213	Lee's Summit	MO		02/05/2019		22,400,000	0	0	0	0	0	0	0	29,766	0	0	0
0001219	Cincinnati	OH		09/20/2019		26,918,541	0	0	0	0	0	0	0	123,146	0	0	0
0001222	California	MD		12/20/2019		20,877,496	0	0	0	0	0	0	0	103,900	0	0	0
0001226	Moore	OK		05/01/2020		19,777,733	0	0	0	0	0	0	0	96,653	0	0	0
02999999. Mortgages with partial repayments						808,190,065	0	0	0	0	0	0	0	5,236,967	0	0	0
05999999 - Totals						808,190,065	0	0	0	0	0	0	0	5,236,967	0	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

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

1	2	Location		5	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	1.F	12/03/2018		0	79,648	0	422,221	6,500
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	79,648	0	422,221	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		0	241,834	0	1,059,943	0.720
	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12		04/01/2018		0	2,500,000	0	2,250,000	0.000
	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II		11/25/2020		0	1,328,568	0	0	0.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	4,070,402	0	3,309,943	XXX
	Benefit Street Partners BSPSOFII Structured Note	Wilmington	DE	Benefit Street Partners BSPSOFII Structured Note		04/08/2020		0	13,341	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	13,341	0	0	XXX
4899999. Total - Unaffiliated								0	4,163,391	0	3,732,164	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	4,163,391	0	3,732,164	XXX

SCHEDULE BA - PART 3

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

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 (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized 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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Boston Capital Aff. Housing 17.39% PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY	Boston	MA	Cash Return	06/29/2006	02/10/2021	5,007,239					0		26,530	26,530			0	73,080
												0						0	
												0						0	
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated								0	0	0	0	0	0	26,530	26,530	0	0	0	73,080
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	03/12/2021	112,339	0	0	0	0	0	0	112,339	112,339	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	112,339	112,339	0	0	0	0
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/07/2021	235,765	0	0	0	0	0	0	235,765	235,765	0	0	0	40,153
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	02/09/2021	410,921	0	0	0	0	0	0	410,921	410,921	0	0	0	388,564
	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Partners 11	04/01/2018	02/01/2021	801,383	0	0	0	0	0	0	801,383	801,383	0	0	0	0
	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	02/09/2021	1,174,255	0	0	0	0	0	0	1,174,255	1,174,255	0	0	0	0
	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	01/24/2021	451,725	0	0	0	0	0	0	451,725	451,725	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	3,074,050	3,074,050	0	0	0	428,717
000000-00-0	KCJAXX NNN INDUSTRIAL INV HOLDINGS,LLC	JACKSONVILLE	FL	Cash Return	07/27/2020	03/04/2021	49,892,146					0		12,930	12,930			0	774,612
	43.20% PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY											0						0	
												0						0	

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 3

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

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 Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment 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 Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
2299999. Joint Venture Interests - Real Estate - Affiliated							49,892,146	0	0	0	0	0	0	12,930	12,930	0	0	0	774,612
4899999. Total - Unaffiliated							8,193,627	0	0	0	0	0	0	3,212,918	3,212,918	0	0	0	501,797
4999999. Total - Affiliated							49,892,146	0	0	0	0	0	0	12,930	12,930	0	0	0	774,612
5099999 - Totals							58,085,773	0	0	0	0	0	0	3,225,848	3,225,848	0	0	0	1,276,409

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		03/01/2021	Interest Capitalization		4,014	4,014	0	1.A
36230R-NU-6	G2 G2 756703 4.140% 11/20/61		03/01/2021	Interest Capitalization		2,824	2,824	0	1.A
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		03/01/2021	Interest Capitalization		2,021	2,021	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		03/01/2021	Interest Capitalization		1,513	1,513	0	1.A
38378N-YB-3	GNR 2014-24 KZ 3.986% 01/16/54		03/01/2021	Interest Capitalization		13,094	13,094	0	1.A
38382M-BT-5	GNR 2020-189 HI 3.000% 12/20/50		01/15/2021	PERFORMANCE TRUST CAPITAL		3,355,728	0	44,520	1.A
690353-4F-1	DFC AGENCY DEBENTURES 0.010% 09/20/27		01/08/2021	BANK of AMERICA SEC		4,821,429	4,821,429	364	1.A
912810-SP-4	U S TREASURY 1.375% 08/15/50		01/22/2021	BANK of AMERICA SEC		1,781,336	2,000,000	12,181	1.A
912810-SQ-2	U S TREASURY 1.125% 08/15/40		02/25/2021	BANK of AMERICA SEC		2,314,308	2,750,000	940	1.A
0599999. Subtotal - Bonds - U.S. Governments						12,296,267	9,594,895	58,005	XXX
03846J-AB-6	ARAB REPUBLIC OF EGYPT SOVEREIGN 5.875% 02/16/31	D	02/08/2021	CITIGROUP GLOBAL MKTS		700,000	700,000	0	4.B FE
03846J-W4-8	ARAB REPUBLIC OF EGYPT SOVEREIGN 6.588% 02/21/28	D	03/11/2021	CREDIT SUISSE FIRST BOSTON		5,287,500	5,000,000	21,960	4.B FE
085209-AH-7	GOVT OF BERMUDA SOVEREIGN 3.375% 08/20/50	D	01/11/2021	JEFFERIES & CO		4,280,000	4,000,000	53,625	1.F FE
695847-AS-2	ISLAMIC REP OF PAKISTAN SOVEREIGN 6.000% 04/08/26	D	03/30/2021	J P MORGAN SEC		550,000	550,000	0	4.C FE
715638-DF-6	REPUBLIC OF PERU SOVEREIGN 2.783% 01/23/31	D	03/03/2021	BANK of AMERICA SEC		17,070,040	17,000,000	61,767	2.A FE
715638-DS-8	REPUBLIC OF PERU SOVEREIGN 3.300% 03/11/41	D	03/03/2021	BANK of AMERICA SEC		14,158,452	14,700,000	0	2.A FE
1099999. Subtotal - Bonds - All Other Governments						42,045,992	41,950,000	137,352	XXX
30318C-AJ-6	FRESB 2021-SB 82 X1 1.136% 10/25/40		01/14/2021	WELLS FARGO		3,517,992	44,670,083	29,609	1.A
30320W-AR-0	FRESB 2021-SB84 X1 0.672% 01/25/41		03/11/2021	AMHERST SECURITIES GROUP		1,786,686	34,250,000	11,500	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2021	Interest Capitalization		14,174	14,174	0	1.A
3136AX-K4-6	FNR 2017-67 ZA 4.000% 09/25/47		03/01/2021	Interest Capitalization		21,471	21,471	0	1.A
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		03/01/2021	Interest Capitalization		34,682	34,682	0	1.A
3137AP-PA-2	FHMS K018 X1 1.235% 01/25/22		01/28/2021	BREAN CAPITAL LLC		27,530	0	106	1.A
3137BB-GS-0	FHMS K037 X1 0.952% 01/25/24		02/16/2021	BREAN CAPITAL LLC		2,192,515	0	43,539	1.A
3137BD-AR-4	FHMS FHR 4380 ZG 3.000% 04/15/53		03/01/2021	Interest Capitalization		19,089	19,089	0	1.A
3137BE-VJ-0	FHMS K040 X1 0.711% 09/25/24		02/22/2021	MORGAN STANLEY FIXED INC		1,539,181	0	32,272	1.A FE
3137BF-EA-5	FHMS K041 X1 0.535% 10/25/24		02/22/2021	BREAN CAPITAL LLC		1,033,841	0	20,470	1.A FE
3137BN-6H-2	FHMS K053 X1 0.885% 12/25/25		02/22/2021	BREAN CAPITAL LLC		274,046	0	4,233	1.A FE
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		03/01/2021	Interest Capitalization		39,324	39,324	0	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		03/01/2021	Interest Capitalization		43,792	43,792	0	1.A
3137FL-YX-6	FHMS K092 X1 0.708% 04/25/29		02/05/2021	ROBERT W. BAIRD		7,656,792	0	25,067	1.A
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.360% 09/01/30		02/12/2021	BARCLAYS		3,920,000	3,920,000	637	1.F FE
3199999. Subtotal - Bonds - U.S. Special Revenues						22,121,115	83,012,615	167,433	XXX
72304F-AA-6	PINEBRIDGE 6.000% 09/30/33		03/31/2021	Various		7,528,549	7,528,549	0	2.B PL
01449N-AA-4	ALEN 2021-ACEN A 1.258% 04/15/34		03/11/2021	BARCLAYS		25,000,000	25,000,000	0	1.A FE
02530D-AC-0	ACAR 2019-2 C 3.170% 06/12/25		01/12/2021	SOCIETE GENERALE		203,688	200,000	35	1.D FE
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		03/04/2021	JEFFERIES & CO		259,063	250,000	3,629	3.B FE
036752-AS-2	ANTHEM INC 3.600% 03/15/51		03/08/2021	J P MORGAN SEC		4,981,800	5,000,000	0	2.B FE
055910-AG-1	BPR 2021-KEN B 2.058% 02/15/29		02/18/2021	MORGAN STANLEY FIXED INC		200,000	200,000	0	1.D FE
05601E-AA-8	Benefit Street Partners 6.000% 12/31/28		03/26/2021	Various		4,591,181	4,591,181	0	5.A GI
05608V-AE-6	BX 2021-MFM1 B 1.058% 01/15/34		01/05/2021	MORGAN STANLEY FIXED INC		8,000,000	8,000,000	0	1.D FE
05609B-AB-5	BX 2021-LBA XJVC 0.146% 02/15/36		02/04/2021	BANK of AMERICA SEC		122,364	0	0	2.B FE
05609B-AF-6	BX 2021-LBA BJV 1.158% 02/15/36		02/03/2021	BANK of AMERICA SEC		18,667,000	18,667,000	0	1.D FE
05609B-AX-7	BX 2021-LBA XVCP 0.118% 02/15/36		02/04/2021	BANK of AMERICA SEC		73,734	0	0	2.B FE
067316-AG-4	BARCARDI 5.150% 05/15/38		01/22/2021	CREDIT SUISSE FIRST BOSTON		4,487,315	3,500,000	35,549	2.C FE
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		03/05/2021	Flow Traders		252,600	250,000	4,333	5.A FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		03/25/2021	BREAN CAPITAL LLC		9,533,984	10,000,000	0	1.A FE
11135F-BE-0	BROADCOM INC 1.950% 02/15/28		01/04/2021	SMBC NIKKO		1,496,145	1,500,000	0	2.C FE
126408-GK-3	CSX CORP 6.150% 05/01/37		03/16/2021	US BANCORP		7,215,293	5,285,000	123,691	2.A FE
12655H-AA-3	COMM 2019-WCM A 1.008% 10/15/34		01/08/2021	WELLS FARGO		30,475,544	30,447,000	25,069	1.D FM
15189W-AN-0	CENTERPOINT 0.688% 03/02/23		02/26/2021	MITSUBISHI UFJ SECURITIES		7,520,000	7,520,000	0	1.G FE
171484-AE-8	CHURCHILL DOWNS INC 4.750% 01/15/28		02/25/2021	Various		561,492	538,000	2,921	1.A FE
17318U-AE-4	CGOIT 2012-GC8 AAB 2.608% 09/10/45		01/14/2021	BANK of AMERICA SEC		9,655	9,527	12	1.A FM
17318U-AE-4	CGOIT 2012-GC8 AAB 2.608% 09/10/45		01/14/2021	BANK of AMERICA SEC		66,120	65,243	85	1.D FM
186108-CL-8	CLEVELAND ELEC ILLUM 4.550% 11/15/30		01/08/2021	Various		416,032	364,000	2,580	2.B FE
22767C-AB-6	XROAD 2021-A A2 0.820% 03/20/24		01/26/2021	CREDIT SUISSE FIRST BOSTON		249,972	250,000	0	1.A FE

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
24704A-AG-1	DEFT 2018-1 D 3.850% 06/24/24		.03/25/2021	BANK of AMERICA SEC		200,922	200,000	.150	2.B FE
24704B-AC-8	DEFT 2019-1 A2 2.780% 08/23/21		.01/04/2021	MITSUBISHI UFJ SECURITIES		126,815	126,681	.137	1.A FE
25525P-AB-3	DIVERSIFIED HEALTHCARE T 4.375% 03/01/31		.02/03/2021	WELLS FARGO		4,869,000	4,869,000	.0	3.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		.03/25/2021	BARCLAYS		1,305,646	1,243,750	.9,025	2.C FE
281020-AS-6	EDISON INTERNATIONAL 5.375% 03/15/26		.03/02/2021	WELLS FARGO		20,000,000	20,000,000	.0	3.B FE
30165Y-AE-3	EART 2017-3A C 3.680% 07/17/23		.03/09/2021	SOCIETE GENERALE		287,082	281,885	.749	1.D FE
302491-AV-7	FMC CORP 4.500% 10/01/49		.01/21/2021	SUNTRUST		6,781,125	5,350,000	.76,238	2.C FE
30291Y-AJ-9	FREM F 2014-K716 B 3.903% 08/25/47		.03/26/2021	SOCIETE GENERALE		201,195	200,000	.629	1.D FM
32082C-AC-1	FIRST MARYLAND CAPTL II 1.055% 02/01/27		.02/05/2021	IMPERIAL CAPITAL LLC		5,601,375	5,850,000	.1,372	2.A FE
33843Q-AG-9	FCAT 2017-1 D 4.230% 05/15/23		.03/17/2021	SOCIETE GENERALE		196,535	193,199	.91	1.A FE
33844K-AC-0	FCAT 2017-3 C 2.910% 09/15/23		.03/17/2021	SOCIETE GENERALE		145,529	144,178	.47	1.A FE
34417R-AA-4	Focus Brands Fun20171A 2017-1A A21B 3.857% 04/30/47		.03/04/2021	Tax Free Exchange		7,215,624	7,218,750	.54,141	2.B FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		.01/04/2021	BANK of AMERICA SEC		32,482	31,000	.532	3.C FE
35563F-AB-7	MSCR 2021-MN1 M2 3.859% 01/25/51		.01/12/2021	BANK of AMERICA SEC		5,000,000	5,000,000	.0	1.G Z
36167R-AA-1	GCT 2021-GCT A 0.908% 02/15/38		.01/29/2021	CITIGROUP GLOBAL MKTS		12,000,000	12,000,000	.0	1.A FE
36167R-AC-7	GCT 2021-GCT B 1.358% 02/15/38		.01/29/2021	CITIGROUP GLOBAL MKTS		4,500,000	4,500,000	.0	1.D FE
36192B-AY-3	GSMS 2012-GC6 A3 3.482% 01/10/45		.02/16/2021	BMO CAPITAL MARKETS CORP		10,413	10,304	.17	1.A FM
36192B-AY-3	GSMS 2012-GC6 A3 3.482% 01/10/45		.02/16/2021	BMO CAPITAL MARKETS CORP		492,998	487,815	.802	1.D FM
36255M-AN-7	GSMS 2017-SLP E 4.591% 10/10/32		.03/24/2021	WELLS FARGO		8,531,217	8,586,000	.16,733	2.B FM
382550-BJ-9	GOODYEAR TIRE & RUBBER 5.250% 04/30/31		.03/31/2021	CITIGROUP GLOBAL MKTS		500,000	500,000	.0	4.A FE
431318-AU-8	HILCORP ENERGY 5.750% 02/01/29		.02/26/2021	Various		386,037	375,000	.1,941	3.C FE
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		.03/04/2021	JANE STREET EXECUTION SERVICES		246,945	250,000	.1,094	3.C FE
44891A-BT-3	HYUNDAI CAPITAL AMERICA 1.800% 01/10/28		.01/06/2021	Various		8,975,200	9,000,000	.0	2.A FE
46412Q-AE-7	IRIWE 2006-2 244 6.670% 02/25/36		.03/01/2021	Interest Capitalization		.0	.0	.0	1.D FM
46592F-AA-1	JPMCC 2021-2NU A 1.974% 01/05/40		.01/13/2021	J P MORGAN SEC		7,209,995	7,000,000	.10,747	1.A FE
46592F-AE-3	JPMCC 2021-2NU B 2.076% 01/05/40		.01/13/2021	J P MORGAN SEC		4,732,524	4,600,000	.7,429	1.D FE
46592F-AG-8	JPMCC 2021-2NU C 2.076% 01/05/40		.01/13/2021	J P MORGAN SEC		3,543,615	3,500,000	.5,653	1.G FE
46637W-AD-5	JPMCC 2012-CBX A4 3.483% 06/15/45		.01/07/2021	BANK of AMERICA SEC		22,002	21,646	.21	1.A FM
46637W-AD-5	JPMCC 2012-CBX A4 3.483% 06/15/45		.03/10/2021	Various		319,700	314,818	.320	1.D FM
46644K-AC-4	JPMCC 2015-FRR2 BK36 0.000% 12/27/46		.01/21/2021	CITIGROUP GLOBAL MKTS		5,714,003	6,285,600	.0	3.C FE
46644K-AJ-9	JPMCC 2015-FRR2 BK39 0.000% 08/27/47		.01/13/2021	CITIGROUP GLOBAL MKTS		4,400,000	5,000,000	.0	3.C FE
48254C-AJ-4	KIND 2021-KDIP B 0.908% 12/15/37		.01/28/2021	Various		20,007,500	20,000,000	.739	1.D FE
50219Q-AN-4	LNSTR 2016-4 D 4.585% 03/10/49		.03/16/2021	280 Securities		9,167,500	9,500,000	.20,571	1.D FM
53218C-AC-4	LIFE 2021-BMR B 0.988% 03/15/38		.03/18/2021	DEUTSCHE BANK		35,000,000	35,000,000	.0	1.D FE
55819M-AU-0	MDPK 2019-35A BR 1.622% 04/20/32		.03/12/2021	BANK of AMERICA SEC		5,000,000	5,000,000	.0	1.G Z
55819M-AW-6	MDPK 2019-35A CR 2.122% 04/20/32		.03/12/2021	BANK of AMERICA SEC		12,500,000	12,500,000	.0	1.G Z
59001K-AH-3	MERITOR INC 4.500% 12/15/28		.03/04/2021	Various		789,281	763,000	.8,367	3.C FE
591894-CC-2	METROPOLITAN EDISON 4.300% 01/15/29		.01/08/2021	Various		321,665	286,000	.6,015	3.A FE
59980T-AG-1	MCMLT 2016-1 B3 3.693% 04/25/57		.03/25/2021	J P MORGAN SEC		7,524,875	7,400,000	.21,257	3.B FE
61691A-BM-4	MSC 2015-UBS8 XA 0.874% 12/15/48		.02/24/2021	BREAN CAPITAL LLC		1,704,602	.0	.29,551	1.A FE
61691L-AG-4	MSC 2017-CLS B 0.958% 11/15/34		.03/23/2021	MORGAN STANLEY FIXED INC		300,000	300,000	.80	1.D FM
61763Q-AA-9	MSC 2014-CPT A 3.350% 07/13/29		.01/11/2021	BARCLAYS		201,305	200,000	.223	1.D FM
61765T-AG-8	MSBAM 2015-C25 XA 1.053% 10/15/48		.03/10/2021	BREAN CAPITAL LLC		3,072,926	.0	.25,305	1.A FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		.03/31/2021	J P MORGAN SEC		369,662	277,000	.6,575	2.C FE
62912X-AF-1	NGPL PIPE LLC 4.875% 08/15/27		.01/04/2021	J P MORGAN SEC		8,011,710	7,000,000	.133,656	2.C FE
62919T-AA-4	NMEF 2021-A A1 0.341% 03/15/22		.03/10/2021	SUNTRUST		200,000	200,000	.0	1.C FE
637432-NK-7	NATIONAL RURAL UTILITY 5.250% 04/20/46		.03/01/2021	CREDIT SUISSE FIRST BOSTON		21,725,000	20,000,000	.387,917	2.A FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		.03/30/2021	Various		38,676,844	38,667,000	.1,792	2.C FE
65339K-BT-6	NEXTERA ENERGY CAPITAL 0.452% 02/22/23		.02/17/2021	J P MORGAN SEC		11,415,000	11,415,000	.0	2.A FE
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51		.01/20/2021	CREDIT SUISSE FIRST BOSTON		9,748,684	9,750,000	.0	1.A FE
67190A-AC-0	OAKIG 2021-1A A3 2.800% 01/20/51		.01/20/2021	CREDIT SUISSE FIRST BOSTON		749,807	750,000	.0	1.F FE
67190A-AE-6	OAKIG 2021-1A B1 4.230% 01/20/51		.01/20/2021	CREDIT SUISSE FIRST BOSTON		1,999,513	2,000,000	.0	2.A FE
677415-CT-6	OHIO POWER COMPANY 1.625% 01/15/31		.01/05/2021	WELLS FARGO		4,992,150	5,000,000	.0	1.G FE
680665-AK-2	OLIN CORPORATION 5.000% 02/01/30		.02/24/2021	Various		397,186	376,000	.1,201	3.C FE
681936-BN-9	OMEGA HEALTHCARE 3.250% 04/15/33		.03/03/2021	J P MORGAN SEC		14,895,600	15,000,000	.0	2.C FE
68235P-AK-4	ONE GAS INC 0.787% 03/11/23		.03/08/2021	BANK of AMERICA SEC		18,300,000	18,300,000	.0	2.A FE
68389X-BZ-7	ORACLE CORP 3.650% 03/25/41		.03/22/2021	WELLS FARGO		9,932,600	10,000,000	.0	2.A FE

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
693627-AY-7	PSI ENERGY 6.120% 10/15/35		03/15/2021	MARKET AXESS		6,455,730	4,863,000	125,660	2.A FE
706451-BG-5	PEMEX FINANCE LTD 6.625% 06/15/35		02/01/2021	JPM FUNDS RECAP		615,550	650,000	5,742	3.B FE
737446-AR-5	POST HOLDINGS INC 4.500% 09/15/31		02/24/2021	GOLDMAN SACHS		14,375,000	14,375,000	0	4.B FE
74331M-AA-4	PROG 2018-SFR3 A 3.880% 10/17/35		01/28/2021	WELLS FARGO		203,713	199,658	0	1.A FE
74332U-AC-1	PROG 2018-SFR2 B 3.841% 08/17/35		01/14/2021	INTL FCSTONE FINANCIAL INC		202,844	200,000	384	1.B FE
74333J-AD-3	PROG 2017-SFR1 B 3.017% 08/17/34		01/14/2021	INTL FCSTONE FINANCIAL INC		202,438	200,000	302	1.B FE
81746W-CE-6	SEMT 2018-CH3 B1B 4.817% 08/25/48		01/26/2021	BROWNSTONE INV GROUP,LLC		19,934	18,490	67	1.C FM
81746W-CE-6	SEMT 2018-CH3 B1B 4.817% 08/25/48		01/26/2021	BROWNSTONE INV GROUP,LLC		6,715,467	6,228,839	22,515	1.D FM
83012A-AA-7	SIXTH TREET SPECIALITY LENDING 2.500% 08/01/26		01/27/2021	BANK of AMERICA SEC		5,658,276	5,700,000	0	2.C FE
845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		03/01/2021	Various		416,982	376,000	15,920	3.C FE
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46		01/25/2021	BANK of AMERICA SEC		24,996,893	25,000,000	0	1.F FE
87303*-AA-9	THL Credit 5.000% 12/03/24		03/11/2021	Various		1,513,312	1,513,312	0	1.E PL
88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46		03/24/2021	BANK of AMERICA SEC		21,151,217	21,155,000	0	1.F FE
89169E-AA-7	TPMT 2017-5 A1 0.709% 02/25/57		02/03/2021	BMO CAPITAL MARKETS CORP		16,649	16,607	4	1.A FM
89169E-AA-7	TPMT 2017-5 A1 0.709% 02/25/57		02/03/2021	BMO CAPITAL MARKETS CORP		184,162	183,703	41	1.D FM
89173H-AD-8	TPMT 2017-2 M2 3.750% 04/25/57		03/02/2021	BMO CAPITAL MARKETS CORP		15,632,813	14,375,000	4,492	1.D FM
89173U-AD-9	TPMT 2017-4 M2 3.250% 06/25/57		03/10/2021	PIPER JAFFRAY		15,787,500	15,000,000	14,896	1.D FM
89180D-AA-4	TPHT 2021-HE1 A1 0.918% 02/25/63		02/22/2021	J P MORGAN SEC		199,999	200,000	128	1.A FE
89566E-AD-0	TRISTATE GEN/TRANS ASSN 6.000% 06/15/40		03/25/2021	SEAPORT GROUP LLC		24,887,545	18,975,000	322,233	1.G FE
90138F-AD-4	TWILIO INC - A 3.875% 03/15/31		03/04/2021	J P MORGAN SEC HI-YIELD		5,000,000	5,000,000	0	3.C FE
90276X-AQ-8	UBSCM 2018-C11 A1 3.211% 06/15/51		03/03/2021	BARCLAYS		80,636	80,636	29	1.D FM
92343V-GK-4	VERIZON COMMUNICATIONS 3.400% 03/22/41		03/11/2021	MORGAN STANLEY FIXED INC		14,991,300	15,000,000	0	2.A FE
92553P-AU-6	VIACOM INC. 5.850% 09/01/43		03/12/2021	CREDIT SUISSE FIRST BOSTON		6,368,900	5,000,000	12,188	2.B FE
96042G-AJ-1	WLAKE 2018-3A C 3.610% 10/16/23		01/29/2021	BNP SECURITIES		206,448	204,737	349	1.B FE
96042G-AL-6	WLAKE 2018-3A D 4.000% 10/16/23		01/12/2021	SOCIETE GENERALE		206,352	200,000	644	1.E FE
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		02/25/2021	Various		386,423	376,000	447	4.A FE
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A.	02/04/2021	Various		449,922	422,000	9,620	4.B FE
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A.	02/22/2021	Various		1,864,125	1,863,000	0	4.B FE
70137W-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	A.	03/29/2021	Various		5,992,116	5,957,000	0	3.B FE
00100V-AJ-9	ACIS 2014-4A D 3.296% 05/01/26	D.	01/13/2021	ROBERT W. BAIRD		9,286,050	9,300,000	63,360	2.B FE
00119V-AA-7	AGL 2020-6A A1 2.172% 07/20/31	D.	02/23/2021	ROBERT W. BAIRD		251,325	250,000	544	1.A FE
00489T-AG-1	ACR 2021-FL4 C 1.861% 12/18/37	D.	02/03/2021	Various		10,307,500	10,300,000	633	1.G FE
035198-AD-2	ANGOLA 8.000% 11/26/29	D.	03/10/2021	CITIGROUP GLOBAL MKTS		691,250	700,000	16,489	5.A FE
06849A-AB-5	BARRICK INTL BK CORP 6.350% 10/15/36	D.	03/17/2021	CREDIT SUISSE FIRST BOSTON		13,545,000	10,000,000	271,639	2.A FE
09261M-AA-4	BLKMM 2021-6A A 1.922% 04/20/33	D.	02/08/2021	BARCLAYS		12,000,000	12,000,000	0	1.A FE
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D.	03/16/2021	CITIGROUP GLOBAL MKTS		649,188	650,000	5,092	3.A FE
13877E-AG-7	CANYC 2021-1A C 2.173% 04/15/34	D.	03/22/2021	J P MORGAN SEC		1,000,000	1,000,000	0	1.F FE
143658-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27	D.	02/11/2021	Various		695,254	600,000	1,916	4.A FE
24460E-AA-0	DPATH 2021-1A A1 1.873% 04/17/33	D.	03/26/2021	Greensledge		16,000,000	16,000,000	0	1.A Z
26252J-AS-7	DRSLF 2019-75A AR2 1.263% 04/15/34	D.	02/22/2021	J P MORGAN SEC		21,425,000	21,425,000	0	1.A FE
28646A-AC-0	ESKOM HOLDINGS LIMITED 6.350% 08/10/28	D.	02/08/2021	JPM FUNDS RECAP		3,322,500	3,000,000	0	3.C FE
30069L-AE-8	XAN 2019-RS07 B 1.808% 04/15/36	D.	02/04/2021	WELLS FARGO		5,000,000	5,000,000	6,088	1.D FE
40049J-BA-4	GRUPO TELEVISA SAB 5.000% 05/13/45	D.	03/11/2021	Various		10,931,650	10,000,000	167,361	2.A FE
42704R-AA-9	HERA 2021-FL1 A 1.158% 02/18/38	D.	02/10/2021	CITIGROUP GLOBAL MKTS		26,536,000	26,536,000	0	1.A FE
67570Q-AK-7	OCP 2019-16A AR 1.234% 04/10/33	D.	03/08/2021	RBC/DAIN		8,180,000	8,180,000	37,707	1.A FE
69290L-AE-7	PFP 2021-7 B 1.508% 04/14/38	D.	03/03/2021	WELLS FARGO		10,500,000	10,500,000	0	1.D FE
69290L-AG-2	PFP 2021-7 C 1.758% 04/14/38	D.	03/03/2021	WELLS FARGO		13,500,000	13,500,000	0	1.G FE
76761R-AY-5	RSRVA 2016-3A ARR 1.284% 01/18/34	D.	03/01/2021	GOLDMAN SACHS		20,400,000	20,400,000	0	1.A FE
82620K-BF-9	SIEMENS 2.875% 03/11/41	D.	03/02/2021	MORGAN STANLEY FIXED INC		14,965,950	15,000,000	0	1.E FE
87276W-AA-1	TRTX 2021-FL4 A 1.308% 03/15/38	D.	03/25/2021	WELLS FARGO		15,000,000	15,000,000	0	1.A FE
87276W-AC-7	TRTX 2021-FL4 AS 1.508% 03/15/38	D.	03/25/2021	WELLS FARGO		10,000,000	10,000,000	0	1.A FE
P4001*-AA-2	ENVASES PP 3.150% 02/09/28	D.	02/02/2021	PRIVATE PLACEMENT		10,000,000	10,000,000	0	2.C PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						891,431,833	864,663,108	2,135,511	XXX
01852F-AC-7	ALLFIRST PFD CAP TRUST 1.741% 07/15/29		02/22/2021	J P MORGAN SEC		9,665,000	10,000,000	19,347	2.B FE
320808-AD-0	FIRST MARYLAND CAPITAL 1.241% 01/15/27		02/04/2021	IMPERIAL CAPITAL LLC		8,621,760	8,981,000	7,432	2.A FE
4899999. Subtotal - Bonds - Hybrid Securities						18,286,760	18,981,000	26,779	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89678Q-AB-2	TRITON WATER HOLDINGS INC TL B 1L 03/16/28		03/17/2021	MORGAN STANLEY HI-YLD		497,500	500,000	0	4.B FE
LX1933-58-0	PEARL DEBT MERGR SUB 1 TL B 1L 03/19/28		03/19/2021	JPM FUNDS RECAP		1,492,500	1,500,000	0	4.C Z
00130M-AG-9	ARDENT HEALTH PARTNERS TL B 1L 06/30/25		02/23/2021	Various		1,483,280	1,483,280	0	4.B FE
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		02/25/2021	Various		800,000	800,000	0	4.B FE
07982E-AD-8	BELLRING BRANDS LLC TL 1L 10/21/24		02/26/2021	Various		727,086	727,086	0	4.B FE
09071F-AK-7	Bioscrip (Option Care) TL 1L 08/06/26		01/19/2021	BANK of AMERICA SEC		665,333	667,000	0	4.B FE
11823L-AK-1	HERCULES MERGER SUB LLC TL 1L 11/02/26		02/02/2021	Various		992,500	992,500	0	3.A FE
12510M-AB-5	CORR PARENT INC TL B 1L 03/05/28		03/05/2021	COM Citizens Bank		331,335	333,000	0	4.B FE
15018L-AJ-0	CEDAR FAIR LP TL B 1L 04/13/24		01/04/2021	J P MORGAN SEC HI-YIELD		980,000	1,000,000	0	4.B FE
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L 04/12/23		02/26/2021	Various		9,487	9,487	0	4.B FE
20337E-AQ-4	COMMSCOPE INC TL B2 1L 04/03/26		01/04/2021	J P MORGAN SEC HI-YIELD		498,750	500,000	0	4.B FE
28267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/22/27		01/04/2021	JPM FUNDS RECAP		269,479	270,833	0	3.A FE
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L 02/04/27		01/08/2021	GOLDMAN SACHS		750,000	750,000	0	4.C FE
36166U-AB-3	GC1 LLC TL B 1L 10/15/25		03/25/2021	Various		1,484,821	1,497,500	0	3.C FE
38469E-AD-5	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		02/26/2021	Various		979,661	979,661	0	4.A FE
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28		02/26/2021	CITIBANK		1,332,670	1,332,000	0	3.A FE
47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		01/21/2021	JPM FUNDS RECAP		1,498,125	1,500,000	0	3.C FE
47232U-AB-0	JEFFERIES FINANCE LLC TL 1L 06/03/26		02/01/2021	JEFFERIES & CO		498,731		0	3.C FE
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		02/04/2021	BARCLAYS		496,250	500,000	0	4.B FE
64900Y-AB-8	Careismatic TL 1L 01/22/28		03/09/2021	Various		1,056,975	1,056,000	0	4.B FE
69866U-AB-7	PANTHER PURCHASER LP TL 1L 01/11/28		02/01/2021	CREDIT SUISSE FIRST BOSTON		992,500	1,000,000	0	4.C FE
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		02/23/2021	JPM FUNDS RECAP		360,159	361,969	0	4.A FE
71677H-AL-9	PETSMART INC TL B 1L 02/11/28		01/29/2021	JPM FUNDS RECAP		247,500	250,000	0	4.A FE
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		03/12/2021	J P MORGAN SEC HI-YIELD		536,580	542,000	0	3.A FE
72584D-AF-1	KFC HOLDING CO TL B 1L 03/15/28		03/15/2021	Various		1,142,074	1,142,074	0	2.C FE
83583K-AH-9	SORENSEN COMMUNICATIONS LLC TL B 1L 03/17/26		03/12/2021	CREDIT SUISSE FIRST BOSTON		2,475,000	2,500,000	0	4.A FE
84762N-BP-5	SPECTRUM BRANDS INC TL B 1L 02/19/28		02/19/2021	RBC/DAIN		665,333	667,000	0	3.A FE
89705D-AD-4	TRONOX FINANCE LLC TL B 1L 09/23/24		01/04/2021	GOLDMAN SACHS		1,195,842	1,200,000	0	4.A FE
89705D-AG-7	TRONOX FINANCE LLC TL B 1L 03/10/28		03/15/2021	Various		578,220	578,220	0	3.C FE
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		03/04/2021	BARCLAYS		497,500	500,000	0	4.A FE
92537E-AC-2	VERTIV GROUP CORP TL B 1L 03/02/27		03/10/2021	Various		992,500	992,500	0	4.A FE
96350T-AC-4	APPLECARAMEL BUYER LLC TL B 1L 10/08/27		01/04/2021	DEUTSCHE BANK		330,000	333,333	0	4.B FE
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L 02/07/28		02/02/2021	TD SECURITIES		1,237,500	1,250,000	0	4.B FE
98368P-BE-3	VIRGIN MEDIA BRISTOL LLC TL Q 1L 01/10/29		01/04/2021	JPM FUNDS RECAP		985,000	1,000,000	0	3.C FE
N2820E-AD-0	EG AMERICA LLC TL B 1L 03/10/26		03/11/2021	BARCLAYS		495,000	500,000	0	4.C FE
C4000K-AD-6	GARDA WORLD SECURITY TL B 1L 10/30/26		03/19/2021	Various		1,030,598	1,030,598	0	4.B FE
C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 10/30/25		01/04/2021	BMO CAPITAL MARKETS CORP		499,375	500,000	0	4.A FE
C7365B-AB-2	POINTCLICKCARE TECHNOLOG TL B 1L 12/29/27		01/04/2021	JPM FUNDS RECAP		497,500	500,000	0	4.B FE
C8000C-AG-8	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		03/05/2021	Various		2,424,107	2,424,107	0	4.B FE
LX1934-40-0	TRINSEO MATERIALS OPERATING TL B2 1L 03/18/28	C.	03/18/2021	DEUTSCHE BANK		995,000	1,000,000	0	3.C FE
02376C-BJ-3	ADVANTAGE LOYALTY IP TL 1L 03/10/28	C.	03/10/2021	BARCLAYS		990,000	1,000,000	0	3.B FE
24736C-BS-2	SKYWILES IP LTD TL B 1L 10/20/27	C.	01/04/2021	BARCLAYS		10,369,583	10,000,000	0	2.B FE
L2968E-AE-2	ENDO LUXEMBOURG FINANCE TL B 1L 03/25/28	C.	03/25/2021	Various		591,628	591,628	0	4.B FE
L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25	C.	01/04/2021	MORGAN STANLEY HI-YLD		999,868	1,000,000	0	4.A FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L 10/02/26	C.	03/18/2021	CREDIT SUISSE FIRST BOSTON		498,750	500,000	0	4.C FE
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C.	01/08/2021	JPM FUNDS RECAP		15,529,807	15,000,000	0	3.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						63,997,407	63,260,507	0	XXX
8399997. Total - Bonds - Part 3						1,050,179,374	1,081,462,125	2,525,080	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,050,179,374	1,081,462,125	2,525,080	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00206R-10-2	AT&T INC		01/27/2021	CITIGROUP GLOBAL-VAR,	3,545,000	104,834		0	
023135-10-6	AMAZON.COM INC		03/16/2021	Various	274,000	851,239		0	

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
060505-10-4	BANK OF AMERICA CORP		.01/27/2021	CITIGROUP GLOBAL-VAR,	3,223,000	97,430		0	
30303M-10-2	FACEBOOK INC-A		.02/25/2021	Various	3,050,000	784,551		0	
35137L-10-5	FOX CORP		.03/31/2021	Various	8,296,000	287,863		0	
437076-10-2	HOME DEPOT		.03/16/2021	S. G. COWEN SECURITIES CORP.	1,139,000	321,896		0	
446150-10-4	HUNTINGTON BANCSHARES INC		.02/25/2021	S. G. COWEN SECURITIES CORP.	619,195,000	9,963,776		0	
460690-10-0	INTERPUBLIC GROUP		.03/31/2021	Morgan Stanley	3,313,000	96,500		0	
539830-10-9	LOCKHEED MARTIN		.03/31/2021	MERRILL LYNCH-ALGO	1,216,000	448,212		0	
580135-10-1	MCDONALDS		.01/26/2021	S. G. COWEN SECURITIES CORP.	973,000	208,341		0	
64110L-10-6	NETFLIX INC		.03/10/2021	INSTINET	163,000	82,585		0	
681919-10-6	OMNICOM GROUP		.03/31/2021	Various	3,097,000	233,854		0	
68389X-10-5	ORACLE CORP		.03/31/2021	Various	28,767,000	1,975,653		0	
78462F-10-3	SPDR TRUST SERIES 1		.03/04/2021	VIRTU FINANCIAL	83,192,000	31,194,205		0	
79466L-30-2	SALESFORCE.COM INC		.03/04/2021	STIFEL NICHOLAS	15,000,000	3,183,678		0	
91324P-10-2	UNITEDHEALTH GROUP INC		.03/16/2021	S. G. COWEN SECURITIES CORP.	734,000	259,175		0	
918204-10-8	VF CORP		.02/25/2021	S. G. COWEN SECURITIES CORP.	2,517,000	202,450		0	
92343V-10-4	VERIZON COMMUNICATIONS		.03/17/2021	INSTINET	3,629,000	201,616		0	
92826C-83-9	VISA INC		.02/04/2021	Various	33,378,000	6,663,483		0	
963320-10-6	WHIRLPOOL CORP		.01/26/2021	S. G. COWEN SECURITIES CORP.	1,965,000	403,370		0	
988498-10-1	YUM! BRANDS INC		.03/16/2021	Various	8,125,000	854,124		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						58,418,835	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		.03/05/2021	Various	230,024,000	23,002,400		0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						23,002,400	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.		.03/23/2021	Capital Contribution	0.000	600,000		0	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						600,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						82,021,235	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						82,021,235	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						82,021,235	XXX	0	XXX
9999999 - Totals						1,132,200,609	XXX	2,525,080	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		03/01/2021	Paydown		.110	.110	.119	.116	.0	(.7)	.0	(.7)	.0	.110	.0	.0	.0	.1	10/01/2031	1.A
36179N-RP-5	G2 G2 MA1394 2.125% 10/20/43		03/01/2021	Paydown		2,481	2,481	2,528	2,525	.0	(44)	.0	(44)	.0	2,481	.0	.0	.0	.11	10/20/2043	1.A
	Government National Mortgage Agency G2 MA2466																				
36179Q-W3-1	2.125% 12/20/44		03/01/2021	Paydown		4,293	4,293	4,361	4,355	.0	(63)	.0	(63)	.0	4,293	.0	.0	.0	.15	12/20/2044	1.A
36203N-2U-1	GNMA GN 354587 7.500% 05/15/23		03/01/2021	Paydown		.176	.176	.161	.171	.0	.5	.0	.5	.0	.176	.0	.0	.0	.2	05/15/2023	1.A
36204L-WF-4	GNMA GN 373346 7.500% 06/15/22		03/01/2021	Paydown		.105	.105	.96	.103	.0	.2	.0	.2	.0	.105	.0	.0	.0	.1	06/15/2022	1.A
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		03/01/2021	Paydown		.335	.335	.343	.339	.0	(.4)	.0	(.4)	.0	.335	.0	.0	.0	.4	05/15/2026	1.A
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		03/01/2021	Paydown		.289	.289	.290	.289	.0	.0	.0	.0	.0	.289	.0	.0	.0	.4	12/15/2026	1.A
36204T-7D-0	GNMA 30 YR GN 379892 8.000% 06/15/24		03/01/2021	Paydown		.857	.857	.848	.852	.0	.5	.0	.5	.0	.857	.0	.0	.0	.11	06/15/2024	1.A
36204U-ZL-8	GNMA 30 YR GN 380647 8.000% 11/15/24		03/01/2021	Paydown		.698	.698	.666	.683	.0	.15	.0	.15	.0	.698	.0	.0	.0	.9	11/15/2024	1.A
36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		03/01/2021	Paydown		.402	.402	.398	.399	.0	.2	.0	.2	.0	.402	.0	.0	.0	.5	06/15/2024	1.A
36205G-QH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		03/01/2021	Paydown		1,046	1,046	1,036	1,040	.0	.6	.0	.6	.0	1,046	.0	.0	.0	.14	06/15/2024	1.A
36205R-AA-2	GNMA 30 YR GN 398717 7.500% 06/15/26		03/01/2021	Paydown		.295	.295	.295	.295	.0	.0	.0	.0	.0	.295	.0	.0	.0	.4	06/15/2026	1.A
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		03/01/2021	Paydown		.218	.218	.212	.215	.0	.3	.0	.3	.0	.218	.0	.0	.0	.3	04/15/2026	1.A
36206M-SH-6	GNMA 30 YR GN 415848 7.500% 05/15/27		03/01/2021	Paydown		.156	.156	.157	.156	.0	.0	.0	.0	.0	.156	.0	.0	.0	.2	05/15/2027	1.A
36208M-AS-6	GNMA 30 YR GN 415017 7.500% 01/15/26		03/01/2021	Paydown		.108	.108	.108	.108	.0	.0	.0	.0	.0	.108	.0	.0	.0	.1	01/15/2026	1.A
36208M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		03/01/2021	Paydown		1,785	1,785	1,781	1,780	.0	.5	.0	.5	.0	1,785	.0	.0	.0	.22	02/15/2026	1.A
36206U-SB-6	GNMA 30 YR GN 422109 7.500% 04/15/27		03/01/2021	Paydown		.558	.558	.549	.552	.0	.6	.0	.6	.0	.558	.0	.0	.0	.7	04/15/2027	1.A
36207D-SR-5	GNMA GN 429308 7.500% 03/15/27		03/01/2021	Paydown		.798	.798	.803	.800	.0	(.2)	.0	(.2)	.0	.798	.0	.0	.0	.10	03/15/2027	1.A
36207D-Y3-4	GNMA GN 429230 7.500% 06/15/26		03/01/2021	Paydown		.145	.145	.146	.145	.0	.0	.0	.0	.0	.145	.0	.0	.0	.2	06/15/2026	1.A
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		03/01/2021	Paydown		.843	.843	.846	.843	.0	.0	.0	.0	.0	.843	.0	.0	.0	.11	09/15/2026	1.A
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		03/01/2021	Paydown		.753	.753	.764	.759	.0	(.5)	.0	(.5)	.0	.753	.0	.0	.0	.8	09/15/2028	1.A
36207R-HK-4	GNMA 30 YR GN 439534 7.500% 04/15/27		03/01/2021	Paydown		.15	.15	.15	.15	.0	.0	.0	.0	.0	.15	.0	.0	.0	.0	04/15/2027	1.A
36207S-K4-4	GNMA GN 440515 7.500% 12/15/26		03/01/2021	Paydown		1,039	1,039	1,049	1,043	.0	(.4)	.0	(.4)	.0	1,039	.0	.0	.0	.13	12/15/2026	1.A
36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26		03/01/2021	Paydown		.341	.341	.342	.341	.0	.0	.0	.0	.0	.341	.0	.0	.0	.4	11/15/2026	1.A
36207X-PS-5	GNMA 30 YR GN 445133 7.500% 02/15/27		03/01/2021	Paydown		.311	.311	.310	.310	.0	.1	.0	.1	.0	.311	.0	.0	.0	.4	02/15/2027	1.A
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27		03/01/2021	Paydown		.144	.144	.144	.144	.0	.0	.0	.0	.0	.144	.0	.0	.0	.2	04/15/2027	1.A
36208E-HD-8	GNMA 30 YR GN 448528 7.500% 04/15/27		03/01/2021	Paydown		.460	.460	.451	.455	.0	.6	.0	.6	.0	.460	.0	.0	.0	.6	04/15/2027	1.A
36208H-SN-2	GNMA 30 YR GN 451853 7.500% 08/15/27		03/01/2021	Paydown		1,449	1,449	1,457	1,452	.0	(.3)	.0	(.3)	.0	1,449	.0	.0	.0	.18	08/15/2027	1.A
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27		03/01/2021	Paydown		.452	.452	.463	.458	.0	(.6)	.0	(.6)	.0	.452	.0	.0	.0	.5	10/15/2027	1.A
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28		03/01/2021	Paydown		1,650	1,650	1,674	1,663	.0	(13)	.0	(13)	.0	1,650	.0	.0	.0	.18	09/15/2028	1.A
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		03/01/2021	Paydown		6,600	6,600	6,693	6,649	.0	(49)	.0	(49)	.0	6,600	.0	.0	.0	.100	12/15/2028	1.A
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28		03/01/2021	Paydown		.895	.895	.908	.901	.0	(.6)	.0	(.6)	.0	.895	.0	.0	.0	.10	07/15/2028	1.A
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		03/01/2021	Paydown		.161	.161	.161	.161	.0	.1	.0	.1	.0	.161	.0	.0	.0	.2	11/15/2029	1.A
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		03/01/2021	Paydown		1,521	1,521	1,542	1,532	.0	(11)	.0	(11)	.0	1,521	.0	.0	.0	.15	12/15/2028	1.A
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		03/01/2021	Paydown		.458	.458	.458	.458	.0	.0	.0	.0	.0	.458	.0	.0	.0	.5	05/15/2029	1.A
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		03/01/2021	Paydown		.213	.213	.212	.212	.0	.1	.0	.1	.0	.213	.0	.0	.0	.3	11/15/2029	1.A
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		03/01/2021	Paydown		.623	.623	.623	.622	.0	.1	.0	.1	.0	.623	.0	.0	.0	.7	05/15/2029	1.A
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		03/01/2021	Paydown		1,239	1,239	1,256	1,248	.0	(.9)	.0	(.9)	.0	1,239	.0	.0	.0	.13	12/15/2028	1.A
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		03/01/2021	Paydown		.606	.606	.605	.605	.0	.1	.0	.1	.0	.606	.0	.0	.0	.7	05/15/2029	1.A
36210T-SY-0	GNMA 30 YR GN 502215 6.500% 05/15/29		03/01/2021	Paydown		.473	.473	.473	.473	.0	.1	.0	.1	.0	.473	.0	.0	.0	.5	05/15/2029	1.A
36210V-SE-2	GNMA 30 YR GN 503717 6.500% 05/15/29		03/01/2021	Paydown		1,219	1,219	1,218	1,217	.0	.1	.0	.1	.0	1,219	.0	.0	.0	.13	05/15/2029	1.A
36210V-SV-4	GNMA 30 YR GN 503732 6.500% 05/15/29		03/01/2021	Paydown		.588	.588	.588	.588	.0	.1	.0	.1	.0	.588	.0	.0	.0	.6	05/15/2029	1.A
36211U-TJ-5	GNMA 30 YR GN 523897 7.500% 11/15/29		03/01/2021	Paydown		1,017	1,017	1,011	1,012	.0	.5	.0	.5	.0	1,017	.0	.0	.0	.13	11/15/2029	1.A
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		03/01/2021	Paydown		.710	.710	.713	.710	.0	(.1)	.0	(.1)	.0	.710	.0	.0	.0	.9	04/15/2027	1.A
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27		03/01/2021	Paydown		.819	.819	.832	.825	.0	(.6)	.0	(.6)	.0	.819	.0	.0	.0	.10	09/15/2027	1.A
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29		03/01/2021	Paydown		1,243	1,243	1,244	1,242	.0	.1	.0	.1	.0	1,243	.0	.0	.0	.14	09/15/2029	1.A
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		01/01/2021	Paydown		.502	.502	.502	.514	.0	(.12)	.0	(.12)	.0	.502	.0	.0	.0	.0	10/20/2061	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		02/01/2021	Paydown		745,040	745,040	760,608	745,379	.0	(339)	.0	(339)	.0	745,040	.0	.0	.0	.3,705	11/20/2060	1.A
38376G-FV-7	GNR 2010-28 1A 1.500% 01/16/52		03/01/2021	Paydown		.0	.0	.152	.68	.0	(.68)	.0	(.68)	.0	.0	.0	.0	.0	.6	01/16/2052	1.A
38376G-P3-8	GNR 2011-53 B 3.905% 05/16/51		03/01/2021	Paydown		4,693	4,693	5,234	4,819	.0	(126)	.0	(126)	.0	4,693	.0	.0	.0	.31	05/16/2051	1.A
38376G-WD-8	GNR 2010-122 10 0.240% 02/16/44		03/01/2021	Paydown		.0	.0	2,399	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.26	02/16/2044	1.A
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2021	Paydown		1,283,310	1,283,310	1,338,452	1,283,330	.0	(20)	.0	(20)	.0	1,283,310	.0	.0	.0	.9,331	08/20/2026	1.A
38378B-DB-2	GNR 2012-23 10 0.177% 06/16/53		03/01/2021	Paydown		.0	.0	265,752	44,451	.0	(44,451)	.0	(44,451)	.0	.0	.0	.0	.0	.8,177	06/16/2053	1.A

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Ident-ification	Description		For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38378B-DY-2	GNR	2012-22 10	0.389%	10/16/53	Paydown		.0	.0	.77,335	.18,322	.0	(18,322)	.0	(18,322)	.0	.0	.0	.0	.0	2,431	.10/16/2053	1.A
38378B-RJ-0	GNR	2012-35 B	3.406%	11/16/43	Paydown		1,436	1,436	1,635	1,585	.0	(149)	.0	(149)	.0	1,436	.0	.0	.0	9	.11/16/2043	1.A
38378B-TK-5	GNR	2012-53 10	1.080%	03/16/47	Paydown		.0	.0	1,085,544	182,715	.0	(182,715)	.0	(182,715)	.0	.0	.0	.0	.0	145,678	.03/16/2047	1.A
38378K-DQ-9	GNR	2013-46 10	1.038%	08/16/42	Paydown		.0	.0	89,333	16,309	.0	(16,309)	.0	(16,309)	.0	.0	.0	.0	.0	5,917	.08/16/2042	1.A
38378K-YB-9	GNR	2013-105 10	0.338%	06/16/54	Paydown		.0	.0	14,912	9,481	.0	(9,481)	.0	(9,481)	.0	.0	.0	.0	.0	839	.06/16/2054	1.A
38378N-5K-5	GNR	2014-73 10	0.529%	04/16/56	Paydown		.0	.0	14,388	14,380	.0	(14,380)	.0	(14,380)	.0	.0	.0	.0	.0	603	.04/16/2056	1.A
38378N-F9-9	GNR	2014-50 10	0.662%	09/16/55	Paydown		.0	.0	312,185	279,750	.0	(279,750)	.0	(279,750)	.0	.0	.0	.0	.0	35,498	.09/16/2055	1.A
38378Y-5P-2	GNR	2015-9 10	0.797%	02/16/49	Paydown		.0	.0	344,585	344,359	.0	(344,359)	.0	(344,359)	.0	.0	.0	.0	.0	54,370	.02/16/2049	1.A
38378Y-FU-0	GNR	2014-112 10	0.788%	01/16/48	Paydown		.0	.0	97,243	97,165	.0	(97,165)	.0	(97,165)	.0	.0	.0	.0	.0	5,053	.01/16/2048	1.A
38378Y-SH-5	GNR	2014-143 10	0.596%	02/16/48	Paydown		.0	.0	387,258	386,815	.0	(386,815)	.0	(386,815)	.0	.0	.0	.0	.0	102,367	.02/16/2048	1.A
38379K-4K-1	GNR	2015-160 10	0.811%	01/16/56	Paydown		.0	.0	5,171	4,007	.0	(4,007)	.0	(4,007)	.0	.0	.0	.0	.0	140	.01/16/2056	1.A
38379K-X6-0	GNR	2015-145 10	0.760%	07/16/57	Paydown		.0	.0	468,745	424,523	.0	(424,523)	.0	(424,523)	.0	.0	.0	.0	.0	82,452	.07/16/2057	1.A
38379U-NF-9	GNR	2016-45 10	0.911%	02/16/58	Paydown		.0	.0	97,089	86,750	.0	(86,750)	.0	(86,750)	.0	.0	.0	.0	.0	5,975	.02/16/2058	1.A
38379U-R6-5	GNR	2016-133 10	0.927%	12/16/57	Paydown		.0	.0	367,492	367,284	.0	(367,284)	.0	(367,284)	.0	.0	.0	.0	.0	58,455	.12/16/2057	1.A
38379U-RP-3	GNR	2016-70 10	0.841%	04/16/58	Paydown		.0	.0	1,334,648	1,144,890	.0	(1,144,890)	.0	(1,144,890)	.0	.0	.0	.0	.0	123,882	.04/16/2058	1.A
38379U-TJ-5	GNR	2016-72 10	0.844%	12/16/55	Paydown		.0	.0	182,035	77,735	.0	(77,735)	.0	(77,735)	.0	.0	.0	.0	.0	12,847	.12/16/2055	1.A
38379U-WM-4	GNR	2016-86 10	0.970%	03/16/58	Paydown		.0	.0	321,407	155,122	.0	(155,122)	.0	(155,122)	.0	.0	.0	.0	.0	27,560	.03/16/2058	1.A
38382A-LN-3	GNR	2019-123 HI	4.000%	10/20/49	Paydown		.0	.0	77,745	77,475	.0	(77,475)	.0	(77,475)	.0	.0	.0	.0	.0	4,615	.10/20/2049	1.A
38382H-S6-8	GNR	2020-123 10	2.500%	08/20/50	Paydown		.0	.0	32,043	30,763	.0	(30,763)	.0	(30,763)	.0	.0	.0	.0	.0	1,204	.08/01/2050	1.A
38382M-BT-5	GNR	2020-189 HI	3.000%	12/20/50	Paydown		.0	.0	40,816	.0	.0	(40,816)	.0	(40,816)	.0	.0	.0	.0	.0	1,504	.12/20/2050	1.A FE
690353-2B-2	DFC	0.020%	05/15/24		Redemption	100.0000		208,333	208,333	208,333	.0	.0	.0	.0	.0	208,333	.0	.0	.0	64	.05/15/2024	1.A
690353-2K-2	DFC	0.030%	02/15/28		Redemption	100.0000		233,185	233,185	233,185	.0	.0	.0	.0	.0	233,185	.0	.0	.0	75	.02/15/2028	1.A
690353-3C-9	DFC	AGENCY DEBENTURES	0.020%	05/15/24	Redemption	100.0000		113,636	113,636	113,636	.0	.0	.0	.0	.0	113,636	.0	.0	.0	35	.05/15/2024	1.A
690353-3H-8	DFC	AGENCY DEBENTURES	0.020%	07/07/40	Redemption	100.0000		38,235	38,235	38,235	.0	.0	.0	.0	.0	38,235	.0	.0	.0	13	.07/07/2040	1.A
690353-4F-1	DFC	AGENCY DEBENTURES	0.010%	09/20/27	Redemption	100.0000		214,286	214,286	35,714	.0	.0	.0	.0	.0	214,286	.0	.0	.0	60	.09/20/2027	1.A
690353-4W-4	DFC	AGENCY DEBENTURES	0.030%	06/20/27	Redemption	100.0000		165,000	165,000	165,000	.0	.0	.0	.0	.0	165,000	.0	.0	.0	46	.06/20/2027	1.A
690353-MB-7	DFC	0.040%	02/15/28		Redemption	100.0000		280,556	280,556	280,556	.0	.0	.0	.0	.0	280,556	.0	.0	.0	89	.02/15/2028	1.A
690353-SC-2	DFC	US Agency Floating Rate	0.020%	06/15/24	Redemption	100.0000		175,439	175,439	175,439	.0	.0	.0	.0	.0	175,439	.0	.0	.0	49	.06/15/2024	1.A
690353-U8-8	DFC	0.090%	02/15/28		Redemption	100.0000		160,480	160,480	160,480	.0	.0	.0	.0	.0	160,480	.0	.0	.0	49	.02/15/2028	1.A
690353-XQ-5	DFC	VRDN	0.090%	07/15/25	Redemption	100.0000		166,667	166,667	166,667	.0	.0	.0	.0	.0	166,667	.0	.0	.0	57	.07/15/2025	1.A
690353-Z8-3	DFC	AGENCY DEBENTURES	0.020%	07/07/40	Redemption	100.0000		21,849	21,849	21,849	.0	.0	.0	.0	.0	21,849	.0	.0	.0	7	.07/07/2040	1.A
90376P-AB-7	INT DEV FIN CORP	0.030%	04/20/35		Redemption	100.0000		23,000	23,000	23,000	.0	.0	.0	.0	.0	23,000	.0	.0	.0	8	.04/20/2035	1.A
90376P-AC-5	INT DEV FIN CORP	AGENCY DEBENTURES	1.900%		Redemption	100.0000					.0	.0	.0	.0	.0		.0	.0	.0	31	.01/20/2035	1.A
91282C-AE-1	US TREASURY	N/B	0.625%	08/15/30	HONG KONG SHANGHAI BK				1,862,570	2,000,000	.0	1,975,313	.0	379	.0	1,975,693	.0	(113,122)	(113,122)	6,630	.08/15/2030	1.A FE
0599999. Subtotal - Bonds - U.S. Governments							5,830,714	5,968,144	11,633,054	9,528,060	0	(3,803,611)	0	(3,803,611)	0	5,943,837	0	(113,122)	(113,122)	700,337	XXX	XXX
038461-AM-1	ARAB REPUBLIC OF EGYPT	SOVEREIGN	8.500%	01/31/47	D.....	DEUTSCHE BANK		783,230	700,000	567,000	.0	171	.0	171	.0	567,950	.0	215,280	215,280	31,568	.01/31/2047	4.B FE
283875-AR-3	REPUBLIC OF EL SALVADOR	SOVEREIGN	5.875%	01/30/25	D.....	JEFFERIES & CO		679,350	700,000	628,250	.0	1,229	.0	1,229	.0	638,870	.0	40,480	40,480	21,019	.01/30/2025	4.C FE
903724-BM-3	UKRAINE	SOVEREIGN	7.375%	09/25/32	D.....	BARCLAYS LONDON		304,560	300,000	300,750	.0	28	.0	28	.0	300,712	.0	3,848	3,848	10,264	.09/25/2032	4.B FE
1099999. Subtotal - Bonds - All Other Governments							1,767,140	1,700,000	1,496,000	1,506,104	0	1,428	0	1,428	0	1,507,532	0	259,608	259,608	62,851	XXX	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2021	Redemption 100.0000																	
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		03/02/2021	Redemption 100.0000																	
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50		03/02/2021	Redemption 100.0000																	
30316K-AE-1	FRESB 2020-SB78 X1 1.175% 06/25/40		03/01/2021	Paydown																	
30318C-AJ-6	FRESB 2021-SB 82 X1 1.136% 10/25/40		03/01/2021	Paydown																	
30711X-CB-8	CAS 2016-C02 1M2 6.109% 09/25/28		03/25/2021	Paydown																	
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		03/01/2021	Paydown																	
31288J-AH-9	FHLMC FG C79008 5.500% 05/01/33		03/01/2021	Paydown																	
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		03/01/2021	Paydown																	
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		03/01/2021	Paydown																	
3128F8-AY-8	FHLMC FG D68123 7.000% 02/01/26		03/01/2021	Paydown																	
3128F8-BH-4	FHLMC FG D68140 7.000% 02/01/26		03/01/2021	Paydown																	
3128F8-CA-8	FHLMC FG D68165 7.000% 02/01/26		03/01/2021	Paydown																	
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		03/01/2021	Paydown																	
3128MC-F2-6	FHLMC FG G13585 4.500% 05/01/24		03/01/2021	Paydown																	
3128MC-FB-6	FHLMC FG G13562 4.500% 05/01/24		03/01/2021	Paydown																	
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		03/01/2021	Paydown																	
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		03/01/2021	Paydown																	
3128PP-MF-7	FHLMC J10358 4.500% 07/01/24		03/01/2021	Paydown																	
3128PP-MJ-9	FHLMC J10361 4.500% 07/01/24		03/01/2021	Paydown																	
3128PQ-OX-2	FHLMC J11370 4.000% 12/01/24		03/01/2021	Paydown																	
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		03/01/2021	Paydown																	
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		03/01/2021	Paydown																	
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		03/01/2021	Paydown																	
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		03/01/2021	Paydown																	
3128QP-LV-2	FHLMC FH 1B7189 3.077% 03/01/36		03/01/2021	Paydown																	
3128S4-DY-0	FHARM FH 1Q0119 2.680% 09/01/36		01/01/2021	Paydown																	
3128S4-DY-0	FHARM FH 1Q0119 2.680% 09/01/36		03/01/2021	Paydown																	
312914-6X-7	FHLMC-GNMA FHG 7 B 1.009% 04/25/23		03/25/2021	Paydown																	
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		03/01/2021	Paydown																	
31300L-CF-0	FHARM FH 848170 2.235% 12/01/39		03/01/2021	Paydown																	
313267-DZ-5	FG FG U80120 3.500% 12/01/32		03/01/2021	Paydown																	
313267-H3-2	FG FG U80250 3.500% 03/01/33		03/01/2021	Paydown																	
313267-LE-3	FG FG U80325 3.500% 05/01/33		03/01/2021	Paydown																	
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		03/01/2021	Paydown																	
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		03/01/2021	Paydown																	
3132H7-C4-4	FG FG U99090 4.000% 10/01/42		03/01/2021	Paydown																	
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		03/01/2021	Paydown																	
3132WD-FG-5	FHLMC FG Q40134 3.500% 04/01/46		03/01/2021	Paydown																	
3132XS-BQ-2	FHLMC FG Q50046 3.500% 08/01/47		03/01/2021	Paydown																	
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		03/01/2021	Paydown																	
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		03/01/2021	Paydown																	
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		03/01/2021	Paydown																	
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		03/01/2021	Paydown																	
31335P-GV-1	FHLMC FG G80212 6.875% 07/20/23		03/01/2021	Paydown																	
3133T4-GF-7	FHG FHG 27 FC 1.875% 03/25/24		03/01/2021	Paydown																	
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5 6.058% 08/25/28		03/01/2021	Paydown																	
31349U-B5-6	FHARM FH 782760 2.493% 11/01/36		03/01/2021	Paydown																	
313615-B2-1	FNMA FN 50457 9.500% 06/01/21		01/01/2021	Paydown																	

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2021	Paydown		129,616	129,616	127,996	128,871	.0	.746	.0	.746	.0	129,616	.0	.0	.0	.613	02/25/2032	1.A
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		03/01/2021	Paydown		183,547	183,547	175,861	181,542	.0	2,005	.0	2,005	.0	183,547	.0	.0	.0	.702	02/25/2040	1.A
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		03/01/2021	Paydown		915,635	915,635	936,380	921,802	.0	(6,167)	.0	(6,167)	.0	915,635	.0	.0	.0	5,629	03/25/2042	1.A
3136AX-K4-6	FNR 2017-67 ZA 4.000% 09/25/47		03/15/2021	Various		2,528,909	2,161,461	2,190,724	2,163,455	.0	(493)	.0	(493)	.0	2,184,434	.0	344,476	344,476	25,554	09/25/2047	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		03/01/2021	Paydown		227	227	230	230	.0	(3)	.0	(3)	.0	227	.0	.0	.0	.2	10/01/2035	1.A
31371N-VM-4	FNCL FN 257220 5.000% 05/01/23		03/01/2021	Paydown		23,490	23,490	24,503	23,791	.0	(300)	.0	(300)	.0	23,490	.0	.0	.0	198	05/01/2023	1.A
31373L-LB-1	FNMA FN 296522 8.500% 11/01/24		03/01/2021	Paydown		121	121	123	121	.0	.0	.0	.0	.0	121	.0	.0	.0	.2	11/01/2024	1.A
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25		03/01/2021	Paydown		437	437	441	437	.0	(1)	.0	(1)	.0	437	.0	.0	.0	.6	06/01/2025	1.A
31374F-K7-3	FNMA FN 312718 7.500% 06/01/25		03/01/2021	Paydown		1,439	1,439	1,452	1,441	.0	(2)	.0	(2)	.0	1,439	.0	.0	.0	18	06/01/2025	1.A
31374T-5N-5	FNMA FN 324053 7.500% 09/01/25		03/01/2021	Paydown		194	194	193	193	.0	.1	.0	.1	.0	194	.0	.0	.0	2	09/01/2025	1.A
31379Q-YC-8	FNMA FN 426507 6.000% 01/01/23		03/01/2021	Paydown		197	197	204	198	.0	(1)	.0	(1)	.0	197	.0	.0	.0	.2	01/01/2023	1.A
3137A7-A4-2	FHLMC FHR 3805 DB 4.500% 10/15/37		03/01/2021	Paydown		454,946	454,946	485,086	455,319	.0	(374)	.0	(374)	.0	454,946	.0	.0	.0	3,395	10/15/2037	1.A
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		03/01/2021	Paydown		168,492	168,492	178,601	176,176	.0	(7,684)	.0	(7,684)	.0	168,492	.0	.0	.0	1,092	12/15/2040	1.A
3137AP-PA-2	FHMS K018 X1 1.235% 01/25/22		03/01/2021	Paydown		.0	.0	156,915	11,821	.0	(11,910)	.0	(11,910)	.0	.0	.0	.0	.0	1,822	01/25/2022	1.A
3137AS-NK-6	FHMS FHMS K019 X1 1.586% 03/25/22		03/01/2021	Paydown		.0	.0	32,931	3,342	.0	(3,342)	.0	(3,342)	.0	.0	.0	.0	.0	.730	03/25/2022	1.A
3137AV-XP-7	FHR FHMS K022 X1 1.175% 07/25/22		03/01/2021	Paydown		.0	.0	6,725	934	.0	(934)	.0	(934)	.0	.0	.0	.0	.0	139	07/25/2022	1.A FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2021	Paydown		78,876	78,876	73,472	76,239	.0	2,638	.0	2,638	.0	78,876	.0	.0	.0	196	07/15/2042	1.A
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		03/01/2021	Paydown		621,963	621,963	614,772	619,221	.0	2,742	.0	2,742	.0	621,963	.0	.0	.0	3,297	10/15/2040	1.A
3137B8-G5-0	FHMS K037 X1 0.952% 01/25/24		03/01/2021	Paydown		.0	.0	9,914	.0	.0	(9,914)	.0	(9,914)	.0	.0	.0	.0	.0	348	01/25/2024	1.A
3137BC-BT-0	FHR FHR 4361 WV 3.500% 05/15/44		03/01/2021	Paydown		128,853	128,853	127,861	128,409	.0	445	.0	445	.0	128,853	.0	.0	.0	745	05/15/2044	1.A
3137BD-CX-2	FHMS K039 X1 0.716% 07/25/24		03/01/2021	Paydown		.0	.0	7,688	6,988	.0	(6,988)	.0	(6,988)	.0	.0	.0	.0	.0	395	07/25/2024	1.A FE
3137BE-VJ-0	FHMS K040 X1 0.711% 09/25/24		03/01/2021	Paydown		.0	.0	9,783	4,297	.0	(9,382)	.0	(9,382)	.0	.0	.0	.0	.0	390	09/25/2024	1.A FE
3137BF-EA-5	FHMS K041 X1 0.535% 10/25/24		03/01/2021	Paydown		.0	.0	16,853	12,808	.0	(15,706)	.0	(15,706)	.0	.0	.0	.0	.0	748	10/25/2024	1.A FE
3137BK-RK-8	FHMS K047 X1 0.130% 05/25/25		03/01/2021	Paydown		.0	.0	7,308	6,399	.0	(6,399)	.0	(6,399)	.0	.0	.0	.0	.0	242	05/25/2025	1.A
3137BM-TY-2	FHMS K052 X1 0.652% 11/25/25		03/01/2021	Paydown		.0	.0	15,012	13,673	.0	(13,673)	.0	(13,673)	.0	.0	.0	.0	.0	554	11/25/2025	1.A
3137BN-6H-2	FHMS K053 X1 0.885% 12/25/25		03/01/2021	Paydown		.0	.0	11,141	9,814	.0	(10,222)	.0	(10,222)	.0	.0	.0	.0	.0	405	12/25/2025	1.A FE
3137BS-P9-8	FHMS K058 X1 0.924% 08/25/26		03/01/2021	Paydown		.0	.0	32,211	31,104	.0	(31,104)	.0	(31,104)	.0	.0	.0	.0	.0	1,038	08/25/2026	1.A FE
3137BS-RG-0	FHMS K059 X1 0.311% 09/25/26		03/01/2021	Paydown		.0	.0	25,533	24,458	.0	(24,458)	.0	(24,458)	.0	.0	.0	.0	.0	836	09/25/2026	1.A FE
3137F1-G6-9	FHMS K065 X1 0.671% 04/25/27		03/01/2021	Paydown		.0	.0	8,551	7,865	.0	(7,865)	.0	(7,865)	.0	.0	.0	.0	.0	252	04/25/2027	1.A FE
3137FC-JM-7	FHMS K070 X1 0.326% 11/25/27		03/01/2021	Paydown		.0	.0	3,585	3,307	.0	(3,307)	.0	(3,307)	.0	.0	.0	.0	.0	90	11/25/2027	1.A
3137FL-VX-6	FHMS K092 X1 0.708% 04/25/29		03/01/2021	Paydown		.0	.0	1,927	.0	.0	(1,927)	.0	(1,927)	.0	.0	.0	.0	.0	21	04/25/2029	1.A
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		03/01/2021	Paydown		.0	.0	139,010	134,359	.0	(134,359)	.0	(134,359)	.0	.0	.0	.0	.0	5,796	07/25/2035	1.A
31380T-3B-5	FNMA FN 449994 7.000% 09/01/27		03/01/2021	Paydown		205	205	216	210	.0	(6)	.0	(6)	.0	205	.0	.0	.0	.2	09/01/2027	1.A
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		03/01/2021	Paydown		660	660	664	661	.0	(1)	.0	(1)	.0	660	.0	.0	.0	.7	11/01/2028	1.A
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		03/01/2021	Paydown		232	232	229	230	.0	.2	.0	.2	.0	232	.0	.0	.0	.2	05/01/2029	1.A
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		03/01/2021	Paydown		3,142	3,142	3,140	3,136	.0	.6	.0	.6	.0	3,142	.0	.0	.0	39	11/01/2029	1.A
31384V-JY-9	FNMA FN 534979 3.652% 04/01/30		03/01/2021	Paydown		2,164	2,164	2,144	2,038	.0	126	.0	126	.0	2,164	.0	.0	.0	13	04/01/2030	1.A
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		03/01/2021	Paydown		480	480	482	481	.0	(1)	.0	(1)	.0	480	.0	.0	.0	.7	05/01/2030	1.A
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		03/01/2021	Paydown		407	407	403	404	.0	.4	.0	.4	.0	407	.0	.0	.0	.5	05/01/2030	1.A
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		03/01/2021	Paydown		11,240	11,240	11,247	11,232	.0	.7	.0	.7	.0	11,240	.0	.0	.0	125	07/01/2032	1.A
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		03/01/2021	Paydown		8,717	8,717	8,719	8,708	.0	.9	.0	.9	.0	8,717	.0	.0	.0	.9	07/01/2032	1.A
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		03/01/2021	Paydown		3,667	3,667	3,675	3,669	.0	(2)	.0	(2)	.0	3,667	.0	.0	.0	.38	03/01/2033	1.A
31385X-AL-1	FNMA FN 555411 6.875% 06/01/23		03/01/2021	Paydown		1,878	1,878	2,033	1,895	.0	(17)	.0	(17)	.0	1,878	.0	.0	.0	22	06/01/2023	1.A
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		03/01/2021	Paydown		11,593	11,593	11,613	11,613	.0	(20)	.0	(20)	.0	11,593	.0	.0	.0	134	05/01/2031	1.A
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31		03/01/2021	Paydown		433	433	430	430	.0	.2	.0	.2	.0	433	.0	.0	.0	.5	08/01/2031	1.A
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		03/01/2021	Paydown		623	623	619	619	.0	.3	.0	.3	.0	623	.0	.0	.0	.7	09/01/2031	1.A
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		03/01/2021	Paydown		3,636	3,636	3,771	3,724	.0	(89)	.0	(89)	.0	3,636	.0	.0	.0	45	08/01/2031	1.A
3138EQ-YE-3	FN FN AJ7908 3.000% 01/01/27		03/01/2021	Paydown		64,039	64,039	61,969	62,691	.0	1,349	.0	1,349	.0	64,039	.0	.0	.0	322	01/01/2027	1.A
3138EG-OR-8	FN FN AL0463 3.000% 07/01/26		03/01/2021	Paydown		75,190	75,190	75,246	75,161	.0	.29	.0	.29	.0	75,190	.0	.0	.0	.376	07/01/2026	1.A
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		03/01/2021	Paydown		203,603	203,603	206,243	205,679	.0	(2,077)	.0	(2,077)	.0	203,603	.0	.0	.0	861	05/01/2032	1.A
3138EJ-IV-4	FN FN AL2523 3.500% 09/01/32		03/01/2021	Paydown		297,261	297,261	305,297	303,833	.0	(6,572)	.0	(6,572)	.0	297,261	.0	.0	.0	1,858	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		03/01/2021	Paydown		254,134	254,134	266,840	266,059	.0	(11,926)	.0	(11,926)	.0	254,134	.0	.0	.0	1,397	09/01/2043	1.A
3138EQ-GE-6	FN FN AL7396 1.785% 02/01/37		03/01/2021	Paydown		4,066	4,066	4,264	4,248	.0	(182)	.0	(182)	.0	4,066	.0	.0	.0	.11	02/01/2037	1.A
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		03/01/2021	Paydown		41,903	41,903	40,239	41,370	.0	533	.0	533	.0	41,903	.0	.0	.0	200	08/01/2023	1.A

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		03/01/2021	Paydown		92,711	92,711	99,143	97,951	.0	(5,240)	.0	(5,240)	.0	92,711	.0	.0	.0	539	11/01/2032	1.A
3138ML-IF-8	FN FN AQ4857 3.000% 11/01/32		03/01/2021	Paydown		621,766	621,766	621,183	621,073	.0	693	.0	693	.0	621,766	.0	.0	.0	3,234	11/01/2032	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		03/01/2021	Paydown		249,979	249,979	267,322	264,162	.0	(14,183)	.0	(14,183)	.0	249,979	.0	.0	.0	1,766	01/01/2033	1.A
3138W5-Z2-0	FN FN AR7991 3.500% 03/01/33		03/01/2021	Paydown		107,794	107,794	115,272	113,933	.0	(6,139)	.0	(6,139)	.0	107,794	.0	.0	.0	625	03/01/2033	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		03/01/2021	Paydown		262,897	262,897	262,609	262,572	.0	325	.0	325	.0	262,897	.0	.0	.0	1,193	08/01/2033	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		03/01/2021	Paydown		3,247,288	3,247,288	3,352,825	3,348,965	.0	(101,677)	.0	(101,677)	.0	3,247,288	.0	.0	.0	16,573	05/01/2045	1.A
3138WH-TV-4	FN AS7763 4.000% 08/01/46		03/01/2021	Paydown		367,474	367,474	386,737	386,130	.0	(18,656)	.0	(18,656)	.0	367,474	.0	.0	.0	2,836	08/01/2046	1.A
31390Q-Q3-2	FNMA FN 653074 7.000% 07/01/32		03/01/2021	Paydown		173	173	173	173	.0	.0	.0	.0	.0	173	.0	.0	.0	2	07/01/2032	1.A
31391X-EP-0	FNMA FN 679742 3.962% 01/01/40		01/01/2021	Paydown		.0	.0	.0	.0	.0	(3)	.0	(3)	.0	.0	.0	.0	.0	0	01/01/2040	1.A
31391X-EP-0	FNMA FN 679742 3.962% 01/01/40		03/01/2021	Paydown		575	575	590	584	.0	(9)	.0	(9)	.0	575	.0	.0	.0	4	01/01/2040	1.A
313920-YH-7	FNW 2001-W2 AS5 5.973% 10/25/31		03/01/2021	Paydown		13	13	13	13	.0	.0	.0	.0	.0	13	.0	.0	.0	0	10/25/2031	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		03/01/2021	Paydown		20,463	20,463	18,538	19,565	.0	898	.0	898	.0	20,463	.0	.0	.0	160	09/15/2032	1.A
31393A-S4-0	FNR 2003-W5 A 0.329% 04/25/33		03/25/2021	Paydown		1,053	1,053	1,053	1,053	.0	.0	.0	.0	.0	1,053	.0	.0	.0	1	04/25/2033	1.A FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		03/01/2021	Paydown		23,294	23,294	26,380	25,125	.0	(1,831)	.0	(1,831)	.0	23,294	.0	.0	.0	239	04/25/2043	1.B FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2021	Paydown		16,951	16,951	16,784	16,939	.0	12	.0	12	.0	16,951	.0	.0	.0	129	06/25/2043	1.A
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		03/01/2021	Paydown		48,421	48,421	44,980	46,867	.0	1,554	.0	1,554	.0	48,421	.0	.0	.0	412	12/15/2032	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		03/01/2021	Paydown		46,097	46,097	49,587	47,758	.0	(1,661)	.0	(1,661)	.0	46,097	.0	.0	.0	383	11/25/2033	1.A
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33		03/01/2021	Paydown		232,972	232,972	213,388	226,878	.0	6,094	.0	6,094	.0	232,972	.0	.0	.0	1,702	07/15/2033	1.A
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		03/01/2021	Paydown		169,887	169,887	189,078	190,264	.0	(20,378)	.0	(20,378)	.0	169,887	.0	.0	.0	1,730	01/25/2035	1.A
31394M-QM-0	FHR FHR 2702 CE 4.500% 11/15/33		03/01/2021	Paydown		600,983	600,983	608,958	603,321	.0	(2,338)	.0	(2,338)	.0	600,983	.0	.0	.0	4,365	11/15/2033	1.A
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34		03/01/2021	Paydown		98,458	98,458	100,858	99,210	.0	(752)	.0	(752)	.0	98,458	.0	.0	.0	748	02/15/2034	1.A
31394R-VII-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		03/01/2021	Paydown		42,919	42,919	41,659	42,353	.0	566	.0	566	.0	42,919	.0	.0	.0	444	03/15/2034	1.A
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		03/01/2021	Paydown		172,892	172,892	187,911	197,995	.0	(25,103)	.0	(25,103)	.0	172,892	.0	.0	.0	1,352	09/25/2039	1.A
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2021	Paydown		3,175	3,175	3,315	3,218	.0	(43)	.0	(43)	.0	3,175	.0	.0	.0	30	07/25/2024	1.A
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		03/01/2021	Paydown		19,080	19,080	21,647	22,085	.0	(3,005)	.0	(3,005)	.0	19,080	.0	.0	.0	209	05/15/2036	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2021	Paydown		73,325	73,325	81,162	75,444	.0	(2,119)	.0	(2,119)	.0	73,325	.0	.0	.0	625	03/25/2029	1.A
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		02/01/2021	Paydown		130,167	130,167	132,079	129,908	.0	259	.0	259	.0	130,167	.0	.0	.0	622	03/25/2037	1.A
31398E-J6-2	FHMS FHR 3539 YB 4.000% 06/15/24		03/01/2021	Paydown		141,498	141,498	133,716	140,195	.0	1,303	.0	1,303	.0	141,498	.0	.0	.0	937	06/15/2024	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2021	Paydown		21,056	21,056	20,141	20,823	.0	233	.0	233	.0	21,056	.0	.0	.0	138	11/25/2024	1.A
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		03/01/2021	Paydown		68,553	68,553	68,509	68,509	.0	44	.0	44	.0	68,553	.0	.0	.0	641	09/15/2024	1.A
31398K-E6-3	FHR FHR 3581 D 4.500% 10/15/29		03/01/2021	Paydown		42,911	42,911	42,817	42,832	.0	79	.0	79	.0	42,911	.0	.0	.0	362	10/15/2029	1.A
31398K-XT-2	FHR FHR 3595 KY 4.500% 11/15/24		03/01/2021	Paydown		135,252	135,252	136,309	135,157	.0	95	.0	95	.0	135,252	.0	.0	.0	999	11/15/2024	1.A
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		03/01/2021	Paydown		215,126	215,126	215,092	214,804	.0	321	.0	321	.0	215,126	.0	.0	.0	1,647	12/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		03/01/2021	Paydown		143,721	143,721	151,222	145,197	.0	(1,475)	.0	(1,475)	.0	143,721	.0	.0	.0	891	01/15/2025	1.A
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		03/01/2021	Paydown		165,313	165,313	165,029	165,025	.0	289	.0	289	.0	165,313	.0	.0	.0	1,171	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2021	Paydown		87,992	87,992	84,197	87,096	.0	896	.0	896	.0	87,992	.0	.0	.0	617	02/25/2025	1.A
31398M-KII-5	FNMA 2010-18 EL 4.000% 03/25/25		03/01/2021	Paydown		55,090	55,090	52,512	54,547	.0	544	.0	544	.0	55,090	.0	.0	.0	384	03/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		03/01/2021	Paydown		274,002	274,002	297,806	276,223	.0	(2,221)	.0	(2,221)	.0	274,002	.0	.0	.0	1,951	09/25/2025	1.A
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		03/01/2021	Paydown		29,702	29,702	29,275	29,562	.0	140	.0	140	.0	29,702	.0	.0	.0	194	05/25/2025	1.A
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		03/01/2021	Paydown		48,119	48,119	43,383	47,125	.0	995	.0	995	.0	48,119	.0	.0	.0	276	05/25/2025	1.A
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		03/01/2021	Paydown		307,747	307,747	303,900	306,524	.0	1,223	.0	1,223	.0	307,747	.0	.0	.0	2,085	03/15/2025	1.A
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		03/01/2021																		

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		03/01/2021	Paydown		136,243	136,243	138,627	138,896	.0	(2,653)	.0	(2,653)	.0	136,243	.0	.0	.0	786	10/01/2048	1.A
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27		03/01/2021	Paydown		13,501	13,501	13,998	13,934	.0	(434)	.0	(434)	.0	13,501	.0	.0	.0	111	03/01/2027	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		03/01/2021	Paydown		186,104	186,104	189,449	189,356	.0	(3,252)	.0	(3,252)	.0	186,104	.0	.0	.0	952	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		03/01/2021	Paydown		1,548,871	1,548,871	1,552,259	1,552,072	.0	(3,201)	.0	(3,201)	.0	1,548,871	.0	.0	.0	10,131	09/01/2048	1.A
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48		03/01/2021	Paydown		2,345,439	2,345,439	2,355,883	2,355,569	.0	(10,131)	.0	(10,131)	.0	2,345,439	.0	.0	.0	14,763	10/01/2048	1.A
31412E-CK-0	FNMA FN 922674 2.885% 04/01/36		03/01/2021	Paydown		1,991	1,991	2,088	2,078	.0	(88)	.0	(88)	.0	1,991	.0	.0	.0	11	04/01/2036	1.A
31412S-PL-3	FN FN 933427 5.000% 03/01/38		03/01/2021	Paydown		397	397	399	399	.0	(2)	.0	(2)	.0	397	.0	.0	.0	3	03/01/2038	1.A
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		03/01/2021	Paydown		11,581	11,581	12,088	11,760	.0	(178)	.0	(178)	.0	11,581	.0	.0	.0	96	11/01/2023	1.A
31414S-PA-5	FN FN 974817 5.000% 04/01/23		03/01/2021	Paydown		72,542	72,542	75,715	73,453	.0	(912)	.0	(912)	.0	72,542	.0	.0	.0	601	04/01/2023	1.A
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		03/01/2021	Paydown		3,923	3,923	3,998	3,986	.0	(63)	.0	(63)	.0	3,923	.0	.0	.0	36	08/01/2038	1.A
31415A-4W-8	FNMA FN 981537 5.000% 05/01/23		03/01/2021	Paydown		3,887	3,887	4,057	3,937	.0	(50)	.0	(50)	.0	3,887	.0	.0	.0	32	05/01/2023	1.A
31416J-H4-6	FNMA FN AA1150 4.000% 04/01/23		03/01/2021	Paydown		393	393	416	400	.0	(7)	.0	(7)	.0	393	.0	.0	.0	3	04/01/2023	1.A
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		03/01/2021	Paydown		55,919	55,919	56,811	56,322	.0	(402)	.0	(402)	.0	55,919	.0	.0	.0	311	11/01/2025	1.A
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		03/01/2021	Paydown		54,347	54,347	55,272	54,673	.0	(326)	.0	(326)	.0	54,347	.0	.0	.0	397	07/01/2024	1.A
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		03/01/2021	Paydown		436,010	436,010	433,148	433,490	.0	2,520	.0	2,520	.0	436,010	.0	.0	.0	2,552	08/01/2032	1.A
31417C-R8-0	FN FN AB5910 3.000% 08/01/32		03/01/2021	Paydown		1,272,138	1,272,138	1,271,387	1,271,074	.0	1,064	.0	1,064	.0	1,272,138	.0	.0	.0	7,540	08/01/2032	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		03/01/2021	Paydown		1,241,128	1,241,128	1,238,801	1,238,772	.0	2,357	.0	2,357	.0	1,241,128	.0	.0	.0	7,058	08/01/2032	1.A
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		03/01/2021	Paydown		418,870	418,870	447,929	442,680	.0	(23,810)	.0	(23,810)	.0	418,870	.0	.0	.0	3,492	02/01/2033	1.A
31417H-CS-1	FN FN AB9991 3.000% 07/01/33		03/01/2021	Paydown		100,206	100,206	100,113	100,096	.0	111	.0	111	.0	100,206	.0	.0	.0	455	07/01/2033	1.A
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		03/01/2021	Paydown		99,085	99,085	101,222	99,962	.0	(877)	.0	(877)	.0	99,085	.0	.0	.0	700	01/01/2025	1.A
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		03/01/2021	Paydown		126,590	126,590	127,658	126,927	.0	(337)	.0	(337)	.0	126,590	.0	.0	.0	837	01/01/2025	1.A
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		03/01/2021	Paydown		73,679	73,679	74,600	73,961	.0	(283)	.0	(283)	.0	73,679	.0	.0	.0	574	06/01/2024	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		03/01/2021	Paydown		28,126	28,126	28,934	28,446	.0	(321)	.0	(321)	.0	28,126	.0	.0	.0	208	08/01/2024	1.A
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		03/01/2021	Paydown		241,614	241,614	248,409	247,248	.0	(5,634)	.0	(5,634)	.0	241,614	.0	.0	.0	1,373	08/01/2033	1.A
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		03/01/2021	Paydown		837,604	837,604	835,771	835,793	.0	1,811	.0	1,811	.0	837,604	.0	.0	.0	4,400	10/01/2033	1.A
31418B-5K-8	FN FN MA2649 3.000% 06/01/46		03/01/2021	Paydown		1,589,101	1,589,101	1,611,050	1,611,050	.0	(21,949)	.0	(21,949)	.0	1,589,101	.0	.0	.0	7,586	06/01/2046	1.A
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38		03/01/2021	Paydown		1,239,007	1,239,007	1,287,793	1,286,857	.0	(47,850)	.0	(47,850)	.0	1,239,007	.0	.0	.0	6,806	07/01/2038	1.A
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		03/01/2021	Paydown		34,968	34,968	36,924	35,455	.0	(487)	.0	(487)	.0	34,968	.0	.0	.0	278	09/01/2022	1.A
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		03/01/2021	Paydown		26,116	26,116	26,565	26,320	.0	(204)	.0	(204)	.0	26,116	.0	.0	.0	145	11/01/2025	1.A
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		03/02/2021	Redemption	100.0000		36,712	36,712	36,712	.0	.0	.0	.0	.0	36,712	.0	.0	.0	184	01/01/2036	1.A FE
454624-BG-5	IN ST BD BK REV SER C 3.339% 01/15/21		01/15/2021	Maturity		1,715,000	1,715,000	1,715,000	1,715,000	.0	.0	.0	.0	.0	1,715,000	.0	.0	.0	28,632	01/15/2021	1.B FE
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.250% 05/01/34		03/01/2021	Call	100.0000	2,800,000	2,800,000	2,800,000	2,800,000	.0	.0	.0	.0	.0	2,800,000	.0	.0	.0	1,724	05/01/2034	2.A FE
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		02/25/2021	Redemption	100.0000	75,000	75,000	77,784	75,180	.0	(180)	.0	(180)	.0	75,000	.0	.0	.0	2,072	07/01/2033	1.A FE
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		03/02/2021	Redemption	100.0000	225,000	225,000	225,000	225,000	.0	.0	.0	.0	.0	225,000	.0	.0	.0	3,934	07/01/2034	1.B FE
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION 0.360% 09/01/27		03/03/2021	Call	100.0000	2,700,000	2,700,000	2,700,000	2,700,000	.0	.0	.0	.0	.0	2,700,000	.0	.0	.0	6,292	09/01/2027	1.F FE
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.360% 01/16/25		03/10/2021	Call	100.0000	100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	116	01/16/2025	1.F FE
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.360% 09/01/30		03/04/2021	Call	100.0000	900,000	900,000	900,000	900,000	.0	.0	.0	.0	.0	900,000	.0	.0	.0	262	09/01/2030	1.F FE
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.430% 09/01/30		01/27/2021	Call	100.0000	11,550,000	11,550,000	11,550,000	11,550,000	.0	.0	.0	.0	.0	11,550,000	.0	.0	.0	4,967	09/01/2030	1.F FE
64988Y-CT-2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FAMILY HSG 3.000% 10/01/33		02/02/2021	Redemption	100.0000	915,000	915,000	915,000	915,000	.0	.0	.0	.0	.0	915,000	.0	.0	.0	10,459	10/01/2033	1.B FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		03/01/2021	Redemption	100.0000	5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	56	12/01/2021	1.B FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		03/01/2021	Redemption	100.0000	75,000	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	820	06/01/2027	1.B FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		03/01/2021	Redemption	100.0000	100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	963	12/01/2025	1.B FE

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		03/02/2021	Redemption 100.0000		103,627	103,627	103,627	103,627	.0	.0	.0	.0	.0	103,627	.0	.0	.0	.396	.09/01/2037	1.A FE
..76252P-HJ-1	RIB FLOATER TRUST 0.360% 07/01/22		03/01/2021	Call 100.0000		1,670,000	1,670,000	1,670,000	1,670,000	.0	.0	.0	.0	.0	1,670,000	.0	.0	.0	1,790	.07/01/2022	1.E FE
..76252P-HJ-1	RIB FLOATER TRUST 0.360% 07/01/22		02/01/2021	Redemption 100.0000		200,000	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	.0	.0	123	.07/01/2022	1.E FE
..83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		02/12/2021	Redemption 100.0000		110,000	110,000	119,302	111,467	.0	(1,467)	.0	(1,467)	.0	110,000	.0	.0	.0	1,222	11/01/2029	1.A FE
..917436-8K-6	UTAH HSG CORP SINGLE FAMILY HSG 3.380% 01/01/39		01/04/2021	Redemption 100.0000		1,205,000	1,205,000	1,205,000	1,205,000	.0	.0	.0	.0	.0	1,205,000	.0	.0	.0	20,365	01/01/2039	1.C FE
..917436-8L-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50		01/04/2021	Redemption 100.0000		485,000	485,000	502,091	500,561	.0	(15,561)	.0	(15,561)	.0	485,000	.0	.0	.0	9,397	01/01/2050	1.C FE
..92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		03/03/2021	Redemption 100.0000		152,529	152,529	152,529	152,529	.0	.0	.0	.0	.0	152,529	.0	.0	.0	5,828	10/25/2043	1.A FE
..92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		03/01/2021	Various 340,264		340,264	340,264	340,264	340,264	.0	.0	.0	.0	.0	340,264	.0	.0	.0	23,211	12/25/2043	1.A FE
..92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		03/01/2021	Paydown 565,284		565,284	565,284	565,284	565,284	.0	.0	.0	.0	.0	565,284	.0	.0	.0	3,230	10/25/2037	1.A FE
..92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		03/03/2021	Various 1,053,930		1,053,930	1,053,930	1,055,664	1,055,249	.0	(1,318)	.0	(1,318)	.0	1,053,930	.0	.0	.0	57,905	06/25/2042	1.A FE
..92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		03/03/2021	Redemption 100.0000		364,191	364,191	364,191	364,191	.0	.0	.0	.0	.0	364,191	.0	.0	.0	7,943	06/25/2041	1.A FE
..92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/03/2021	Various 171,037		171,037	171,037	171,037	171,037	.0	.0	.0	.0	.0	171,037	.0	.0	.0	896	08/25/2042	1.B FE
3199999	Subtotal - Bonds - U.S. Special Revenues			Redemption 100.0000		64,306,799	63,939,351	65,203,108	63,956,639	0	(941,048)	0	(941,048)	0	63,962,324	0	344,476	344,476	440,977	XXX	XXX
..72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		01/24/2021	Redemption 100.0000		2,559,779	2,559,779	2,559,779	2,559,779	.0	.0	.0	.0	.0	2,559,779	.0	.0	.0	(21,456)	09/30/2033	1.E Z
..000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2021	Paydown 4,817		4,817	4,817	4,572	4,772	.0	545	.0	545	.0	4,817	.0	.0	.0	44	05/25/2033	1.A FM
..00079C-AE-9	ABFS 2001-2 A 6.990% 12/25/31		03/01/2021	Paydown 2,223		2,223	2,223	1,780	1,32	.0	2,091	.0	2,091	.0	2,223	.0	.0	.0	21	12/25/2031	1.D FM
..00164V-AD-5	AMC NETWORKS INC 5.000% 04/01/24		02/26/2021	Call 102.5000		2,457,950	2,398,000	2,398,000	2,398,000	.0	.0	.0	.0	.0	2,398,000	.0	.0	.0	108,243	04/01/2024	3.C FE
..00253C-HH-3	AMT 2001-4 A4 6.530% 04/25/31		03/01/2021	Paydown 50,268		50,268	50,268	50,247	50,268	.0	.0	.0	.0	.0	50,268	.0	.0	.0	437	04/25/2031	1.A FM
..004375-CT-6	ACOR 2005-1 M1 0.814% 04/25/35		03/25/2021	Paydown 17,288		17,288	17,315	17,198	17,198	.0	91	.0	91	.0	17,288	.0	.0	.0	26	04/25/2035	1.A FM
..006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		03/15/2021	Paydown 86,513		86,513	87,180	86,981	86,981	.0	(468)	.0	(468)	.0	86,513	.0	.0	.0	694	11/15/2048	1.F FE
..00764M-GG-6	AMCAR 2005-4 M1 0.784% 10/25/35		03/25/2021	Paydown 16,667		16,667	16,616	16,633	16,633	.0	34	.0	34	.0	16,667	.0	.0	.0	20	10/25/2035	1.A FM
..00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		03/01/2021	Paydown 292,629		292,629	281,153	285,369	285,369	.0	7,260	.0	7,260	.0	292,629	.0	.0	.0	1,482	11/25/2044	1.A FM
..00841L-AY-2	ABMT 2014-3 B3 3.829% 11/25/44		03/01/2021	Paydown 442,984		442,984	439,025	440,646	440,646	.0	2,339	.0	2,339	.0	442,984	.0	.0	.0	2,547	11/25/2044	1.A FM
..00841L-AZ-9	ABMT 2014-3 B4 3.829% 11/25/44		03/01/2021	Paydown 862,674		862,674	883,433	874,846	874,846	.0	(12,171)	.0	(12,171)	.0	862,674	.0	.0	.0	4,960	11/25/2044	1.A FM
..00841U-BQ-8	ABMT 2014-2 B3 3.886% 09/25/44		03/01/2021	Paydown 311,482		311,482	310,180	310,598	310,598	.0	884	.0	884	.0	311,482	.0	.0	.0	2,223	09/25/2044	1.A FM
..00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		03/01/2021	Paydown 1,629,205		1,629,205	1,622,165	1,622,445	1,622,445	.0	6,760	.0	6,760	.0	1,629,205	.0	.0	.0	8,334	07/25/2045	1.A FM
..00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		03/01/2021	Paydown 565,864		565,864	574,352	569,122	569,122	.0	(3,258)	.0	(3,258)	.0	565,864	.0	.0	.0	3,304	08/25/2046	1.A FM
..00842V-AT-0	ABMT 2016-3 B2 3.798% 08/25/46		03/01/2021	Paydown 44,159		44,159	45,704	45,511	45,511	.0	(1,352)	.0	(1,352)	.0	44,159	.0	.0	.0	280	08/25/2046	1.A FM
..02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2021	Paydown 63,160		62,681	53,037	51,182	51,182	.0	11,978	.0	11,978	.0	63,160	.0	.0	.0	557	01/25/2037	1.D FM
..02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2021	Paydown 43,146		41,029	37,280	34,007	34,007	.0	9,139	.0	9,139	.0	43,146	.0	.0	.0	503	09/25/2037	1.D FM
..02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		01/15/2021	Redemption 100.0000		155,914	155,914	154,159	154,833	.0	1,080	.0	1,080	.0	155,914	.0	.0	.0	2,787	07/15/2027	2.A FE
..02529H-AG-5	ACAR 2018-1 D 3.930% 04/10/24		03/10/2021	Paydown 49,168		49,168	50,044	49,837	49,837	.0	(669)	.0	(669)	.0	49,168	.0	.0	.0	309	04/10/2024	1.E FE
..02530Q-AA-5	ACAR 2020-4 A 0.530% 03/13/24		03/13/2021	Paydown 41,989		41,989	41,987	41,987	41,987	.0	2	.0	2	.0	41,989	.0	.0	.0	37	03/13/2024	1.A FE
..02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		03/01/2021	Paydown 44,133		44,133	44,002	42,138	42,138	.0	1,995	.0	1,995	.0	44,133	.0	.0	.0	240	09/25/2035	1.D FM
..02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		03/01/2021	Paydown 25,529		25,529	25,528	25,434	25,434	.0	95	.0	95	.0	25,529	.0	.0	.0	164	10/17/2036	1.A FE
..02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		03/01/2021	Paydown 31,036		31,036	31,035	31,011	31,011	.0	25	.0	25	.0	31,036	.0	.0	.0	181	04/17/2052	1.A FE
..02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		03/01/2021	Paydown 0		0	0	0	0	.0	0	.0	0	.0	0	.0	.0	.0	0	04/17/2052	6. *
..03065D-AG-2	AMCAR 2016-3 D 2.710% 09/08/22		03/08/2021	Paydown 275,000		275,000	277,557	275,749	275,749	.0	(749)	.0	(749)	.0	275,000	.0	.0	.0	1,757	09/08/2022	1.A FE
..03066F-AF-8	AMCAR 2017-4 B 2.360% 12/19/22		03/18/2021	Paydown 80,759		80,759	81,642	81,011	81,011	.0	(252)	.0	(252)	.0	80,759	.0	.0	.0	309	12/19/2022	1.A FE
..03066M-AD-8	AMCAR 2018-3 A3 3.380% 07/18/23		03/18/2021	Paydown 48,005		48,005	48,879	48,516	48,516	.0	(511)	.0	(511)	.0	48,005	.0	.0	.0	263	07/18/2023	1.A FE
..03215P-ER-6	AMFESCO 1998-2 A6 6.405% 12/25/27		03/01/2021	Paydown 9		9	9	9	9	.0	0	.0	0	.0	9	.0	.0	.0	0	12/25/2027	1.A FM
..038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		01/30/2021	Paydown 35,000		35,000	35,000	35,000	35,000	.0	0	.0	0	.0	35,000	.0	.0	.0	283	07/30/2050	2.C FE
..05363U-AS-2	AVERY 2014-1A AR 1.318% 04/25/26		01/25/2021	Paydown 1,201,762		1,201,762	1,201,762	1,201,762	1,201,762	.0	0	.0	0	.0	1,201,762	.0	.0	.0	3,994	04/25/2026	1.A FE
..05369D-AA-3	AVID 2019-1 A 2.620% 02/15/24		03/15/2021	Paydown 21,638		21,638	21,638	21,637	21,641	.0	(4)	.0	(4)	.0	21,638	.0	.0	.0	92	02/15/2024	1.F FE

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05523E-AE-6	BAMLL 2016-FR14 C 0.526% 02/27/48		01/01/2021	Paydown		5,000,000	5,000,000	4,987,500	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	2,193	02/27/2048	1.D FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		03/01/2021	Paydown		664,686	664,686	653,700	660,628	.0	4,057	.0	4,057	.0	664,686	.0	.0	.0	1,648	03/10/2033	1.A FM
056054-AA-7	BX 2019-XL A 1.028% 10/15/36		03/15/2021	Paydown		175,732	175,732	175,677	175,732	.0	52	.0	52	.0	175,732	.0	.0	.0	463	10/15/2036	1.A FM
056054-AE-9	BX 2019-XL B 1.188% 10/15/36		03/15/2021	Paydown		37,167	37,167	37,202	37,202	.0	(34)	.0	(34)	.0	37,167	.0	.0	.0	113	10/15/2036	1.A FM
056054-AF-6	BX 2019-XL C 1.358% 10/15/36		03/15/2021	Paydown		26,360	26,360	26,319	26,319	.0	41	.0	41	.0	26,360	.0	.0	.0	91	10/15/2036	1.A FM
056070-AA-6	BO20 2020-BXLP A 0.908% 12/15/36		02/15/2021	Paydown		55,424	55,424	55,459	55,459	.0	(35)	.0	(35)	.0	55,424	.0	.0	.0	90	12/15/2036	1.A FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2021	Paydown		29,500	29,500	13,540	13,166	.0	16,334	.0	16,334	.0	29,500	.0	.0	.0	113	10/25/2036	1.D FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2021	Paydown		15,603	15,603	15,552	15,548	.0	55	.0	55	.0	15,603	.0	.0	.0	210	09/25/2035	1.D FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2021	Paydown		20,018	20,018	18,898	19,187	.0	831	.0	831	.0	20,018	.0	.0	.0	125	10/25/2034	1.A FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2021	Paydown		15,601	15,601	15,276	15,416	.0	185	.0	185	.0	15,601	.0	.0	.0	164	11/25/2035	1.A FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2021	Paydown		12,195	12,195	11,604	11,884	.0	311	.0	311	.0	12,195	.0	.0	.0	57	08/25/2035	1.A FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.896% 01/25/36		03/01/2021	Paydown		80,501	81,624	77,174	80,290	.0	212	.0	212	.0	80,501	.0	.0	.0	562	01/25/2036	2.B FM
05950P-AJ-2	BAFC 2006-H 3A2 3.087% 09/20/46		03/01/2021	Paydown		21,883	22,717	19,267	21,043	.0	840	.0	840	.0	21,883	.0	.0	.0	117	09/20/2046	1.D FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2021	Paydown		71,686	71,811	60,121	62,835	.0	8,850	.0	8,850	.0	71,686	.0	.0	.0	657	09/25/2034	1.D FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2021	Paydown		68,775	74,265	67,802	74,776	.0	(6,001)	.0	(6,001)	.0	68,775	.0	.0	.0	770	01/25/2037	3.B FM
06005M-AF-0	BACM 2016-UB10 XA 1.881% 07/15/49		03/01/2021	Paydown		.0	.0	167,893	79,082	.0	(79,082)	.0	(79,082)	.0	.0	.0	.0	.0	2,148	07/15/2049	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA 1.397% 05/15/50		03/01/2021	Paydown		.0	.0	8,577	8,162	.0	(8,162)	.0	(8,162)	.0	.0	.0	.0	.0	311	05/15/2050	1.A FE
07384M-TM-4	BSARM 2003-1 5A1 2.215% 04/25/33		03/01/2021	Paydown		1,182	1,182	1,181	1,182	.0	.0	.0	.0	.0	1,182	.0	.0	.0	5	04/25/2033	1.D FM
08162W-BH-8	BMARK 2020-B19 C 3.211% 09/15/53		01/20/2021	SOCIETE GENERALE		3,671,855	3,500,000	3,604,922	3,602,514	.0	(557)	.0	(557)	.0	3,601,957	.0	69,899	69,899	15,921	09/15/2053	1.D FM
08163A-AF-0	BMARK 2020-B18 XA 1.794% 07/15/53		03/01/2021	Paydown		.0	.0	3,499	3,499	.0	(3,499)	.0	(3,499)	.0	.0	.0	.0	.0	91	07/15/2053	1.A FE
095796-AA-6	BLUE RACER MID LLC/FINAN 6.125% 11/15/22		01/07/2021	Call 100.0000		11,267,000	11,267,000	10,502,545	10,755,659	.0	4,051	.0	4,051	.0	10,759,711	.0	507,289	507,289	99,682	11/15/2022	4.B FE
095796-AH-1	BLUE RACER MID LLC/FINAN 7.625% 12/15/25		03/04/2021	Various		710,221	661,000	683,034	682,911	.0	(847)	.0	(847)	.0	682,064	.0	28,157	28,157	9,390	12/15/2025	4.B FE
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23		02/22/2021	Various		4,786,038	4,833,000	4,968,361	4,867,076	.0	(2,483)	.0	(2,483)	.0	4,864,593	.0	(78,555)	(78,555)	179,708	01/15/2023	5.B FE
097751-BJ-9	BOMBARDIER INC 6.000% 10/15/22		03/05/2021	Various		998,275	1,000,000	963,750	981,762	.0	1,845	.0	1,845	.0	983,608	.0	14,667	14,667	23,968	10/15/2022	5.B FE
10240*-AA-7	BOWIE ACQ LLC PP 3.920% 09/30/38		01/04/2021	Redemption 100.0000		321,821	321,821	321,821	321,821	.0	.0	.0	.0	.0	321,821	.0	.0	.0	.0	09/30/2038	2.C PL
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		03/22/2021	Redemption 100.0000		89,930	89,930	89,930	89,930	.0	.0	.0	.0	.0	89,930	.0	.0	.0	854	09/20/2031	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		03/15/2021	Redemption 100.0000		105,017	105,017	105,017	105,017	.0	.0	.0	.0	.0	105,017	.0	.0	.0	79,016	12/15/2032	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32		02/15/2021			34,819	34,819	34,819	34,819	.0	.0	.0	.0	.0	34,819	.0	.0	.0	308	11/15/2032	1.G FE
1248ME-AG-4	CBASS 2007-CB4 A2D 3.785% 04/25/37		03/01/2021	Paydown		11,618	11,618	9,527	9,987	.0	1,631	.0	1,631	.0	11,618	.0	.0	.0	82	04/25/2037	1.D FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.327% 01/25/37		03/01/2021	Paydown		1,026	1,026	638	379	.0	648	.0	648	.0	1,026	.0	.0	.0	2	01/25/2037	1.D FM
12508V-AC-7	CCG 2018-1 B 3.090% 06/16/25		03/14/2021	Paydown		8,370	8,370	8,448	8,388	.0	(19)	.0	(19)	.0	8,370	.0	.0	.0	65	06/16/2025	1.A FE
12527E-AD-0	CFORE 2011-C1 A4 4.961% 04/15/44		01/01/2021	Paydown		71,840	71,840	71,916	71,876	.0	(36)	.0	(36)	.0	71,840	.0	.0	.0	297	04/15/2044	1.A FM
125282-AA-1	CGDBB 2017-B10C A 0.898% 07/15/32		03/15/2021	Paydown		16,740,683	16,740,683	16,732,836	16,733,555	.0	7,128	.0	7,128	.0	16,740,683	.0	.0	.0	38,644	07/15/2032	1.A FM
125282-AG-8	CGDBB 2017-B10C B 1.078% 07/15/32		03/15/2021	Paydown		182,709	182,709	182,594	182,601	.0	108	.0	108	.0	182,709	.0	.0	.0	504	07/15/2032	1.A FM
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		01/04/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	09/25/2050	1.A FE
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		02/25/2021	Paydown		.1	.1	.1	.1	.0	.0	.0	.0	.0	.1	.0	.0	.0	.0	09/25/2050	1.A FE
12529L-AA-8	CFMT 2020-HB4 A 0.946% 12/26/30		03/25/2021	Paydown		16,141	16,141	16,141	16,141	.0	.0	.0	.0	.0	16,141	.0	.0	.0	26	12/26/2030	1.A FE
12531W-AZ-5	CFORE 2016-C3 ASB 3.688% 01/10/48		03/01/2021	Paydown		357,672	357,672	368,383	361,217	.0	(3,545)	.0	(3,545)	.0	357,672	.0	.0	.0	2,813	01/10/2048	1.A FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2021	Paydown		1,904	(2,842)	(758)	(301)	.0	2,205	.0	2,205	.0	1,904	.0	.0	.0	43	02/25/2037	6. FM
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		03/01/2021	Paydown		491,767	491,767	491,473	491,767	.0	.0	.0	.0	.0	491,767	.0	.0	.0	4,249	07/20/2034	1.A FM
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		03/18/2021	Paydown		566,667	566,667	566,550	566,552	.0	114	.0	114	.0	566,667	.0	.0	.0	1,898	10/18/2045	1.F FE
12591K-AC-9	COMM Mortgage Tr2013CR12 2013-CR12 ASB 3.623% 10/10/46		03/01/2021	Paydown		5,799	5,799	5,998	5,955	.0	(156)	.0	(156)	.0	5,799	.0	.0	.0	37	10/10/2046	1.A FM
12591Q-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		03/01/2021	Paydown		2,055,846	2,055,846	2,117,433	2,068,705	.0	(12,859)	.0	(12,859)	.0	2,055,846	.0	.0	.0	11,921	08/10/2047	1.A FM
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		03/01/2021	Paydown		1,003,354	1,003,354	1,033,411	1,009,177	.0	(5,823)	.0	(5,823)	.0	1,003,354	.0	.0	.0	6,263	02/10/2047	1.A FM
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		03/01/2021	Paydown		672,090	672,090	692,227	676,144	.0	(4,054)	.0	(4,054)	.0	672,090	.0	.0	.0	3,873	03/10/2047	1.A FM
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		03/01/2021	Paydown		1,989,188	1,989,188	2,048,757	2,000,288	.0	(11,099)	.0	(11,099)	.0	1,989,188	.0	.0	.0	8,527	04/10/2047	1.A FM
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		03/01/2021	Paydown		514,312	514,312	529,735	517,436	.0	(3,123)	.0	(3,123)	.0	514,312	.0	.0	.0	3,009	06/10/2047	1.A FM
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		03/03/2021	Paydown		221,097	221,097	227,719	222,707	.0	(1,610)	.0	(1,610)	.0	221,097	.0	.0	.0	1,269	11/10/2047	1.A FM
12592P-BG-7	COMM 2014-UBS6 XA 0.887% 12/10/47		03/01/2021	Paydown		.0	.0	8,532	4,540	.0	(4,540)	.0	(4,540)	.0	.0	.0	.0	.0	260	12/10/2047	1.A FE

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45		03/01/2021	Paydown		1,762,608	1,762,608	1,779,133	1,766,799	.0	(4,191)	.0	(4,191)	.0	1,762,608	.0	.0	.0	10,497	.05/25/2045	1.A FM
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		03/01/2021	Paydown		104,274	104,274	107,399	105,244	.0	(971)	.0	(971)	.0	104,274	.0	.0	.0	615	.07/10/2048	1.A FM
12593J-BC-9	COMM 2015-GR24 ASB 3.445% 08/10/48		03/01/2021	Paydown		509,353	509,353	524,628	513,711	.0	(4,359)	.0	(4,359)	.0	509,353	.0	.0	.0	3,995	.08/10/2048	1.A FM
12597T-AA-8	CPS Auto Trust 2020C 2020-C A 0.630%		03/15/24	Paydown		33,298	33,298	33,296	33,297	.0	.1	.0	.1	.0	33,298	.0	.0	.0	.34	.03/15/2024	1.A FE
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		03/01/2021	Paydown		43,250	43,250	43,432	43,259	.0	(9)	.0	(9)	.0	43,250	.0	.0	.0	247	.12/10/2044	1.A FM
12623S-AF-7	COMM 2012-CR5 XA 1.511% 12/10/45		03/01/2021	Paydown		.0	.0	11,094	7,639	.0	(7,639)	.0	(7,639)	.0	.0	.0	.0	.0	.882	.12/10/2045	1.A FE
12624P-AD-7	COMM 2012-GR3 ASB 2.372% 10/15/45		03/01/2021	Paydown		28,684	28,684	29,054	28,981	.0	(297)	.0	(297)	.0	28,684	.0	.0	.0	117	.10/15/2045	1.A FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		03/01/2021	Paydown		946,411	946,411	921,403	941,447	.0	4,964	.0	4,964	.0	946,411	.0	.0	.0	4,105	.03/10/2031	1.A FM
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		03/01/2021	Paydown		570,650	570,650	587,743	573,612	.0	(2,963)	.0	(2,963)	.0	570,650	.0	.0	.0	3,736	.08/10/2046	1.A FM
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		03/01/2021	Paydown		1,079,808	1,079,808	1,112,192	1,085,028	.0	(5,220)	.0	(5,220)	.0	1,079,808	.0	.0	.0	6,749	.08/10/2046	1.A FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2021	Paydown		163,237	163,237	69,970	44,138	.0	119,099	.0	119,099	.0	163,237	.0	.0	.0	46	.11/25/2036	1.D FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2021	Paydown		73,758	73,758	31,485	24,284	.0	49,474	.0	49,474	.0	73,758	.0	.0	.0	283	.12/25/2036	1.D FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		03/01/2021	Paydown		494,549	494,549	509,370	497,510	.0	(2,961)	.0	(2,961)	.0	494,549	.0	.0	.0	3,219	.02/10/2047	1.A FM
12635J-AD-8	CPS Auto Trust 2015C 2015-C D 4.630%		08/16/21	Paydown		2,861	2,861	2,893	2,863	.0	(1)	.0	(1)	.0	2,861	.0	.0	.0	11	.08/16/2021	1.A FE
12646U-AF-5	CSMC 2013-1VR1 B4 3.446% 03/25/43		03/01/2021	Paydown		505,172	505,172	510,836	510,821	.0	(5,649)	.0	(5,649)	.0	505,172	.0	.0	.0	2,956	.03/25/2043	1.A FM
12646W-AS-3	CSMC 2013-1VR2 B2 3.394% 04/25/43		03/01/2021	Paydown		696,406	696,406	671,351	687,326	.0	9,080	.0	9,080	.0	696,406	.0	.0	.0	4,537	.04/25/2043	1.A FM
12647G-CP-1	CSMC 2013-1VR4 B3 3.470% 07/25/43		03/01/2021	Paydown		461,612	461,612	441,128	449,816	.0	11,795	.0	11,795	.0	461,612	.0	.0	.0	2,531	.07/25/2043	1.A FM
12647M-DU-6	CSMC 2013-6 B3 3.313% 08/25/43		03/01/2021	Paydown		633,375	633,375	621,401	627,059	.0	6,317	.0	6,317	.0	633,375	.0	.0	.0	3,375	.08/25/2043	1.A FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2021	Paydown		264,834	264,834	264,234	264,224	.0	.611	.0	.611	.0	264,834	.0	.0	.0	1,319	.08/25/2043	1.A FM
12649D-AP-8	CSMC 2014-WIN2 B1 3.930% 10/25/44		03/01/2021	Paydown		213,906	213,906	221,059	215,657	.0	(1,751)	.0	(1,751)	.0	213,906	.0	.0	.0	1,443	.10/25/2044	1.A FM
12649G-AQ-9	CSMC 2014-OAK1 B3 3.717% 11/25/44		03/01/2021	Paydown		245,303	245,303	253,926	250,922	.0	(5,619)	.0	(5,619)	.0	245,303	.0	.0	.0	1,589	.11/25/2044	1.A FM
12649G-AR-7	ARBYS 2014-OAK1 B4 3.717% 11/25/44		03/01/2021	Paydown		259,399	259,399	266,047	262,144	.0	(2,745)	.0	(2,745)	.0	259,399	.0	.0	.0	1,680	.11/25/2044	1.A FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2021	Paydown		397,029	397,029	397,432	396,895	.0	134	.0	134	.0	397,029	.0	.0	.0	1,728	.12/25/2044	1.A FM
12649K-AX-5	CSMC 2015-WIN1 B4 3.815% 12/25/44		03/01/2021	Paydown		552,004	552,004	539,929	544,396	.0	7,609	.0	7,609	.0	552,004	.0	.0	.0	3,340	.12/25/2044	1.A FM
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		03/01/2021	Paydown		2,859,137	2,859,137	2,792,573	2,809,318	.0	49,819	.0	49,819	.0	2,859,137	.0	.0	.0	16,653	.02/25/2048	1.A FM
12667F-JU-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2021	Paydown		20,838	20,838	19,761	20,318	.0	519	.0	519	.0	20,838	.0	.0	.0	217	.02/25/2035	2.B FM
12667F-SE-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		03/01/2021	Paydown		37,448	37,477	33,073	32,620	.0	4,828	.0	4,828	.0	37,448	.0	.0	.0	361	.04/25/2035	1.D FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2021	Paydown		25,523	25,523	25,052	25,338	.0	185	.0	185	.0	25,523	.0	.0	.0	233	.04/25/2034	1.A FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2021	Paydown		75,410	74,876	69,893	64,390	.0	11,020	.0	11,020	.0	75,410	.0	.0	.0	742	.10/25/2035	1.D FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2021	Paydown		88,233	88,609	85,093	84,112	.0	4,121	.0	4,121	.0	88,233	.0	.0	.0	902	.05/25/2035	1.D FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2021	Paydown		85,291	85,291	85,291	85,291	.0	.0	.0	.0	.0	85,291	.0	.0	.0	900	.05/25/2035	3.B FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2021	Paydown		63,664	63,948	57,845	53,717	.0	9,948	.0	9,948	.0	63,664	.0	.0	.0	671	.07/25/2035	1.D FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2021	Paydown		20,918	20,447	17,825	16,592	.0	4,326	.0	4,326	.0	20,918	.0	.0	.0	259	.08/25/2035	2.B FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2021	Paydown		75,960	73,661	61,940	57,304	.0	18,656	.0	18,656	.0	75,960	.0	.0	.0	612	.10/25/2035	3.B FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2021	Paydown		80,961	80,961	74,889	70,482	.0	10,479	.0	10,479	.0	80,961	.0	.0	.0	784	.11/25/2035	2.B FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		03/01/2021	Paydown		127,780	123,925	116,056	109,620	.0	18,159	.0	18,159	.0	127,780	.0	.0	.0	1,183	.11/25/2035	3.B FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2021	Paydown		49,040	46,352	37,642	28,559	.0	20,481	.0	20,481	.0	49,040	.0	.0	.0	452	.05/25/2036	1.D FM
12668W-AU-1	CWIL 2007-4 ASW 4.564% 04/25/47		03/01/2021	Paydown		6,709	6,709	6,874	6,709	.0	(165)	.0	(165)	.0	6,709	.0	.0	.0	36	.04/25/2047	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2021	Paydown		67,578	67,591	57,984	52,129	.0	15,449	.0	15,449	.0	67,578	.0	.0	.0	690	.11/25/2035	2.B FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2021	Paydown		29,400	29,713	25,144	23,480	.0	5,920	.0	5,920	.0	29,400	.0	.0	.0	169	.11/25/2035	2.B FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2021	Paydown		17,888	18,079	15,325	14,310	.0	3,578	.0	3,578	.0	17,888	.0	.0	.0	103	.11/25/2035	2.B FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2021	Paydown		38,271	38,271	38,098	38,120	.0	151	.0	151	.0	38,271	.0	.0	.0	366	.05/25/2034	1.A FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2021	Paydown		47,685	47,685	44,768	46,383	.0	1,302	.0	1,302	.0	47,685	.0	.0	.0	414	.06/25/2034	1.A FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		03/01/2021	Paydown		144,189	145,234	134,459	117,783	.0	26,406	.0	26,406	.0	144,189	.0	.0	.0	1,539	.08/25/2035	1.D FM
147271-AA-8	2.800% 06/25/69		03/25/2021	Paydown		804,896	804,896	804,703	801,725	.0	3,170	.0	3,170	.0	804,896	.0	.0	.0	4,047	.06/25/2069	1.A FE
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		03/25/2021	Paydown		388,399	388,399	384,362	384,362	.0	.0	.0	.0	.0	388,399	.0	.0	.0	2,276	.10/25/2068	1.A FE
15132E-LC-0	CMC 2005-1 A5 4.938% 02/18/35		03/01/2021	Paydown		296,201	296,201	296,018	294,365	.0	1,836	.0	1,836	.0	296,201	.0	.0	.0	1,682	.02/18/2035	1.A FM
16411R-AJ-8	CHENIERE ENERGY INC 4.625% 10/15/28		02/19/2021	MARKET AXESS		232,170	220,000	229,900	229,796	.0	(267)	.0	(267)	.0	229,529	.0	.0	2,642	4,268	.10/15/2028	3.C FE
17275R-BJ-0	CISCO SYSTEMS INC 1.850% 09/20/21		01/27/2021	Various		12,617,575	12,500,000	12,498,250	12,499,607	.0	50	.0	50	.0	12,499,657	.0	117,918	117,918	82,608	.09/20/2021	1.E FE
172967-LB-5	CITIGROUP 1.246% 12/08/21		01/26/2021	MIZUHO SECURITIES USA INC		5,039,590	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	39,590	39,590	9,179	.12/08/2021	2.A FE

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
173100-AR-9	CMIS 2006-6 B1 6.000% 11/25/36		03/01/2021	Paydown		.0	11,429	5,630	3,385	3,863	(7,248)	.0	(3,385)	.0	.0	.0	.0	.0	.40	11/25/2036	1.D FM
17310F-AT-2	CMIS 2006-5 3A1 5.500% 09/25/36		03/01/2021	Paydown		7,531	7,531	7,653	7,598	.0	(68)	.0	(68)	.0	7,531	.0	.0	.0	.71	09/25/2036	2.B FM
17312H-AE-9	CRMSI 2007-2 A5 4.952% 06/25/37		03/01/2021	Paydown		826,258	826,258	826,233	809,942	.0	16,316	.0	16,316	.0	826,258	.0	.0	.0	6,679	06/25/2037	1.A FM
17318U-AE-4	CGCMT 2012-GC8 AAB 2.608% 09/10/45		03/01/2021	Paydown		21,961	21,961	22,237	12,545	.0	(239)	.0	(239)	.0	21,961	.0	.0	.0	.88	09/10/2045	1.A FM
	Citigroup Commer2013GC11tgage 2013-GC11 AAB																				
17320D-AJ-7	2.690% 04/10/46		03/01/2021	Paydown		20,659	20,659	21,058	20,941	.0	(281)	.0	(281)	.0	20,659	.0	.0	.0	.95	04/10/2046	1.A FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		03/01/2021	Paydown		264,327	264,327	272,251	265,836	.0	(1,508)	.0	(1,508)	.0	264,327	.0	.0	.0	1,800	09/10/2046	1.A FM
17321L-AA-7	CMILT 2013-J1 A1 3.500% 10/25/43		03/01/2021	Paydown		641,653	641,653	630,677	636,474	.0	5,179	.0	5,179	.0	641,653	.0	.0	.0	3,567	10/25/2043	1.A FM
17322N-AA-2	CMILT 2014-J1 A1 3.500% 06/25/44		03/01/2021	Paydown		584,505	584,505	590,898	586,684	.0	(2,179)	.0	(2,179)	.0	584,505	.0	.0	.0	2,636	06/25/2044	1.A FM
17323E-AQ-6	CMILT 2014-J2 B4 3.904% 11/25/44		03/01/2021	Paydown		306,995	306,995	309,393	307,637	.0	(642)	.0	(642)	.0	306,995	.0	.0	.0	1,818	11/25/2044	1.A FM
17323M-AA-3	CMILT 2015-A 1 3.500% 06/25/58		03/01/2021	Paydown		360,658	360,658	365,511	361,551	.0	(893)	.0	(893)	.0	360,658	.0	.0	.0	1,895	04/01/2022	1.A FM
17328R-BE-8	CGCMT 2020-GC46 XA 0.987% 02/15/53		03/01/2021	Paydown		.0	.0	7,159	6,726	.0	(6,726)	.0	(6,726)	.0	.0	.0	.0	.0	158	02/15/2053	1.A FE
18539U-AB-1	CLEARWAY ENERGY OPERATIN 5.750% 10/15/25		03/09/2021	Various	4,843,340	4,571,000	4,563,336	4,564,504	4,564,504	.0	275	.0	275	.0	4,564,780	.0	278,561	278,561	105,133	10/15/2025	3.B FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2021	Paydown		71,238	71,238	72,989	72,249	.0	(1,012)	.0	(1,012)	.0	71,238	.0	.0	.0	929	04/25/2047	2.B FE
20824L-AA-3	CONN 2019-B A 2.660% 06/17/24		03/15/2021	Paydown		20,139	20,139	20,138	20,157	.0	(18)	.0	(18)	.0	20,139	.0	.0	.0	.74	06/17/2024	2.B FE
21871F-AA-6	BCORE 2019-CORE A 0.988% 12/15/31		03/15/2021	Paydown		704,000	704,000	704,220	704,168	.0	(168)	.0	(168)	.0	704,000	.0	.0	.0	1,784	12/15/2031	1.A FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2021	Paydown		1,144	1,144	1,101	1,119	.0	25	.0	25	.0	1,144	.0	.0	.0	.10	06/25/2033	1.D FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		03/01/2021	Paydown		50,653	50,653	50,440	50,465	.0	189	.0	189	.0	50,653	.0	.0	.0	263	07/25/2033	1.A FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		01/01/2021	Paydown		.0	.0	.0	(1,316)	.0	1,316	.0	1,316	.0	.0	.0	.0	.0	342	12/25/2034	1.A FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2021	Paydown		24,203	24,203	23,432	23,876	.0	327	.0	327	.0	24,203	.0	.0	.0	308	12/25/2034	1.A FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		03/01/2021	Paydown		324,696	324,696	329,997	324,062	.0	634	.0	634	.0	324,696	.0	.0	.0	2,601	07/25/2035	1.A FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2021	Paydown		107,592	105,434	99,050	90,543	.0	17,049	.0	17,049	.0	107,592	.0	.0	.0	927	06/25/2035	1.D FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		02/01/2021	Paydown		35,432	35,432	26,457	24,079	.0	11,353	.0	11,353	.0	35,432	.0	.0	.0	120	04/25/2036	1.D FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		01/01/2021	Paydown		.0	.0	.0	(160,063)	.0	160,063	.0	160,063	.0	.0	.0	.0	.0	.0	04/25/2036	1.A FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		03/25/2021	Paydown		408,337	408,337	183,111	66,178	.0	342,158	.0	342,158	.0	408,337	.0	.0	.0	1,055	04/25/2036	1.D FM
228227-BD-5	CROWN CASTLE INTL 5.250% 01/15/23		03/10/2021	Various	2,549,495	2,351,000	2,364,454	2,364,454	2,364,454	.0	(1,314)	.0	(1,314)	.0	2,363,140	.0	(12,140)	(12,140)	279,066	01/15/2023	2.C FE
22943H-AG-1	CSAB 2006-1 A6A 6.672% 06/25/36		03/01/2021	Paydown		114,501	114,501	58,471	42,027	.0	72,475	.0	72,475	.0	114,501	.0	.0	.0	166	06/25/2036	1.D FM
233046-AF-8	DNKN 2017-1A A21I 4.030% 11/20/47		02/20/2021	Paydown		20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	202	11/20/2047	2.B FE
233050-AC-7	DBUBS 2011-LC1A A3 5.002% 11/10/46		02/03/2021	Paydown		272,277	272,277	274,983	272,277	.0	.0	.0	.0	.0	272,277	.0	.0	.0	1,612	11/10/2046	1.A FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.469% 07/12/44		01/12/2021	Paydown		1,374	1,374	1,413	1,374	.0	.0	.0	.0	.0	1,374	.0	.0	.0	.2	07/12/2044	1.A FM
	DT Auto Owner Tr20202A 2020-2A A 1.140%																				
23343R-AA-6	01/16/24		03/15/2021	Paydown		28,298	28,298	28,298	28,298	.0	.0	.0	.0	.0	28,298	.0	.0	.0	.54	01/16/2024	1.A FE
24704B-AC-8	DEFT 2019-1 A2 2.780% 08/23/21		01/22/2021	Paydown		126,681	126,681	126,815	126,815	.0	(134)	.0	(134)	.0	126,681	.0	.0	.0	293	08/23/2021	1.A FE
	Dell Equipment F20202 rust 2020-2 A1																				
24704G-AA-1	0.315% 09/22/21		03/22/2021	Paydown		2,979,627	2,979,627	2,979,627	2,979,627	.0	.0	.0	.0	.0	2,979,627	.0	.0	.0	1,636	09/22/2021	1.D FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2021	Paydown		115,213	112,920	102,888	103,887	.0	11,326	.0	11,326	.0	115,213	.0	.0	.0	751	09/25/2035	1.D FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2021	Paydown		25,362	25,362	23,193	23,184	.0	2,177	.0	2,177	.0	25,362	.0	.0	.0	252	02/25/2036	1.A FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		03/01/2021	Paydown		459	517	438	525	.0	(66)	.0	(66)	.0	459	.0	.0	.0	.4	10/25/2036	4.B FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2021	Paydown		35,655	35,655	30,753	28,340	.0	7,315	.0	7,315	.0	35,655	.0	.0	.0	502	07/25/2036	1.A FM
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		03/29/2021	RBC/DALIN	1,572,432	1,496,553	1,463,114	1,471,624	1,471,624	.0	746	.0	746	.0	1,472,371	.0	100,062	100,062	26,693	07/25/2048	2.A FE
26207K-AG-6	DRIVE 2017-3 D 3.530% 12/15/23		03/15/2021	Paydown		25,593	25,593	25,873	25,702	.0	(109)	.0	(109)	.0	25,593	.0	.0	.0	147	12/15/2023	1.D FE
	Drive Auto Recei2017BA rust 2017-BA E																				

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		01/01/2021	Various		(148)	(148)	(148)	(148)	.0	.0	.0	.0	.0	(148)	.0	.0	.0	76,418	06/30/2040	1.G PL
294751-CQ-3	EQABS 2003-3 AF4 4.995% 12/25/33		03/01/2021	Paydown		201,567	201,567	201,567	200,394	.0	1,173	.0	1,173	.0	201,567	.0	.0	.0	1,834	12/25/2033	1.A FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		03/01/2021	Paydown		548,035	548,035	526,456	530,327	.0	17,707	.0	17,707	.0	548,035	.0	.0	.0	2,173	03/25/2043	1.A FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2021	Paydown		816,534	816,534	806,350	811,215	.0	5,318	.0	5,318	.0	816,534	.0	.0	.0	4,148	06/25/2043	1.A FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		03/01/2021	Paydown		1,188,778	1,188,778	1,175,404	1,180,529	.0	8,249	.0	8,249	.0	1,188,778	.0	.0	.0	7,401	02/25/2048	1.A FM
30165Y-AE-3	EART 2017-3A C 3.680% 07/17/23		03/15/2021	Paydown		19,109	19,109	19,461	.0	.0	(352)	.0	(352)	.0	19,109	.0	.0	.0	59	07/17/2023	1.D FE
30166E-AE-6	EART 2018-4A C 3.970% 09/15/23		03/15/2021	Paydown		65,998	65,998	66,879	66,722	.0	(724)	.0	(724)	.0	65,998	.0	.0	.0	425	09/15/2023	1.C FE
30167Y-AA-9	Exeter Automobil20202A ables 2020-2A A 1.130% 08/15/23		03/15/2021	Paydown		45,132	45,132	45,130	45,131	.0	.1	.0	.1	.0	45,132	.0	.0	.0	86	08/15/2023	1.A FE
30212P-AU-9	EXPEDIA INC-W/I 7.000% 05/01/25		03/03/2021	Call 110.8740		720,681	650,000	699,563	696,404	.0	(2,991)	.0	(2,991)	.0	693,413	.0	(43,413)	(43,413)	86,100	05/01/2025	2.C FE
30289U-AU-6	FREMF 2016-K56 C 3.940% 06/25/49		01/20/2021	ROBERT W. BAIRD		3,923,418	3,592,000	3,697,984	3,684,282	.0	(985)	.0	(985)	.0	3,683,297	.0	240,121	240,121	20,048	06/25/2049	2.B FM
30315E-AE-6	FRESB 2020-SB76 X1 1.317% 05/25/30		02/01/2021	Various		2,807,036	.0	2,637,126	2,508,062	.0	(15,815)	.0	(15,815)	.0	2,492,247	.0	314,789	314,789	124,832	05/25/2030	1.A
30315E-AE-6	FRESB 2020-SB76 X1 1.317% 05/25/30		01/01/2021	Paydown		.0	.0	84,786	80,637	.0	(80,637)	.0	(80,637)	.0	.0	.0	.0	.0	3,100	05/25/2030	1.A
3137F7-ZJ-3	ACER 0014 X 2.803% 10/25/55		03/01/2021	Paydown		.0	.0	30,263	30,081	.0	(30,081)	.0	(30,081)	.0	.0	.0	.0	.0	645	10/25/2055	1.A FE
32057H-AG-2	FIAOT 2016-2A C 2.530% 07/15/22		02/15/2021	Paydown		51,542	51,542	51,653	51,555	.0	(13)	.0	(13)	.0	51,542	.0	.0	.0	159	07/15/2022	1.A FE
33766W-BM-5	FSMT 2014-1 B3 3.970% 11/25/44		01/04/2021	Paydown		142,339	142,339	147,988	147,288	.0	(4,949)	.0	(4,949)	.0	142,339	.0	.0	.0	.0	11/25/2044	1.A FM
33766W-BM-5	FSMT 2014-1 B3 3.970% 11/25/44		03/01/2021	Paydown		312,847	312,847	325,263	323,724	.0	(10,877)	.0	(10,877)	.0	312,847	.0	.0	.0	2,004	11/25/2044	3.B FM
33850B-AX-5	FSMT 2017-1 B2 3.673% 03/25/47		02/01/2021	Paydown		.0	.0	.0	(128)	.0	128	.0	128	.0	.0	.0	.0	.0	.0	03/25/2047	1.A FM
33850B-AX-5	FSMT 2017-1 B2 3.673% 03/25/47		03/01/2021	Paydown		66,166	66,166	65,843	65,771	.0	395	.0	395	.0	66,166	.0	.0	.0	405	03/25/2047	1.A FM
34417M-AA-5	FOCUS 2017-1A A2I 3.857% 04/30/47		01/30/2021	Paydown		18,750	18,750	18,628	18,733	.0	.17	.0	.17	.0	18,750	.0	.0	.0	181	04/30/2047	2.B FE
34417M-AA-5	FOCUS 2017-1A A2I 3.857% 04/30/47		03/04/2021	Tax Free Exchange		7,215,624	7,218,750	7,171,909	7,212,129	.0	3,495	.0	3,495	.0	7,215,624	.0	.0	.0	123,747	04/30/2047	2.B FE
34417M-AB-3	FOCUS 2017-1A A2I1 5.093% 04/30/47		01/30/2021	Paydown		30,000	30,000	30,503	30,388	.0	(388)	.0	(388)	.0	30,000	.0	.0	.0	382	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		01/30/2021	Paydown		2,500	2,500	2,520	2,515	.0	(15)	.0	(15)	.0	2,500	.0	.0	.0	32	10/30/2048	2.B FE
35563F-AB-7	MSCR 2021-MN1 M2 3.859% 01/25/51		01/13/2021	WELLS FARGO		5,122,266	5,000,000	5,000,000	.0	.0	.0	.0	.0	.0	5,000,000	.0	122,266	122,266	.0	01/25/2051	1.G Z
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		01/04/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	06/25/2028	3.B FM
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		02/25/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	06/25/2028	3.B FM
36159R-AK-9	GEO GROUP INC 5.875% 01/15/22		02/18/2021	Various		5,305,360	5,312,000	5,287,433	5,302,056	.0	1,082	.0	1,082	.0	5,303,138	.0	2,222	2,222	188,115	01/15/2022	4.A FE
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 12/25/37		03/01/2021	Paydown		112,389	112,389	107,716	112,992	.0	(603)	.0	(603)	.0	112,389	.0	.0	.0	1,180	12/25/2037	2.B FM
36192B-AY-3	GSMS 2012-GC6 A3 3.482% 01/10/45		03/01/2021	Paydown		10,304	10,304	10,413	.0	.0	(109)	.0	(109)	.0	10,304	.0	.0	.0	30	01/10/2045	1.A FE
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		03/01/2021	Paydown		271,594	271,594	275,655	271,504	.0	89	.0	89	.0	271,594	.0	.0	.0	1,589	01/10/2045	1.A FM
36197X-AM-6	GSMS 2013-GC12 XA 1.405% 06/10/46		03/01/2021	Paydown		.0	.0	39,527	19,407	.0	(19,407)	.0	(19,407)	.0	.0	.0	.0	.0	1,738	06/10/2046	1.A FE
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		03/01/2021	Paydown		110,749	110,749	114,067	111,242	.0	(493)	.0	(493)	.0	110,749	.0	.0	.0	727	08/10/2046	1.A FM
36198F-AG-7	GSMS 2013-GC14 XA 0.561% 08/10/46		03/01/2021	Paydown		.0	.0	20,142	15,360	.0	(15,360)	.0	(15,360)	.0	.0	.0	.0	.0	1,037	08/10/2046	1.A FE
3622MII-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		01/01/2021	Paydown		(938)	.0	.0	257	.0	(1,195)	.0	(1,195)	.0	(938)	.0	.0	.0	.0	05/25/2037	3.B FM
3622MII-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2021	Paydown		80,271	81,850	77,975	82,260	.0	(1,989)	.0	(1,989)	.0	80,271	.0	.0	.0	797	05/25/2037	3.B FM
3622MII-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		01/01/2021	Paydown		.0	.0	.0	(118)	.0	(576)	.0	(576)	.0	(694)	.0	.0	.0	.0	05/25/2037	2.B FM
3622MII-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2021	Paydown		34,823	36,699	30,001	35,191	.0	(368)	.0	(368)	.0	34,823	.0	.0	.0	188	05/25/2037	2.B FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		03/01/2021	Paydown		21,799	23,306	22,661	21,799	.0	(369)	.0	(369)	.0	21,799	.0	.0	.0	251	02/25/2036	1.D FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		02/01/2021	Paydown		(513)	.0	.0	(25)	.0	(488)	.0	(488)	.0	(513)	.0	.0	.0	.0	02/25/2036	3.B FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2021	Paydown		13,325	13,325	12,684	13,046	.0	279	.0	279	.0	13,325	.0	.0	.0	89	09/25/2035	1.A FM
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		03/01/2021	Paydown		50,398	50,398	51,058	50,436	.0	(38)	.0	(38)	.0	50,398	.0	.0	.0	386	08/10/2043	1.A FM
36253P-AE-2	GSMS 2017-GS6 XA 1.032% 05/10/50		03/01/2021	Paydown		.0	.0	5,525	5,301	.0	(5,301)	.0	(5,301)	.0	.0	.0	.0	.0	165	05/10/2050	1.A FE
36253X-AA-3	GSMS 2017-500K A 0.808% 07/15/32		03/15/2021	Paydown		4,880,000	4,880,000	4,870,850	4,871,689	.0	8,311	.0	8,311	.0	4,880,000	.0	.0	.0	10,191	07/15/2032	1.D FM
36256D-AA-4	GLS Auto Receiva20191A st 2019-1A A 3.370% 01/17/23		03/15/2021	Paydown		16,658	16,658	16,658	16,658	.0	.0	.0	.0	.0	16,658	.0	.0	.0	89	01/17/2023	1.A FE
36258X-AA-8	AVID 2020-1A A 2.170% 02/15/24		03/15/2021	Paydown		22,650	22,650	22,649	22,649	.0	.1	.0	.1	.0	22,650	.0	.0	.0	80	02/15/2024	1.C FE
364725-BC-4	GANNETT CO 5.500% 09/15/24		02/03/2021	Call 101.8330		305,499	300,000	312,750	300,004	.0	(6)	.0	(6)	.0	299,997	.0	.3	.3	(52,417)	09/15/2024	3.C FE
37045X-CS-3	GENERAL MOTORS FINL CO 5.650% 01/17/29		01/12/2021	MARKET AXXESS Redemption 100.0000		1,216,450	1,000,000	1,194,053	1,185,970	.0	(753)	.0	(753)	.0	1,185,217	.0	31,233	31,233	27,779	01/17/2029	2.C FE
375558-AQ-6	GILEAD SCIENCES INC 4.500% 04/01/21		01/04/2021			1,000,000	1,000,000	1,075,850	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	11,250	04/01/2021	2.A FE
38406H-AA-0	GRCE 2014-GRCE A 3.369% 06/10/28		01/01/2021	Paydown		200,000	200,000	200,852	200,605	.0	(605)	.0	(605)	.0	200,000	.0	.0	.0	561	06/10/2028	1.D FM
411707-AD-4	HNGRY 2018-1A A2I1 4.959% 06/20/48		03/20/2021	Paydown		54,375	54,375	54,455	54,435	.0	(60)	.0	(60)	.0	54,375	.0	.0	.0	674	06/20/2048	2.B FE

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
411707-AH-5	HNGRY 2020-1A A2		03/20/2021	Paydown		52,750	52,750	52,750	52,750	.0	.0	.0	.0	.0	52,750	.0	.0	.0	519	12/20/2050	2.B FE
42806D-AU-3	HERTZ 2016-2A A		02/25/2021	Paydown		943,408	943,408	940,644	943,193	.0	214	.0	214	.0	943,408	.0	.0	.0	3,659	03/25/2022	1.F FE
42806D-BC-2	HERTZ 2016-4A A		03/25/2021	Paydown		1,101,500	1,101,500	1,070,176	1,095,748	.0	5,752	.0	5,752	.0	1,101,500	.0	.0	.0	5,047	07/25/2022	1.F FE
42806D-BQ-1	HERTZ 2018-1A A		03/25/2021	Paydown		704,497	704,497	704,420	704,462	.0	35	.0	35	.0	704,497	.0	.0	.0	4,010	02/25/2024	1.F FE
42806D-BV-0	HERTZ 2018-2A A		02/25/2021	Paydown		319,925	319,925	319,924	319,925	.0	.0	.0	.0	.0	319,925	.0	.0	.0	1,537	06/27/2022	1.F FE
431318-AN-4	HILCORP ENERGY		01/19/2021	Various		1,697,937	1,666,000	1,621,030	1,633,593	.0	396	.0	396	.0	1,633,988	.0	63,949	63,949	11,801	12/01/2024	3.C FE
43285H-AA-6	HGVT 2020-AA A		03/25/2021	Paydown		154,979	154,979	154,969	154,970	.0	9	.0	9	.0	154,979	.0	.0	.0	671	02/25/2039	1.A FE
437089-AE-5	INHEL 2006-1 A5		03/01/2021	Paydown		71,569	71,569	11,609	3,738	.0	67,831	.0	67,831	.0	71,569	.0	.0	.0	81	05/25/2036	1.D FM
43730T-AA-1	HPA 2017-1 A		03/17/2021	Paydown		13,048	13,048	13,004	13,020	.0	28	.0	28	.0	13,048	.0	.0	.0	22	07/17/2034	1.A FE
44891A-AV-9	HYUNDAI CAPITAL AMERICA		03/15/2021	INTL FCSTONE FINANCIAL INC		15,018,150	15,000,000	15,000,000	15,000,000	.0	.0	.0	.0	.0	15,000,000	.0	18,150	18,150	78,106	07/08/2021	2.A FE
45660L-2V-0	RAST 2005-A16 A3		03/01/2021	Paydown		12,848	12,517	10,292	7,917	.0	4,931	.0	4,931	.0	12,848	.0	.0	.0	147	02/25/2036	1.D FM
45660L-3H-0	RAST 2005-A15 1A2		03/01/2021	Paydown		93,252	97,311	92,309	92,338	.0	914	.0	914	.0	93,252	.0	.0	.0	1,117	02/25/2036	1.D FM
45660L-3K-3	RAST 2005-A15 1A4		03/01/2021	Paydown		98,194	102,469	103,878	103,042	.0	(4,848)	.0	(4,848)	.0	98,194	.0	.0	.0	1,177	02/25/2036	2.B FM
45660L-3T-4	RAST 2005-A15 2A3		03/01/2021	Paydown		68,691	61,594	39,438	35,864	.0	32,827	.0	32,827	.0	68,691	.0	.0	.0	675	02/25/2036	1.D FM
45660L-SB-3	RAST 2005-A14 A1		03/01/2021	Paydown		70,199	68,404	51,802	46,726	.0	23,472	.0	23,472	.0	70,199	.0	.0	.0	633	12/25/2035	1.D FM
46185H-AA-0	IHSFR 2018-SFR2 A		03/17/2021	Paydown		105,555	105,555	105,526	105,431	.0	124	.0	124	.0	105,555	.0	.0	.0	195	06/17/2037	1.A FE
464126-DA-6	IRWIN HOME EQUITY		09/25/35	Paydown		2,073	2,073	2,073	2,071	.0	2	.0	2	.0	2,073	.0	.0	.0	17	09/25/2035	1.D FM
46412Q-AE-7	IRIWE 2006-2 244		02/01/2021	Paydown		11,727	11,727	11,453	5,935	.0	5,792	.0	5,792	.0	11,727	.0	.0	.0	106	02/25/2036	1.D FM
46412R-AD-7	IRIWE 2007-1 243		03/01/2021	Paydown		361,695	361,695	256,798	245,498	.0	116,197	.0	116,197	.0	361,695	.0	.0	.0	3,844	08/25/2037	1.D FM
46590M-AT-7	JPMCC 2016-JP2 XA		03/01/2021	Paydown		.0	.0	7,161	4,042	.0	(4,042)	.0	(4,042)	.0	.0	.0	.0	.0	158	08/15/2049	1.A FE
46591T-AC-8	JPMMT 2020-2 A3		03/01/2021	Paydown		1,461,150	1,461,150	1,495,624	1,493,242	.0	(32,092)	.0	(32,092)	.0	1,461,150	.0	.0	.0	8,998	07/25/2050	1.A FM
46617T-AA-2	HENDR 2014-1A A		03/15/2021	Paydown		15,911	15,911	15,902	15,904	.0	7	.0	7	.0	15,911	.0	.0	.0	109	03/15/2063	1.A FE
46625Y-DK-6	JPMCC 2004-CBX E		03/01/2021	Paydown		832,125	832,125	853,839	837,392	.0	(5,267)	.0	(5,267)	.0	832,125	.0	.0	.0	7,154	01/12/2037	1.A FM
46628S-AH-6	JPMAC 2006-WF1 A5		02/01/2021	Paydown		.0	.0	(8,936)	8,936	.0	.0	.0	8,936	.0	.0	.0	.0	(55)	07/25/2036	1.A FM	
46628S-AH-6	JPMAC 2006-WF1 A5		02/01/2021	Paydown		29,181	29,181	16,280	11,602	.0	17,580	.0	17,580	.0	29,181	.0	.0	.0	(41)	07/25/2036	1.D FM
46628S-AJ-2	JPMAC 2006-WF1 A6		01/01/2021	Paydown		.0	.0	(9,849)	.0	.0	9,849	.0	9,849	.0	.0	.0	.0	.0	(63)	07/25/2036	1.D FM
46628S-AJ-2	JPMAC 2006-WF1 A6		03/01/2021	Paydown		52,080	52,080	29,955	21,291	.0	30,790	.0	30,790	.0	52,080	.0	.0	.0	(16)	07/25/2036	1.D FM
46630L-AE-4	JPMAC 2007-CH1 AF4		03/01/2021	Paydown		62,054	62,054	62,054	61,770	.0	284	.0	284	.0	62,054	.0	.0	.0	471	11/25/2036	1.D FM
46636D-AL-0	JPMCC 2011-C4 ASB		01/01/2021	Paydown		143,768	143,768	145,205	143,608	.0	160	.0	160	.0	143,768	.0	.0	.0	447	07/15/2046	1.A FM
46636V-AD-8	JPMCC 2011-C5 ASB		03/01/2021	Paydown		509,930	509,930	515,028	509,456	.0	474	.0	474	.0	509,930	.0	.0	.0	4,087	08/15/2046	1.A FM
46637W-AD-5	JPMCC 2012-CBX A4		03/01/2021	Paydown		21,646	21,646	22,002	.0	.0	(357)	.0	(357)	.0	21,646	.0	.0	.0	115	06/15/2045	1.A FE
46639J-AF-7	JPMCC 2013-C10 ASB		03/01/2021	Paydown		1,170,282	1,170,282	1,122,876	1,161,489	.0	8,793	.0	8,793	.0	1,170,282	.0	.0	.0	10,385	12/15/2047	1.A FM
46640J-AS-6	JPMCC 2013-C13 ASB		03/01/2021	Paydown		170,409	170,409	172,112	170,556	.0	(147)	.0	(147)	.0	170,409	.0	.0	.0	994	01/15/2046	1.A FM
46640L-AC-6	JPMBB 2013-C14 A3		03/01/2021	Paydown		624,805	624,805	643,545	630,719	.0	(5,914)	.0	(5,914)	.0	624,805	.0	.0	.0	4,265	08/15/2046	1.A FM
46640M-AT-7	JPMMT 2013-3 B3		03/01/2021	Paydown		477,770	477,770	483,891	481,511	.0	(3,741)	.0	(3,741)	.0	477,770	.0	.0	.0	2,914	07/25/2043	1.A FM
46640N-AG-3	JPMBB 2013-C15 XA		03/01/2021	Paydown		.0	.0	17,476	14,384	.0	(14,384)	.0	(14,384)	.0	.0	.0	.0	.0	1,073	11/15/2045	1.A FE
46641A-AA-3	JPTAX 2013-2 A		03/01/2021	Paydown		439,063	439,063	445,649	444,061	.0	(4,998)	.0	(4,998)	.0	439,063	.0	.0	.0	3,465	08/26/2036	1.A FE
46641B-AE-3	JPMCC 2013-C16 ASB		03/01/2021	Paydown		735,222	735,222	757,274	738,872	.0	(3,650)	.0	(3,650)	.0	735,222	.0	.0	.0	4,708	12/15/2046	1.A FM
46642E-AZ-9	JPMBB 2014-C21 ASB		03/01/2021	Paydown		350,667	350,667	361,186	352,921	.0	(2,253)	.0	(2,253)	.0	350,667	.0	.0	.0	1,736	08/15/2047	1.A FM
46642E-BA-3	JPMBB 2014-C21 XA		03/01/2021	Paydown		.0	.0	60,770	52,674	.0	(52,674)	.0	(52,674)	.0	.0	.0	.0	.0	2,062	08/15/2047	1.A FE
46648H-AN-3	JPMIT 2017-2 A13		03/01/2021	Paydown		412,981	412,981	415,981	414,243	.0	(1,262)	.0	(1,262)	.0	412,981	.0	.0	.0	2,257	05/25/2047	1.A FM
46648H-AY-9	JPMIT 2017-2 B1		03/01/2021	Paydown		52,606	52,606	52,713	52,609	.0	(3)	.0	(3)	.0	52,606	.0	.0	.0	322	05/25/2047	1.A FM
46648K-AQ-9	JPMDB Commercial2017C7 e Secu		2017-C7 A1																		
46648K-AQ-9	2.081% 10/15/50		02/01/2021	Paydown		38,363	38,363	38,434	38,405	.0	(42)	.0	(42)	.0	38,363	.0	.0	.0	120	10/15/2050	1.A FM
46648R-AC-5	JPMIT 2018-1 A3		03/01/2021	Paydown		1,267,507	1,267,507	1,271,666	1,267,405	.0	102	.0	102	.0	1,267,507	.0	.0	.0	6,810	06/25/2048	1.A FM
46649H-AN-2	JPMIT 2017-6 A13		03/01/2021	Paydown		77,934	77,934	78,234	78,004	.0	(70)	.0	(70)	.0	77,934	.0	.0	.0	454	12/25/2048	1.A FM
46649H-AY-8	JPMIT 2017-6 B1		03/01/2021	Paydown		35,507	37,329	36,919	36,919	.0	(1,412)	.0	(1,412)	.0	35,507	.0	.0	.0	225	12	

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46653L-BT-2	BNMARK 2020-LTV2 A15 3.000% 11/25/50		03/01/2021	Paydown		2,431,501	2,431,501	2,487,730	2,488,937	.0	(57,435)	.0	(57,435)	.0	2,431,501	.0	.0	.0	14,609	11/25/2050	1.A FM
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		01/30/2021	Paydown		36,000	36,000	36,138	36,130	.0	(130)	.0	(130)	.0	36,000	.0	.0	.0	436	07/30/2047	2.B FE
48247U-AA-3	KSBA 2013-1 A 2.222% 08/25/36		03/25/2021	Paydown		.0	.0	36,825	36,244	.0	(36,244)	.0	(36,244)	.0	.0	.0	.0	.0	2,937	08/25/2036	1.A
48249K-AA-3	KSBA 2014-3 A 1.399% 05/25/39		03/25/2021	Paydown		.0	.0	18,001	17,560	.0	(17,560)	.0	(17,560)	.0	.0	.0	.0	.0	1,812	05/25/2039	1.A
48249Y-AA-3	KSBA 2016-1 A 2.083% 03/25/42		03/25/2021	Paydown		.0	.0	4,110	3,702	.0	(3,702)	.0	(3,702)	.0	.0	.0	.0	.0	207	03/25/2042	1.A
49327M-2Y-9	KEY BANK NA 0.865% 02/01/22		03/18/2021	INTL FCSTONE FINANCIAL INC		15,074,550	15,000,000	15,000,000	15,000,000	.0	.0	.0	.0	.0	15,000,000	.0	74,550	74,550	50,814	02/01/2022	1.G FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2021	Paydown		157,439	161,388	137,484	126,677	.0	30,762	.0	30,762	.0	157,439	.0	.0	.0	1,279	11/25/2036	3.B FM
52522H-AH-2	LXS 2006-8 3A5 4.756% 06/25/36		03/01/2021	Paydown		161,146	160,863	151,514	151,513	.0	9,633	.0	9,633	.0	161,146	.0	.0	.0	1,696	06/25/2036	1.D FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2021	Paydown		.0	.0	9,431	7,414	.0	(8,946)	.0	(8,946)	.0	.0	.0	.0	.0	79	11/25/2036	3.B FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		02/01/2021	Paydown		.0	.0	13,878	9,024	.0	(11,068)	.0	(11,068)	.0	.0	.0	.0	.0	107	04/25/2037	1.D FM
52524P-AL-6	LXS 2007-6 3A5 4.513% 05/25/37		03/01/2021	Paydown		69,283	69,283	54,994	61,444	.0	7,839	.0	7,839	.0	69,283	.0	.0	.0	536	05/25/2037	1.D FM
55400E-AA-7	MWVOT 2020-1A A 1.740% 10/20/37		03/20/2021	Paydown		388,880	388,880	388,834	388,838	.0	.42	.0	.42	.0	388,880	.0	.0	.0	1,089	10/20/2037	1.A FE
56540#-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25		01/05/2021	Redemption 100.0000		478,008	478,008	478,008	478,008	.0	.0	.0	.0	.0	478,008	.0	.0	.0	10,899	09/30/2025	2.C PL
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		03/01/2021	Paydown		46,533	46,533	46,529	41,815	.0	4,717	.0	4,717	.0	46,533	.0	.0	.0	221	11/25/2035	1.D FM
577081-BB-7	MATTEL INC 6.750% 12/31/25		03/19/2021	Various		11,006,400	10,476,000	10,626,181	10,579,753	.0	(4,996)	.0	(4,996)	.0	10,574,756	.0	(98,756)	(98,756)	685,576	12/31/2025	4.A FE
588056-AY-7	MERCER INTL INC 7.375% 01/15/25		01/26/2021	Call 103.6880		2,183,669	2,106,000	2,174,445	2,166,171	.0	(1,921)	.0	(1,921)	.0	2,164,250	.0	(58,250)	(58,250)	160,074	01/15/2025	4.A FE
59023W-AD-0	MLMI 2006-FF1 M4 0.664% 08/25/36		03/25/2021	Paydown		58,711	58,711	58,731	58,695	.0	.15	.0	.15	.0	58,711	.0	.0	.0	64	08/25/2036	1.A FM
594087-AV-0	MICHAEL'S STORES INC 4.750% 10/01/27		03/29/2021	Various		650,913	602,000	595,853	595,995	.0	206	.0	206	.0	596,201	.0	54,712	54,712	13,477	10/01/2027	4.A FE
595112-BN-2	MICRON TECHNOLOGY INC 5.327% 02/06/29		01/07/2021	J P MORGAN SEC Redemption 100.0000		835,886	675,000	679,867	679,335	.0	(9)	.0	(9)	.0	679,326	.0	156,560	156,560	15,482	02/06/2029	2.C FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2021	Paydown		228,000	228,000	228,000	228,000	.0	.0	.0	.0	.0	228,000	.0	.0	.0	6,465	08/01/2025	1.D FE
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		03/01/2021	Paydown		890,455	890,455	890,733	890,434	.0	21	.0	21	.0	890,455	.0	.0	.0	3,971	01/25/2061	1.A FM
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		03/01/2021	Paydown		8,575	8,575	8,691	8,655	.0	(80)	.0	(80)	.0	8,575	.0	.0	.0	48	01/25/2061	1.A FM
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		03/01/2021	Paydown		6,959	6,959	7,537	7,532	.0	(573)	.0	(573)	.0	6,959	.0	.0	.0	39	01/25/2061	1.F FE
59981H-AA-9	COMM 2017-1 A1 2.750% 11/25/58		03/01/2021	Paydown		25,993	25,993	26,431	26,406	.0	(414)	.0	(414)	.0	25,993	.0	.0	.0	111	11/25/2058	1.A FM
60871R-AG-5	MOLSON COORS BREWING CO 3.000% 07/15/26		01/26/2021	HONG KONG SHANGHAI BK		4,392,840	4,000,000	3,993,800	3,996,325	.0	.48	.0	.48	.0	3,996,373	.0	396,467	396,467	64,333	07/15/2026	2.C FE
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		03/01/2021	Paydown		486,530	486,530	501,099	489,323	.0	(2,793)	.0	(2,793)	.0	486,530	.0	.0	.0	3,019	02/15/2047	1.A FM
61691A-BM-4	MSC 2015-UBS8 XA 0.874% 12/15/48		03/01/2021	Paydown		.0	.0	3,436	.0	.0	(3,436)	.0	(3,436)	.0	.0	.0	.0	.0	72	12/15/2048	1.A FE
61692B-BU-3	MSC 2020-HR8 XA 1.846% 07/15/53		03/01/2021	Paydown		.0	.0	5,709	5,494	.0	(5,494)	.0	(5,494)	.0	.0	.0	.0	.0	123	07/15/2053	1.A FE
61748H-MM-8	MSM 2005-6AR 1M1 0.799% 11/25/35		03/25/2021	Paydown		21,992	21,992	22,013	21,939	.0	53	.0	53	.0	21,992	.0	.0	.0	21	11/25/2035	1.A FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		03/01/2021	Paydown		82,816	82,816	45,814	36,073	.0	46,743	.0	46,743	.0	82,816	.0	.0	.0	227	10/25/2036	1.D FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2021	Paydown		42,293	42,293	15,543	14,702	.0	27,591	.0	27,591	.0	42,293	.0	.0	.0	131	08/25/2036	1.D FM
61751D-AH-7	MSM 2006-17XS ASW 5.941% 10/25/46		03/01/2021	Paydown		46,287	46,287	29,410	17,963	.0	28,325	.0	28,325	.0	46,287	.0	.0	.0	363	10/25/2046	1.D FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2021	Paydown		37,059	37,059	19,827	14,725	.0	22,334	.0	22,334	.0	37,059	.0	.0	.0	74	01/25/2047	1.D FM
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		03/01/2021	Paydown		1,203,163	1,203,163	1,227,209	1,204,301	.0	(1,139)	.0	(1,139)	.0	1,203,163	.0	.0	.0	12,927	08/15/2045	1.A FM
61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		03/01/2021	Paydown		603,714	603,714	626,772	607,440	.0	(3,726)	.0	(3,726)	.0	603,714	.0	.0	.0	3,972	10/15/2046	1.A FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		03/01/2021	Paydown		614,492	614,492	632,913	618,219	.0	(3,727)	.0	(3,727)	.0	614,492	.0	.0	.0	3,888	04/15/2047	1.A FM
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		03/01/2021	Paydown		379,263	379,263	390,626	381,982	.0	(2,719)	.0	(2,719)	.0	379,263	.0	.0	.0	2,379	10/15/2047	1.A FM
61765T-AG-8	MSBAM 2015-C25 XA 1.053% 10/15/48		03/01/2021	Paydown		.0	.0	12,447	11,501	.0	(11,501)	.0	(11,501)	.0	.0	.0	.0	.0	539	10/15/2048	1.A FE
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		03/01/2021	Paydown		9,227	9,227	9,503	9,323	.0	(96)	.0	(96)	.0	9,227	.0	.0	.0	77	03/15/2049	1.A FM
62942K-AA-4	NFPMT 2013-1 A1 3.250% 07/25/43		03/01/2021	Paydown		286,102	286,102	278,949	282,027	.0	4,074	.0	4,074	.0	286,102	.0	.0	.0	1,466	07/25/2043	1.A FM
62942K-AV-8	NFPMT 2013-1 A23 3.250% 07/25/43		03/01/2021	Paydown		817,433	817,433	828,672	817,263	.0	169	.0	169	.0	817,433	.0	.0	.0	4,189	07/25/2043	1.A FM
64352V-MA-6	NCHET 2005-A A6 4.716% 08/25/35		03/01/2021	Paydown		11,199	11,199	10,457	10,551	.0	648	.0	648	.0	11,199	.0	.0	.0	87	08/25/2035	1.D FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2021	Paydown		49,627	49,627	41,269	38,987	.0	10,639	.0	10,639	.0	49,627	.0	.0	.0	393	03/25/2047	1.A FM
664675-AF-2	NORTHEASTERN UNIVERSITY 3.599% 03/01/21		03/01/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	17,995	03/01/2021	1.E FE
666807-BE-1	NORTHROP GRUMMAN CORP 3.500% 03/15/21		03/15/2021	Various		9,070,000	9,070,000	8,506,146	9,055,228	.0	14,772	.0	14,772	.0	9,070,000	.0	.0	.0	158,725	03/15/2021	2.B FE
67059T-AE-5	NUSTAR LOGISTICS 5.625% 04/28/27		02/17/2021	MILLENNIUM ADVISORS J P MORGAN SEC HI-YIELD		261,573	247,000	248,844	248,765	.0	(34)	.0	(34)	.0	248,731	.0	12,842	12,842	4,284	04/28/2027	3.C FE
67059T-AH-8	NUSTAR LOGISTICS 6.375% 10/01/30		02/24/2021	Paydown		416,828	373,000	377,579	377,436	.0	(33)	.0	(33)	.0	377,403	.0	39,425	39,425	10,700	10/01/2030	3.C FE
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51		03/20/2021	Paydown		42,468	42,468	42,462	.0	.0	.6	.0	.6	.0	42,468	.0	.0	.0	87	01/20/2051	1.A FE
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		03/11/2021	Paydown		455,845	455,845	533,908	478,297	.0	(22,453)	.0	(22,453)	.0	455,845	.0	.0	.0	4,329	10/13/2037	1.A FM

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation, NAIC Design-ation Modifier and SVO Admini-strative Symbol	
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		03/09/2021	Paydown		229,958	229,958	229,927	230,140	.0	(.182)	.0	(.182)	.0	229,958	.0	.0	.0	.0	1,137	04/09/2038	1.F FE
693456-AP-0	PMTLT 2013-J1 B2 3.563% 09/25/43		03/01/2021	Paydown		1,078,918	1,078,918	1,106,186	1,085,316	.0	(6,398)	.0	(6,398)	.0	1,078,918	.0	.0	.0	.0	6,058	09/25/2043	1.A FM
693456-AQ-8	PMTLT 2013-J1 B3 3.563% 09/25/43		03/01/2021	Paydown		616,461	616,461	618,772	617,406	.0	(.946)	.0	(.946)	.0	616,461	.0	.0	.0	.0	3,461	09/25/2043	1.A FM
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		03/01/2021	Paydown		1,350,825	1,350,825	1,333,729	1,343,103	.0	7,722	.0	7,722	.0	1,350,825	.0	.0	.0	.0	7,649	02/25/2048	1.A FM
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		03/01/2021	Paydown		1,400,910	1,400,910	1,350,712	1,382,856	.0	18,054	.0	18,054	.0	1,400,910	.0	.0	.0	.0	12,258	02/25/2048	1.A FM
69403W-AB-3	PACIFIC BEACON LLC 0.433% 07/15/26		01/15/2021	Various		480,655	480,655	408,557	451,781	.0	28,874	.0	28,874	.0	480,655	.0	.0	.0	.0	1,145	07/15/2026	2.B FE
70457L-AB-0	PEABODY SEC FIN CORP 6.375% 03/31/25		02/10/2021	Various		556,733	1,000,000	549,686	549,686	.0	.0	.0	.0	.0	549,686	.0	7,046	7,046	22,928	03/31/2025	5.C FE	
724479-AL-4	PITNEY BOWES INC 4.625% 05/15/22		03/23/2021	TENDER OFFER		627,000	600,000	596,312	597,042	.0	482	.0	482	.0	597,523	.0	29,477	29,477	11,467	05/15/2022	4.A FE	
72703P-AA-1	PLNT 2018-1A A21 4.262% 09/05/48		03/05/2021	Paydown		32,500	32,500	32,500	32,500	.0	.0	.0	.0	.0	32,500	.0	.0	.0	.0	346	09/05/2048	2.C FE
72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		03/05/2021	Paydown		37,500	37,500	37,500	37,500	.0	.0	.0	.0	.0	37,500	.0	.0	.0	.0	437	09/05/2048	2.C FE
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2021	Various		100,484	100,484	100,484	100,484	.0	.0	.0	.0	.0	100,484	.0	.0	.0	.0	1,507	09/13/2027	1.D
737446-AK-0	POST HOLDINGS INC 5.000% 08/15/26		03/11/2021	Call 104.3790		14,618,281	14,005,000	13,834,788	13,892,378	.0	3,418	.0	3,418	.0	13,895,797	.0	109,203	109,203	1,013,980	08/15/2026	4.B FE	
74334A-AB-5	Progress Residen2018SFR1st 2018-SFR1 B 3.484% 03/17/35		03/01/2021	Paydown		200,000	200,000	201,938	201,704	.0	(1,704)	.0	(1,704)	.0	200,000	.0	.0	.0	.0	1,742	03/17/2035	1.C FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		03/01/2021	Paydown		1,420,530	1,420,530	1,428,743	1,428,071	.0	(7,541)	.0	(7,541)	.0	1,420,530	.0	.0	.0	.0	6,832	12/25/2049	1.A FM
744482-BK-5	PUB SVC NEW HAMP 4.050% 06/01/21		03/01/2021	Redemption 100.0000		200,000	200,000	204,572	200,283	.0	(.283)	.0	(.283)	.0	200,000	.0	.0	.0	.0	2,025	06/01/2021	1.E FE
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		03/31/2021	Various		3,479,361	3,493,000	3,562,860	3,514,802	.0	(3,819)	.0	(3,819)	.0	3,510,983	.0	(31,622)	(31,622)	101,071	05/01/2022	5.A FE	
74922E-AF-6	RALI 2006-GS6 1A6 6.250% 06/25/36		03/01/2021	Paydown		48,539	56,913	47,614	49,580	.0	(1,041)	.0	(1,041)	.0	48,539	.0	.0	.0	.0	622	06/25/2036	3.B FM
749239-AE-9	RAMP 2006-RZ5 A3 0.359% 08/25/46		03/25/2021	Paydown		36,039	36,039	36,011	36,028	.0	.11	.0	.11	.0	36,039	.0	.0	.0	.0	35	08/25/2046	1.A FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		03/01/2021	Paydown		26,720	28,635	23,406	24,231	.0	2,489	.0	2,489	.0	26,720	.0	.0	.0	.0	235	06/25/2036	1.D FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		03/25/2021	Paydown		636,974	636,974	632,080	632,874	.0	4,100	.0	4,100	.0	636,974	.0	.0	.0	.0	2,696	10/25/2063	1.A FE
75574X-AA-3	RCMT 2019-FL3 A 1.109% 03/25/34		03/25/2021	Paydown		29,439	29,439	29,439	29,439	.0	.0	.0	.0	.0	29,439	.0	.0	.0	.0	63	03/25/2034	1.A FE
756109-AN-4	REALTY INCOME CORP 3.250% 10/15/22		01/08/2021	Call 104.9652		10,074,556	9,598,000	9,580,881	9,593,283	.0	.41	.0	.41	.0	9,593,324	.0	4,676	4,676	548,474	10/15/2022	1.G FE	
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2021	Paydown		12,774	12,774	9,317	6,718	.0	6,056	.0	6,056	.0	12,774	.0	.0	.0	.0	107	05/25/2036	1.D FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		03/01/2021	Paydown		5,694	5,694	4,884	4,884	.0	.810	.0	.810	.0	5,694	.0	.0	.0	.0	57	01/25/2032	1.D FM
761118-MD-7	RALI 2005-GS16 A4 5.750% 11/25/35		03/01/2021	Paydown		59,965	62,090	56,208	57,697	.0	2,268	.0	2,268	.0	59,965	.0	.0	.0	.0	645	11/25/2035	3.B FM
761118-XQ-6	RALI 2006-GS3 1A12 6.000% 03/25/36		03/01/2021	Paydown		59,305	59,661	49,164	54,406	.0	4,899	.0	4,899	.0	59,305	.0	.0	.0	.0	462	03/25/2036	3.B FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2021	Paydown		740	1,421	1,281	1,273	.0	(533)	.0	(533)	.0	740	.0	.0	.0	.0	8	11/25/2035	2.B FM
76112B-4N-7	RAMP 2006-NC3 A3 0.379% 03/25/36		03/25/2021	Paydown		45,441	45,441	45,363	45,379	.0	.62	.0	.62	.0	45,441	.0	.0	.0	.0	52	03/25/2036	1.A FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2021	Paydown		295,954	287,848	187,716	178,607	.0	117,347	.0	117,347	.0	295,954	.0	.0	.0	.0	4,106	04/25/2036	1.D FM
802830-AD-1	BCORE 2020-BA A2 0.380% 02/15/23		03/15/2021	Paydown		70,013	70,013	70,012	70,013	.0	.0	.0	.0	.0	70,013	.0	.0	.0	.0	45	02/15/2023	1.A FE
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1 0.282% 10/15/21		01/15/2021	Paydown		772,486	772,486	772,486	772,486	.0	.0	.0	.0	.0	772,486	.0	.0	.0	.0	187	10/15/2021	1.D FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		03/01/2021	Paydown		298,173	298,173	304,602	301,166	.0	(2,994)	.0	(2,994)	.0	298,173	.0	.0	.0	.0	1,923	05/25/2045	1.A FM
81744W-AG-5	SEMT 2013-1 B3 3.612% 02/25/43		03/01/2021	Paydown		334,959	334,959	331,701	332,850	.0	2,109	.0	2,109	.0	334,959	.0	.0	.0	.0	2,047	02/25/2043	1.A FM
81744Y-AG-1	SEMT 2013-4 B2 3.478% 04/25/43		03/01/2021	Paydown		424,376	424,376	407,981	418,404	.0	5,972	.0	5,972	.0	424,376	.0	.0	.0	.0	2,317	04/25/2043	1.A FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2021	Paydown		509,927	501,083	505,927	505,573	.0	4,354	.0	4,354	.0	509,927	.0	.0	.0	.0	3,122	07/25/2043	1.A FM
81745H-AM-4	SEMT 2014-2 B3 4.087% 07/25/44		03/01/2021	Paydown		339,175	339,175	326,880	328,816	.0	10,359	.0	10,359	.0	339,175	.0	.0	.0	.0	2,128	07/25/2044	1.A FM
81745Q-CC-4	SEMT 2015-1 B3 3.893% 01/25/45		03/01/2021	Paydown		344,739	344,739	355,512	352,128	.0	(7,389)	.0	(7,389)	.0	344,739	.0	.0	.0	.0	2,339	01/25/2045	1.A FM
81745R-AG-5	SEMT 2013-3 B1 3.513% 03/25/43		03/01/2021	Paydown		521,349	521,349	526,277	522,308	.0	(.959)	.0	(.959)	.0	521,349	.0	.0	.0	.0	3,265	03/25/2043	1.A FM
81745R-AH-3	SEMT 2013-3 B2 3.513% 03/25/43		03/01/2021	Paydown		199,232	199,232	204,469	200,938	.0	(1,706)	.0	(1,706)	.0								

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		03/20/2021	Paydown		909,705	909,705	909,535	910,186	.0	(481)	.0	(481)	.0	909,705	.0	.0	.0	4,025	08/20/2036	1.F FE
82652W-AA-6	DEFT 2016-2A A 2.330% 07/20/33		03/22/2021	Paydown		65,876	65,876	65,948	65,883	.0	(7)	.0	(7)	.0	65,876	.0	.0	.0	370	07/20/2033	1.F FE
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		03/20/2021	Paydown		57,295	57,295	57,285	57,393	.0	(98)	.0	(98)	.0	57,295	.0	.0	.0	228	10/20/2033	1.F FE
85022W-AP-9	SOFT 2020-AA A 1.970% 09/25/37		03/25/2021	Paydown		708,821	708,821	708,786	708,793	.0	28	.0	28	.0	708,821	.0	.0	.0	2,392	09/25/2037	1.A FE
86359A-K3-6	SASC 2003-25XS A5 5.601% 08/25/33		03/01/2021	Paydown		52,085	52,085	52,053	52,085	.0	.0	.0	.0	.0	52,085	.0	.0	.0	714	08/25/2033	1.D FM
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		03/01/2021	Paydown		95,726	95,726	95,352	97,997	.0	(2,271)	.0	(2,271)	.0	95,726	.0	.0	.0	960	11/25/2036	3.B FM
87244A-BN-9	DRIVE 2012-1A BR2 1.673% 01/15/26		01/15/2021	Paydown		250,000	250,000	249,625	249,672	.0	328	.0	328	.0	250,000	.0	.0	.0	1,078	01/15/2026	1.C FE
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46		03/20/2021	Paydown		322,917	322,917	322,877	.0	.0	40	.0	40	.0	322,917	.0	.0	.0	503	02/20/2046	1.F FE
87272Q-AA-8	TLF 2017-1A A 3.090% 12/15/29		03/15/2021	Paydown		28,358	28,358	28,357	28,357	.0	.1	.0	.1	.0	28,358	.0	.0	.0	206	12/15/2029	1.A FE
87303*-AA-9	THL Credit 5.000% 12/03/24		03/12/2021	Various		2,167,283	2,167,283	2,167,283	2,167,283	.0	.0	.0	.0	.0	2,167,283	.0	.0	.0	.0	12/03/2024	1.E PL
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		03/20/2021	Paydown		853,125	853,125	852,785	852,864	.0	261	.0	261	.0	853,125	.0	.0	.0	2,915	09/20/2045	1.F FE
				Redemption 100.0000																	
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2021			183,756	183,756	183,756	183,756	.0	.0	.0	.0	.0	183,756	.0	.0	.0	8,728	02/01/2030	2.B FE
88033G-DJ-6	TENET HEALTHCARE 6.125% 10/01/28		03/03/2021	CITIGROUP GLOBAL MKTS		580,250	550,000	554,125	553,944	.0	(86)	.0	(86)	.0	553,858	.0	26,392	26,392	15,814	10/01/2028	5.A FE
				CREDIT SUISSE FIRST																	
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		03/15/2021	BOSTON		3,876,087	3,843,805	3,842,661	3,842,923	.0	126	.0	126	.0	3,843,055	.0	33,032	33,032	19,507	09/20/2045	1.F FE
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		03/20/2021	Paydown		439,252	439,122	439,122	439,152	.0	100	.0	100	.0	439,252	.0	.0	.0	.0	09/20/2045	1.F FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		03/20/2021	Paydown		455,000	455,000	454,817	454,860	.0	140	.0	140	.0	455,000	.0	.0	.0	1,600	09/20/2045	1.F FE
88327H-AG-8	THPT 2018-THL B 1.357% 11/11/34		02/18/2021	J P MORGAN SEC		202,370	202,496	201,966	201,966	.0	39	.0	39	.0	202,005	.0	364	364	571	11/11/2034	1.A FM
883556-BN-1	THERMO FISHER SCIENTIFIC 3.000% 04/15/23		01/15/2021	Call 105.8080		5,290,400	5,000,000	4,975,600	4,991,310	.0	137	.0	137	.0	4,991,446	.0	8,554	8,554	327,900	04/15/2023	2.A FE
89169E-AA-7	TPMT 2017-5 A1 0.709% 02/25/57		03/25/2021	Paydown		16,607	16,607	16,649	.0	.0	(42)	.0	(42)	.0	16,607	.0	.0	.0	15	02/25/2057	1.A FE
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		03/01/2021	Paydown		13,282	13,282	13,349	13,270	.0	13	.0	13	.0	13,282	.0	.0	.0	56	04/25/2055	1.A FM
89171Y-AY-7	TPMT 2015-2 2A1 3.750% 11/25/57		02/01/2021	Paydown		50,686	50,686	51,002	50,748	.0	(62)	.0	(62)	.0	50,686	.0	.0	.0	241	11/25/2057	1.D FM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		03/01/2021	Paydown		276,475	276,475	277,046	276,322	.0	153	.0	153	.0	276,475	.0	.0	.0	1,374	03/25/2054	1.A FM
89173F-AA-8	TPMT 2017-1 A1 2.750% 10/25/56		03/01/2021	Paydown		28,017	28,017	28,613	28,584	.0	(567)	.0	(567)	.0	28,017	.0	.0	.0	126	10/25/2056	1.A FM
89173F-AC-4	TPMT 2017-1 M1 3.750% 10/25/56		03/25/2021	J P MORGAN SEC		1,062,500	1,000,000	1,045,000	1,036,707	.0	(2,093)	.0	(2,093)	.0	1,034,614	.0	27,886	27,886	12,292	10/25/2056	1.A FM
	DT Auto Owner Tr20193A 2018-SJ1 A1 4.000%																				
89176B-AA-4	10/25/58		03/01/2021	Paydown		24,769	24,769	24,752	24,708	.0	61	.0	61	.0	24,769	.0	.0	.0	165	10/25/2058	1.A FM
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 1.109% 10/25/48		03/25/2021	Paydown		10,606	10,606	10,593	10,438	.0	167	.0	167	.0	10,606	.0	.0	.0	18	10/25/2048	1.A FM
	Towd Point Mortg2019SJ1 t 2019-SJ1 A1 3.750% 11/25/58																				
89177R-AA-8	TPMT 2019-SJ3 A1 3.000% 11/25/59		03/01/2021	Paydown		19,442	19,442	19,428	19,401	.0	41	.0	41	.0	19,442	.0	.0	.0	116	11/25/2058	1.A FM
89178J-AA-5	TPMT 2019-SJ3 A1 3.000% 11/25/59		03/01/2021	Paydown		24,434	24,434	24,507	24,462	.0	(28)	.0	(28)	.0	24,434	.0	.0	.0	118	11/25/2059	1.A FM
89180D-AA-4	THPT 2021-HE1 A1 0.918% 02/25/63		03/01/2021	Paydown		8,672	8,672	8,672	.0	.0	.0	.0	.0	.0	8,672	.0	.0	.0	7	02/25/2063	1.A FE
				INTL FCSTONE FINANCIAL																	
89236T-DQ-5	TOYOTA 0.914% 01/11/22		03/17/2021	INC		10,049,600	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	10,000,000	.0	49,600	49,600	39,878	01/11/2022	1.E FE
89469A-AC-8	TREEHOUSE FOODS INC 6.000% 02/15/24		02/16/2021	Call 101.5000		414,120	408,000	418,200	410,892	.0	(288)	.0	(288)	.0	410,604	.0	(2,604)	(2,604)	18,360	02/15/2024	4.B FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		02/01/2021	Paydown		.0	.0	.0	(34)	.0	34	.0	34	.0	.0	.0	.0	.0	.0	09/20/2045	1.F FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		03/20/2021	Paydown		361,229	361,229	361,161	361,177	.0	52	.0	52	.0	361,229	.0	.0	.0	1,270	09/20/2045	1.F FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		03/01/2021	Paydown		115,206	115,206	116,929	115,197	.0	9	.0	9	.0	115,206	.0	.0	.0	638	01/10/2045	1.A FM
90268T-AE-4	UBSC 2011-C1 XA 2.128% 01/10/45		03/01/2021	Paydown		.0	.0	1,025	89	.0	(89)	.0	(89)	.0	.0	.0	.0	.0	45	01/10/2045	1.A FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		03/01/2021	Paydown		1,097,086	1,097,086	1,113,531	1,097,205	.0	(120)	.0	(120)	.0	1,097,086	.0	.0	.0	4,972	05/10/2045	1.A FM
90270R-BF-0	UBSBB 2012-C4 AAB 2.459% 12/10/45		03/01/2021	Paydown		25,974	25,974	26,197	26,175	.0	(201)	.0	(201)	.0	25,974	.0	.0	.0	109	12/10/2045	1.A FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		03/01/2021	Paydown		233,401	233,401	240,402	234,364	.0	(963)	.0	(963)	.0	233,401	.0	.0	.0	1,073	03/10/2046	1.A FM
90278L-AZ-2	UBSCM 2018-C15 XA 0.938% 12/15/51		03/01/2021	Paydown		.0	.0	93,053	75,055	.0	(75,055)	.0	(75,055)	.0	.0	.0	.0	.0	3,722	12/15/2051	1.A FE
				Redemption 100.0000																	
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31		02/01/2021			115,624	115,624	115,624	115,624	.0	.0	.0	.0	.0	115,624	.0	.0	.0	.0	08/25/2031	1.E FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		01/07/2021	Various		184,680	184,680	184,680	184,680	.0	.0	.0	.0	.0	184,680	.0	.0	.0	2,863	07/07/2028	1.E FE
				Redemption 100.0000																	
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2021			82,954	82,954	82,954	82,954	.0	.0	.0	.0	.0	82,954	.0	.0	.0	1,555	09/03/2026	1.G FE
90945B-AA-2	UACST 2020-1 A 0.850% 05/10/22		03/10/2021	Paydown		42,481	42,481	42,480	42,480	.0	.0	.0	.0	.0	42,481	.0	.0	.0	58	05/10/2022	1.A FE
91324P-BP-6	UNITEDHEALTH GROUP INC 4.700% 02/15/21		02/15/2021	Maturity		2,460,000	2,460,000	2,686,837	2,460,000	.0	.0	.0	.0	.0	2,460,000	.0	.0	.0	57,810	02/15/2021	1.G FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		03/01/2021	Paydown		105,788	105,788	108,956	106,460	.0	(672)	.0	(672)	.0	105,788	.0	.0	.0	663	05/15/2047	1.A FM
92916H-AX-7	VULCAN MATERIALS CO 0.841% 03/01/21		03/01/2021	Maturity		250,000	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	547	03/01/2021	2.B FE

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2021	Paydown		111,589	111,589	93,176	95,989	.0	15,599	.0	15,599	.0	111,589	.0	.0	.0	718	06/25/2033	1.A FM
92936C-AG-4	WFRBS 2011-C4 AFL 1.558% 06/15/44		01/15/2021	Paydown		45,988	45,988	46,218	46,019	.0	(32)	.0	(32)	.0	45,988	.0	.0	.0	64	06/15/2044	1.A FM
92936J-BB-9	WFRBS 2011-C5 A4 3.667% 11/15/44		03/01/2021	Paydown		12,149	12,149	12,313	12,259	.0	(110)	.0	(110)	.0	12,149	.0	.0	.0	75	11/15/2044	1.A FM
92936T-AH-5	WFRBS 2012-C7 AFL 1.310% 06/15/45		03/17/2021	Paydown		6,286	6,286	6,356	6,280	.0	.6	.0	.6	.0	6,286	.0	.0	.0	14	06/15/2045	1.A FM
92937E-AE-4	WFRBS 2013-C11 ASB 2.630% 03/15/45		03/01/2021	Paydown		18,856	18,856	19,252	19,225	.0	(370)	.0	(370)	.0	18,856	.0	.0	.0	85	03/15/2045	1.A FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		03/01/2021	Paydown		525,022	525,022	519,894	523,691	.0	1,331	.0	1,331	.0	525,022	.0	.0	.0	2,598	03/15/2048	1.A FM
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		03/01/2021	Paydown		701,179	701,179	722,181	704,762	.0	(3,583)	.0	(3,583)	.0	701,179	.0	.0	.0	4,684	12/15/2046	1.A FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		03/01/2021	Paydown		293,174	293,174	301,952	294,646	.0	(1,472)	.0	(1,472)	.0	293,174	.0	.0	.0	1,830	03/15/2046	1.A FM
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		03/01/2021	Paydown		1,065,189	1,065,189	1,097,082	1,071,475	.0	(6,286)	.0	(6,286)	.0	1,065,189	.0	.0	.0	6,651	03/15/2047	1.A FM
92939F-AV-1	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB 3.393% 08/15/47		03/01/2021	Paydown		10,375	10,375	10,728	10,662	.0	(287)	.0	(287)	.0	10,375	.0	.0	.0	60	08/15/2047	1.A FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2021	Paydown		76,118	80,813	60,908	74,738	.0	1,380	.0	1,380	.0	76,118	.0	.0	.0	487	05/25/2036	2.B FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2021	Paydown		51,645	55,861	51,582	51,945	.0	(300)	.0	(300)	.0	51,645	.0	.0	.0	283	11/25/2035	1.D FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2021	Paydown		66,847	66,847	23,744	23,233	.0	43,615	.0	43,615	.0	66,847	.0	.0	.0	208	07/25/2036	1.D FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.539% 10/25/36		03/01/2021	Paydown		174,487	174,487	91,623	70,300	.0	104,187	.0	104,187	.0	174,487	.0	.0	.0	582	10/25/2036	1.D FM
949456-AA-5	WLKRG 2013-AA A 3.100% 03/15/29		03/15/2021	Paydown		211,821	211,821	211,823	211,858	.0	(37)	.0	(37)	.0	211,821	.0	.0	.0	1,039	03/15/2029	1.F FE
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		03/15/2021	Paydown		498,078	498,078	497,933	497,839	.0	239	.0	239	.0	498,078	.0	.0	.0	2,567	06/15/2038	1.F FE
949746-SP-7	WELLS FARGO & CO 1.128% 02/11/22		02/11/2021	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	28,908	02/11/2022	2.A FE
949796-AS-5	WFMS 2020-RR1 A17 3.000% 05/25/50		03/01/2021	Paydown		1,389,400	1,389,400	1,422,833	1,421,436	.0	(32,036)	.0	(32,036)	.0	1,389,400	.0	.0	.0	6,894	05/25/2050	1.A FM
94988H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		03/01/2021	Paydown		319,708	319,708	316,611	319,057	.0	651	.0	651	.0	319,708	.0	.0	.0	1,388	10/15/2045	1.A FM
94988J-5U-7	WELLS FARGO BANK NA 0.732% 10/22/21		03/17/2021	INTL FOSTONE FINANCIAL INC		11,177,541	11,150,000	11,047,516	11,120,900	.0	7,589	.0	7,589	.0	11,128,490	.0	49,051	49,051	33,383	10/22/2021	1.D FE
94988Q-BC-4	WFCM 2013-LC12 XA 0.196% 07/15/46		03/01/2021	Paydown		.0	.0	57,453	10,649	.0	(10,649)	.0	(10,649)	.0	.0	.0	.0	.0	1,396	07/15/2046	1.A FE
94989M-AF-6	WFCM 2015-NX52 ASB 3.461% 07/15/58		03/01/2021	Paydown		761,198	761,198	784,024	767,488	.0	(6,290)	.0	(6,290)	.0	761,198	.0	.0	.0	4,553	07/15/2058	1.A FM
94989U-AS-0	WFMS 2018-1 A17 3.500% 07/25/47		03/01/2021	Paydown		1,718,761	1,718,761	1,673,681	1,691,493	.0	27,267	.0	27,267	.0	1,718,761	.0	.0	.0	9,698	07/25/2047	1.A FM
94989Y-AY-9	WFCM 2016-C32 A3 3.294% 01/15/59		03/01/2021	Paydown		291,450	291,450	286,930	287,849	.0	3,601	.0	3,601	.0	291,450	.0	.0	.0	1,601	01/15/2059	1.A FM
95001T-BH-7	WFMS 2019-1 B1 4.031% 11/25/48		03/01/2021	Paydown		16,324	16,324	16,451	16,378	.0	(54)	.0	(54)	.0	16,324	.0	.0	.0	107	11/25/2048	1.A FM
95002F-AA-2	WFMS 2019-4 A1 3.500% 09/25/49		03/01/2021	Paydown		2,961,475	2,961,475	3,014,227	3,010,851	.0	(49,376)	.0	(49,376)	.0	2,961,475	.0	.0	.0	16,815	09/25/2049	1.A FM
95002X-BH-7	WFCM 2020-C57 XA 2.100% 08/15/53		03/01/2021	Paydown		.0	.0	7,581	7,348	.0	(7,348)	.0	(7,348)	.0	.0	.0	.0	.0	183	08/15/2053	1.A FE
95003B-AA-0	WFMS 2020-5 A1 2.500% 09/25/50		03/01/2021	Paydown		381,465	381,465	393,088	392,999	.0	(11,534)	.0	(11,534)	.0	381,465	.0	.0	.0	1,554	09/25/2050	1.D FM
95058X-AE-8	WEN 2018-1A A21I 3.884% 03/15/48		03/15/2021	Paydown		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	486	03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A21I 4.080% 06/15/49		03/15/2021	Paydown		170,625	170,625	173,906	173,821	.0	(3,196)	.0	(3,196)	.0	170,625	.0	.0	.0	1,740	06/15/2049	2.B FE
951680-AK-3	FREMIF 2014-1A A2R 1.574% 07/18/26		02/18/2021	Paydown		9,226,329	9,226,329	9,204,185	9,207,498	.0	18,831	.0	18,831	.0	9,226,329	.0	.0	.0	44,445	07/18/2026	1.A FE
96042G-AJ-1	WLAKE 2018-3A C 3.610% 10/16/23		03/15/2021	Paydown		58,399	58,399	58,887	.0	.0	(488)	.0	(488)	.0	58,399	.0	.0	.0	258	10/16/2023	1.B FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.262% 03/15/47		03/01/2021	Paydown		.0	.0	16,111	7,670	.0	(7,670)	.0	(7,670)	.0	.0	.0	.0	.0	526	03/15/2047	1.A FE
984121-CL-5	XEROX CORP 4.800% 03/01/35		03/11/2021	SUMRIDGE PARTNERS Redemption 100.0000		251,250	250,000	240,313	240,474	.0	106	.0	106	.0	240,580	.0	10,670	10,670	6,467	03/01/2035	3.B FE
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	01/15/2021			102,400	102,400	102,400	102,400	.0	.0	.0	.0	.0	102,400	.0	.0	.0	1,690	01/15/2030	1.G FE
443628-AG-7	HUDBAY MINERALS INC 7.625% 01/15/25	A	02/04/2021	Various		424,830	408,000	426,360	424,252	.0	(740)	.0	(740)	.0	423,512	.0	1,318	1,318	17,361	01/15/2025	4.B FE
443628-AG-7	HUDBAY MINERALS INC 7.625% 01/15/25	A	03/24/2021	Call 103.8130		6,730,197	6,483,000	6,730,508	6,665,846	.0	(20,225)	.0	(20,225)	.0	6,645,620	.0	(162,620)	(162,620)	589,108	01/15/2025	4.B FE
65548P-AE-6	NORBORO INC 6.250% 04/15/23	A	03/05/2021	CITIGROUP GLOBAL MKTS		592,960	544,000	556,240	551,147	.0	(541)	.0	(541)	.0	550,606	.0	42,354	42,354	13,600	04/15/2023	3.A FE
89114Q-BX-5	TORONTO DOMINION BANK 2.550% 01/25/21	A	01/25/2021	Maturity		2,435,000	2,435,000	2,466,387	2,438,805	.0	(3,805)	.0	(3,805)	.0	2,435,000	.0	.0	.0	31,046	01/25/2021	1.C FE
89114Q-CC-0	TORONTO DOMINION BANK 0.452% 03/17/21	A	03/17/2021	Maturity																	

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
25161A-AA-7	DBMMN AGENCY DEBENTURES 7.250% 10/23/23	D	03/31/2021	BARCLAYS LONDON		594,000	550,000	584,375	581,932	0	(2,752)	0	(2,752)	0	579,180	0	14,820	14,820	17,944	10/23/2023	4.B FE
55818P-AL-4	MDPK 2014-12A AR 1.483% 07/20/26	D	01/20/2021	Paydown		2,097,152	2,097,152	2,097,152	2,097,152	0	0	0	0	0	2,097,152	0	0	0	7,923	07/20/2026	1.A FE
55818P-AQ-3	MDPK 2014-12A B2R 3.527% 07/20/26	D	01/20/2021	Paydown		603,087	603,087	603,087	603,087	0	0	0	0	0	603,087	0	0	0	5,318	07/20/2026	1.A FE
67091R-AK-5	OOP 2015-8A A1R 1.076% 04/17/27	D	01/17/2021	Paydown		153,344	153,344	153,001	152,200	0	1,143	0	1,143	0	153,344	0	0	0	418	04/17/2027	1.A FE
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	C	03/01/2021	Paydown		3,180,531	3,180,531	3,262,529	3,262,913	0	(82,382)	0	(82,382)	0	3,180,531	0	0	0	15,630	11/25/2050	1.D FM
69689L-AA-4	Palmer Square Lo20193A ng Ltd 2019-3A A1 1.025% 08/20/27	D	02/20/2021	Paydown		24,041	24,041	24,005	24,010	0	31	0	31	0	24,041	0	0	0	67	08/20/2027	1.A FE
69700V-AA-7	Palmer Square Lo20191A ng Ltd 2019-1A A1 1.274% 04/20/27	D	01/20/2021	Paydown		15,338	15,338	15,338	15,338	0	0	0	0	0	15,338	0	0	0	49	04/20/2027	1.A FE
71647N-AN-9	PETROBRAS GLOBAL FINANCE 6.850% 06/05/15	D	03/16/2021	GOLDMAN SACHS		515,000	500,000	545,750	545,728	0	(34)	0	(34)	0	545,694	0	(30,694)	(30,694)	9,799	06/05/2115	3.C FE
87159Q-BV-9	Symphony CLO Ltd201414A 2014-14A AR 1.176% 07/14/39	D	01/14/2021	Paydown		23,189	23,189	23,189	23,189	0	0	0	0	0	23,189	0	0	0	70	07/14/2039	1.A FE
87275Q-AJ-6	TRTX 2018-FL2 D 2.808% 11/15/37	D	03/11/2021	GOLDMAN SACHS Redemption 100.0000		1,295,125	1,300,000	1,302,031	1,285,520	0	807	0	807	0	1,286,327	0	8,798	8,798	8,994	11/15/2037	2.C FE
893800-AA-0	TRANSOCEAN GUARDIAN LTD 5.875% 01/15/24	D	01/01/2021	Various		44,605	44,605	44,159	44,339	0	266	0	266	0	44,605	0	0	0	0	01/15/2024	5.A FE
90352J-AD-5	UBS GROUP FUNDING SWITZE 1.148% 08/15/23	D	03/22/2021	Various		15,148,370	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	148,370	148,370	61,886	08/15/2023	1.G FE
92857W-BN-9	VODAFONE GROUP PLC 1.216% 01/16/24	D	03/30/2021	TENDER OFFER		20,440,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	440,000	440,000	111,583	01/16/2024	2.B FE
92916X-AJ-6	VOYA 2013-3A A1RR 1.373% 10/18/31	D	03/01/2021	Paydown		0	0	0	(322)	0	322	0	322	0	0	0	0	0	0	10/18/2031	1.A FE
D3141F-AC-0	HAUS CRAWER HLDG PP 4.380% 05/08/23	D	03/26/2021	Various		2,040,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	40,000	40,000	34,553	05/08/2023	3.A
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					448,035,379	439,879,795	442,081,544	435,516,070	3,863	930,707	0	934,570	0	442,111,918	0	3,347,215	3,347,215	6,966,193	XXX	XXX
976657-AH-9	WISCONSIN ENERGY CORP 2.310% 05/15/67		01/20/2021	BNP SECURITIES		167,633	186,000	155,543	155,941	0	18	0	18	0	155,959	0	11,673	11,673	808	05/15/2067	2.B FE
4899999	Subtotal - Bonds - Hybrid Securities					167,633	186,000	155,543	155,941	0	18	0	18	0	155,959	0	11,673	11,673	808	XXX	XXX
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/17/27		01/01/2021	JPM FUNDS RECAP		269,479	270,833	269,479	269,479	0	0	0	0	0	269,479	0	0	0	0	12/17/2027	3.A FE
00130M-AB-0	ARDENT HEALTH PARTNERS TL B 1L 06/15/25		02/23/2021	Various		1,479,486	1,479,486	1,454,056	1,456,055	0	23,431	0	23,431	0	1,479,486	0	0	0	12,237	06/15/2025	4.B FE
00132U-AD-6	AI AQUA MERGER SUB INC TL B 1L 12/13/23		01/04/2021	Redemption 100.0000		1,256	1,256	1,253	1,253	0	3	0	3	0	1,256	0	0	0	0	12/13/2023	4.B FE
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		03/31/2021	Redemption 100.0000		4,033	4,033	4,033	4,033	0	0	0	0	0	4,033	0	0	0	116	10/02/2025	4.B FE
00687M-AB-7	ADIENT US LLC TL B 1L 05/06/24		03/31/2021	Redemption 100.0000		1,865	1,865	1,856	1,858	0	7	0	7	0	1,865	0	0	0	21	05/06/2024	3.C FE
00687M-AB-7	ADIENT US LLC TL B 1L 05/06/24		01/01/2021	Redemption 100.0000		633	633	630	631	0	2	0	2	0	633	0	0	0	0	05/06/2024	4.A FE
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		03/31/2021	Redemption 100.0000		1,256	1,256	1,255	1,255	0	1	0	1	0	1,256	0	0	0	0	01/04/2026	4.A FE
00847Y-AD-4	AGILITI HEALTH INC TL 1L 01/04/26		03/31/2021	Redemption 100.0000		2,500	2,500	2,475	2,476	0	24	0	24	0	2,500	0	0	0	23	01/04/2026	4.A FE
00912Y-AL-6	AIR METHODS CORP TL 1L 04/22/24		02/04/2021	MORGAN STANLEY HI-YLD		933,638	965,000	817,645	866,020	0	2,963	0	2,963	0	868,983	0	64,654	64,654	0	04/22/2024	4.C FE
01771J-AE-3	ALLEN MEDIA LLC TL B 1L 02/10/27		03/31/2021	Redemption 100.0000		2,766	2,766	2,752	2,754	0	12	0	12	0	2,766	0	0	0	36	02/10/2027	3.C FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27		03/31/2021	Redemption 100.0000		3,125	3,125	3,102	3,102	0	23	0	23	0	3,125	0	0	0	70	10/08/2027	4.B FE
03755P-AB-1	APERGY CORP TL B 1L 05/09/25		01/04/2021	Redemption 100.0000		60,241	60,241	60,205	60,210	0	31	0	31	0	60,241	0	0	0	139	05/09/2025	3.B FE
03834X-AJ-2	UNITED PACIFIC TL B 1L 11/14/26		03/31/2021	Redemption 100.0000		7,504	7,504	7,446	7,452	0	52	0	52	0	7,504	0	0	0	94	11/14/2026	4.B FE
03952H-AB-0	ANCESTRY.COM INC TL 1L 12/06/27		02/25/2021	Redemption 100.0000		800,000	800,000	792,000	791,996	0	8,004	0	8,004	0	800,000	0	0	0	13,600	12/06/2027	4.A FE
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		03/31/2021	Redemption 100.0000		2,000	2,000	2,000	0	0	0	0	0	0	2,000	0	0	0	7	12/06/2027	4.B FE
04761P-AF-2	ATKINS NUTRITIONALS TL B 1L 07/06/24		02/22/2021	Redemption 100.0000		18,640	18,640	18,734	18,697	0	(57)	0	(57)	0	18,640	0	0	0	155	07/06/2024	4.A FE

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L 10/31/24		03/31/2021	Various Redemption	100.0000	4,093	4,093	3,933	3,958	.0	135	.0	135	.0	4,093	.0	.0	.0	45	10/31/2024	4.B FE
07368R-AD-3	BEACON ROOFING SUPPLY INC TL B 1L 01/02/25		03/31/2021	Redemption	100.0000	447,339	447,339	446,109	446,301	.0	1,038	.0	1,038	.0	447,339	.0	.0	.0	1,694	01/02/2025	4.B FE
07982E-AB-2	BELLRING BRANDS LLC TL 1L Bioscrip (Option Care) TL 1L 10/21/24		02/26/2021	Redemption	100.0000	760,000	760,000	744,800	747,063	.0	12,937	.0	12,937	.0	760,000	.0	.0	.0	6,907	10/21/2024	4.B FE
09071F-AK-7	08/06/26		03/31/2021	Redemption	100.0000	3,287	3,287	3,272	1,953	.0	14	.0	14	.0	3,287	.0	.0	.0	.0	08/06/2026	4.B FE
09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25		03/31/2021	Redemption	100.0000	2,500	2,500	2,514	2,510	.0	(10)	.0	(10)	.0	2,500	.0	.0	.0	20	06/16/2025	4.C FE
10330J-AU-2	BOYD GAMING CORP TL B 1L HERCULES MERGER SUB LLC TL 1L 09/14/23		01/14/2021	Redemption	100.0000	5,000	5,000	4,990	4,994	.0	6	.0	6	.0	5,000	.0	.0	.0	5	09/14/2023	3.A FE
11823L-AH-8	11/02/26 HERCULES MERGER SUB LLC TL 1L		02/02/2021	Redemption	100.0000	992,500	992,500	971,419	972,561	.0	19,939	.0	19,939	.0	992,500	.0	.0	.0	5,094	11/02/2026	3.A FE
11823L-AK-1	11/02/26 CORR PARENT INC TL B 1L		03/31/2021	CCMI Citizens Bank		2,481	2,481	2,481	.0	.0	.0	.0	.0	.0	2,481	.0	.0	.0	9	11/02/2026	3.A FE
12510M-AB-5	03/05/28 CABLEVISION LIGHTPATH TL B 1L		03/18/2021			333,416	333,000	331,335	.0	.0	14	.0	14	.0	331,349	.0	2,068	2,068	.0	03/05/2028	4.B FE
12687H-AB-3	09/29/27 CABLEVISION LIGHTPATH TL B 1L		02/04/2021	CITIBANK Redemption	100.0000	1,002,488	997,500	991,162	991,335	.0	273	.0	273	.0	991,608	.0	10,879	10,879	4,468	09/29/2027	4.A FE
12687H-AB-3	09/29/27 CAESARS RESORT COLLECTIO TL B 1L		01/15/2021	Redemption	100.0000	2,500	2,500	2,484	2,485	.0	15	.0	15	.0	2,500	.0	.0	.0	11	09/29/2027	4.A FE
12769L-AD-1	07/21/25 CALPINE CORP TL B10 1L		03/31/2021	Redemption	100.0000	6,245	6,245	6,057	6,071	.0	174	.0	174	.0	6,245	.0	.0	.0	89	07/21/2025	4.A FE
13134M-BS-1	08/12/26 CALPINE CORP TL B5 1L		03/31/2021	Redemption	100.0000	2,784	2,784	2,784	2,784	.0	.0	.0	.0	.0	2,784	.0	.0	.0	15	08/12/2026	3.B FE
13134M-BT-9	12/08/27 CANISTER INTERNATIONAL TL 1L		03/31/2021	Redemption	100.0000	782	782	782	782	.0	.0	.0	.0	.0	782	.0	.0	.0	5	12/08/2027	3.A FE
13763H-AB-8	12/21/26 CARDTRONICS USA INC TL B 1L		03/31/2021	Redemption	100.0000	1,256	1,256	1,250	1,250	.0	6	.0	6	.0	1,256	.0	.0	.0	13	12/21/2026	4.B FE
14161J-AB-0	06/29/27 CARESTREAM DENTAL TL 1L		03/31/2021	Various Redemption	100.0000	2,500	2,500	2,456	2,458	.0	42	.0	42	.0	2,500	.0	.0	.0	31	06/29/2027	3.B FE
14173M-AC-7	09/02/24 CENTURYLINK INC TL B 1L		03/31/2021	Redemption	100.0000	2,522	2,522	2,491	2,498	.0	24	.0	24	.0	2,522	.0	.0	.0	32	09/02/2024	4.B FE
15669G-AH-7	03/15/27 CHARTER COMM OPT LLC/CAP TL B2 1L		03/31/2021	Redemption	100.0000	5,000	5,000	4,994	4,994	.0	6	.0	6	.0	5,000	.0	.0	.0	30	03/15/2027	3.A FE
16117L-BX-6	02/01/27 CHOBANI LLC TL B 1L		03/31/2021	Redemption	100.0000	3,712	3,712	3,712	3,712	.0	.0	.0	.0	.0	3,712	.0	.0	.0	17	02/01/2027	2.C FE
17026Y-AH-2	10/20/27 CLEARWATER PAPER CORP TL B 1L		03/31/2021	Redemption	100.0000	5,000	5,000	4,977	4,977	.0	23	.0	23	.0	5,000	.0	.0	.0	28	10/20/2027	4.C FE
18538Y-AD-0	07/24/26 COHU INC TL B 1L		01/04/2021	Redemption	100.0000	30,000	30,000	29,850	29,871	.0	129	.0	129	.0	30,000	.0	.0	.0	893	07/24/2026	3.A FE
19257P-AB-0	10/01/25 COMMERCIAL VEHICLE GROUP BL B 1L		03/31/2021	Various Redemption	100.0000	326,612	326,612	325,769	325,800	.0	812	.0	812	.0	326,612	.0	.0	.0	2,118	10/01/2025	4.C FE
20260Y-AD-0	04/12/23 COMMSCOPE INC TL B2 1L		03/31/2021	Redemption	100.0000	6,262	6,262	6,277	6,203	.0	(6)	.0	(6)	.0	6,262	.0	.0	.0	147	04/12/2023	4.B FE
20337E-AQ-4	04/03/26 CORECIVIC INC TL B 1L		03/31/2021	Redemption	100.0000	3,766	3,766	3,728	2,472	.0	31	.0	31	.0	3,766	.0	.0	.0	30	04/03/2026	4.B FE
21871Q-AF-1	12/18/24 COTY INC TI B 1L		03/31/2021	Redemption	100.0000	18,987	18,987	18,531	18,547	.0	440	.0	440	.0	18,987	.0	.0	.0	261	12/18/2024	3.B FE
22207E-BG-8	04/07/25 DXP ENTERPRISES INC TL B 1L		03/30/2021	Redemption	100.0000	7,490	7,490	7,172	7,196	.0	294	.0	294	.0	7,490	.0	.0	.0	55	04/07/2025	4.C FE
23338D-AP-1	12/23/27 DAWN ACQUISITION LLC TL B 1L		03/31/2021	Redemption	100.0000	2,500	2,500	2,469	2,468	.0	32	.0	32	.0	2,500	.0	.0	.0	37	12/23/2027	4.B FE
23923H-AB-4	12/31/25		03/31/2021			10,000	10,000	9,929	9,946	.0	54	.0	54	.0	10,000	.0	.0	.0	50	12/31/2025	4.C FE

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		03/31/2021	Redemption 100.0000		5,006	5,006	4,788	4,809	.0	198	.0	198	.0	5,006	.0	.0	.0	.42	08/24/2026	5.A FE
26928B-AJ-3	EW SCRIPPS CO TL B 1L 10/02/24		03/31/2021	Redemption 100.0000		2,500	2,500	2,492	2,495	.0	.5	.0	.5	.0	2,500	.0	.0	.0	.13	10/02/2024	3.C FE
26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26		03/31/2021	Redemption 100.0000		1,244	1,244	1,244	1,244	.0	.0	.0	.0	.0	1,244	.0	.0	.0	.10	05/01/2026	3.C FE
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L 10/01/25		03/31/2021	Redemption 100.0000		1,250	1,250	1,259	1,256	.0	(6)	.0	(6)	.0	1,250	.0	.0	.0	.13	10/01/2025	4.C FE
29102T-AB-8	Emerald Azealia Topco TL B 1L 07/24/26		03/31/2021	Redemption 100.0000		2,494	2,494	2,490	2,490	.0	.4	.0	.4	.0	2,494	.0	.0	.0	.23	07/24/2026	4.B FE
33774U-AC-2	FISERV INC TL B 1L 02/18/27		03/31/2021	Redemption 100.0000		.625	.625	.622	.622	.0	.3	.0	.3	.0	.625	.0	.0	.0	.11	02/18/2027	4.B FE
36166U-AB-3	GCI LLC TL B 1L 10/15/25		01/01/2021	CREDIT AGRICOLE SECURITIES		995,000	1,000,000	995,000	995,000	.0	.0	.0	.0	.0	995,000	.0	.0	.0	.0	10/15/2025	3.C FE
36166U-AB-3	GCI LLC TL B 1L 10/15/25		03/31/2021	Redemption 100.0000		3,753	3,753	3,721	.0	.0	.32	.0	.32	.0	3,753	.0	.0	.0	.21	10/15/2025	3.C FE
365556-AU-3	INGERSOLL-RAND SERVICES TL B 1L 03/01/27		03/31/2021	Redemption 100.0000		1,250	1,250	1,248	1,248	.0	.2	.0	.2	.0	1,250	.0	.0	.0	.6	03/01/2027	3.B FE
365556-AW-9	GARDNER DENVER INC TL B 1L 03/01/27		03/31/2021	Redemption 100.0000		1,250	1,250	1,231	1,232	.0	.18	.0	.18	.0	1,250	.0	.0	.0	.15	03/01/2027	3.B FE
37249U-AU-0	GENTIVA HEALTH SERVICES TL 1L 07/02/25		02/09/2021	JPMI FUNDS RECAP		837,109	836,064	836,064	836,064	.0	.0	.0	.0	.0	836,064	.0	1,045	1,045	3,177	07/02/2025	4.B FE
37249U-AU-0	GENTIVA HEALTH SERVICES TL 1L 07/02/25		01/29/2021	Redemption 100.0000		44,164	44,164	44,164	44,164	.0	.0	.0	.0	.0	44,164	.0	.0	.0	.77	07/02/2025	4.B FE
37252K-AP-7	GEO GROUP INC/THE TI B 1L 03/22/24		03/31/2021	Redemption 100.0000		2,564	2,564	2,295	2,356	.0	208	.0	208	.0	2,564	.0	.0	.0	.18	03/22/2024	4.A FE
38469E-AC-7	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		02/26/2021	Redemption 100.0000		997,500	997,500	990,737	990,832	.0	6,668	.0	6,668	.0	997,500	.0	.0	.0	6,980	08/04/2027	4.B FE
39525Y-AE-9	GREENHILL & CO INC TL B 1L 04/12/24		03/31/2021	Redemption 100.0000		25,000	25,000	24,875	24,905	.0	.95	.0	.95	.0	25,000	.0	.0	.0	.216	04/12/2024	3.C FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		03/31/2021	Various Redemption 100.0000		3,782	3,782	3,648	3,661	.0	120	.0	120	.0	3,782	.0	.0	.0	.26	08/18/2025	3.A FE
40435T-AH-0	HS PURCHASER LLC TL 1L 11/19/26		03/31/2021	Redemption 100.0000		2,500	2,500	2,478	2,480	.0	20	.0	20	.0	2,500	.0	.0	.0	.16	11/19/2026	4.C FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		03/31/2021	Various Redemption 100.0000		3,782	3,782	3,748	3,753	.0	29	.0	29	.0	3,782	.0	.0	.0	.43	03/20/2025	4.B FE
41151P-AN-5	HARBOR FREIGHT TL 1L 10/19/27		01/29/2021	Redemption 100.0000		3,125	3,125	3,094	3,094	.0	.31	.0	.31	.0	3,125	.0	.0	.0	.10	10/19/2027	3.C FE
42236W-AH-0	Heartland Dental TL 1L 04/30/25		03/31/2021	Redemption 100.0000		2,536	2,536	2,534	2,534	.0	.2	.0	.2	.0	2,536	.0	.0	.0	.23	04/30/2025	5.A FE
42727C-AC-1	HERITAGE POWER LLC TL B 1L 07/30/26		03/31/2021	Redemption 100.0000		2,005	2,005	1,965	1,970	.0	.35	.0	.35	.0	2,005	.0	.0	.0	.59	07/30/2026	4.A FE
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25		03/31/2021	Redemption 100.0000		7,107	7,107	7,107	7,107	.0	.0	.0	.0	.0	7,107	.0	.0	.0	.45	08/04/2025	4.A FE
44932E-AB-6	HYSTER-YALE GROUP INC TL B 1L 05/30/23		03/31/2021	Various		13,194	13,194	13,115	13,138	.0	.56	.0	.56	.0	13,194	.0	.0	.0	.111	05/30/2023	4.A FE
44988E-AE-3	INC RESEARCH TL B 1L 08/01/24		02/04/2021	Various		323,570	322,763	321,988	322,245	.0	.8	.0	.8	.0	322,254	.0	1,316	1,316	.494	08/01/2024	3.B FE
44988E-AE-3	INC RESEARCH TL B 1L 08/01/24		01/29/2021	Various		152,590	152,590	152,224	152,345	.0	245	.0	245	.0	152,590	.0	.0	.0	.42	08/01/2024	3.B FE
45174U-AG-3	IHEARTCOMMUNICATIONS INC TL B 1L 05/01/26		03/31/2021	Redemption 100.0000		5,000	5,000	4,798	4,809	.0	191	.0	191	.0	5,000	.0	.0	.0	.100	05/01/2026	4.A FE
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		03/31/2021	Redemption 100.0000		5,000	5,000	4,924	4,944	.0	.56	.0	.56	.0	5,000	.0	.0	.0	.23	01/02/2026	3.C FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		03/31/2021	Various		5,623	5,623	5,621	5,614	.0	.10	.0	.10	.0	5,623	.0	.0	.0	.40	06/27/2025	4.B FE

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
46589U-AB-1	ZEST DENTAL TL 1L 03/14/25		03/31/2021	Various		(7)	(7)	(6)	(6)	.0	.0	.0	.0	.0	(7)	.0	.0	.0	.0	.23	03/14/2025	4.B FE
47077D-AF-7	JANE STREET GROUP LLC TL B 1L 01/31/25		01/26/2021	Redemption 100.0000		495,000	495,000	493,763	493,943	.0	1,057	.0	1,057	.0	495,000	.0	.0	.0	1,190	01/31/2025	3.C FE	
47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		03/31/2021	Redemption 100.0000		3,750	3,750	3,745	.0	.0	.5	.0	.5	.0	3,750	.0	.0	.0	.16	01/26/2028	3.C FE	
47579S-AT-7	JELD-WEN INC TL B4 1L 12/13/24		03/31/2021	Redemption 100.0000		10,000	10,000	9,944	9,961	.0	.39	.0	.39	.0	10,000	.0	.0	.0	.27	12/13/2024	3.B FE	
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/26/25		03/31/2021	Redemption 100.0000		7,500	7,500	7,322	7,371	.0	129	.0	129	.0	7,500	.0	.0	.0	.88	05/26/2025	4.C FE	
50203P-AB-0	LMBE-MC HOLDCO II LLC TL B 1L 12/03/25		03/31/2021	Redemption 100.0000		13,140	13,140	12,920	12,925	.0	215	.0	215	.0	13,140	.0	.0	.0	.81	12/03/2025	3.C FE	
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		03/31/2021	Redemption 100.0000		2,917	2,917	2,872	1,908	.0	.44	.0	.44	.0	2,917	.0	.0	.0	.35	08/31/2027	4.B FE	
54805B-AB-5	ORYX SOUTHERN DELAWARE TL B 1L 05/22/26		03/31/2021	Redemption 100.0000		2,517	2,517	2,482	2,488	.0	.29	.0	.29	.0	2,517	.0	.0	.0	.26	05/22/2026	4.C FE	
57906P-AG-4	MCAFEЕ LLC TL B 1L 09/30/24		03/31/2021	Various		4,895	4,895	4,906	4,902	.0	(8)	.0	(8)	.0	4,895	.0	.0	.0	.47	09/30/2024	3.C FE	
58401D-AG-9	MED PARENTCO LP TL B 1L 08/31/26		03/31/2021	Redemption 100.0000		3,750	3,750	3,713	3,714	.0	.36	.0	.36	.0	3,750	.0	.0	.0	.68	08/31/2026	4.C FE	
58943P-AR-3	MEREDITH CORP TL B 1L 01/31/25		03/31/2021	Redemption 100.0000		3,750	3,750	3,587	3,599	.0	151	.0	151	.0	3,750	.0	.0	.0	.49	01/31/2025	3.C FE	
59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27		03/31/2021	Redemption 100.0000		2,500	2,500	2,475	2,475	.0	.25	.0	.25	.0	2,500	.0	.0	.0	.58	10/01/2027	4.A FE	
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/24		03/31/2021	Redemption 100.0000		2,500	2,500	2,487	2,490	.0	.10	.0	.10	.0	2,500	.0	.0	.0	.24	05/15/2024	4.B FE	
62933R-AL-6	NN INC TL B 1L 10/19/22		03/23/2021	Redemption 100.0000		87,475	87,475	86,491	86,211	.0	1,264	.0	1,264	.0	87,475	.0	.0	.0	1,335	10/19/2022	4.C FE	
63937Y-AE-1	NAVISTAR TL B 1L 11/06/24		01/29/2021	Redemption 100.0000		3,807	3,807	3,801	3,802	.0	.5	.0	.5	.0	3,807	.0	.0	.0	.15	11/06/2024	3.C FE	
64072U-AE-2	CSC HOLDINGS INC TL 1L 07/15/25		01/15/2021	Redemption 100.0000		2,500	2,500	2,488	2,491	.0	.9	.0	.9	.0	2,500	.0	.0	.0	.5	07/15/2025	3.C FE	
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		01/15/2021	Redemption 100.0000		1,247	1,247	1,247	1,247	.0	.0	.0	.0	.0	1,247	.0	.0	.0	.3	04/15/2027	3.C FE	
69338C-AH-4	PG&E CORP TL EXIT 1L 06/23/25		03/31/2021	Redemption 100.0000		2,500	2,500	2,470	2,472	.0	.28	.0	.28	.0	2,500	.0	.0	.0	.52	06/23/2025	3.C FE	
70454B-AT-6	PEABODY ENERGY CORP TL B 1L 03/31/25		01/07/2021	Various		726,414	1,438,892	676,279	676,164	.0	(676,164)	.0	(676,164)	.0	.0	.0	726,414	726,414	.0	03/31/2025	5.C FE	
70583G-AW-2	PELICAN PRODUCTS INC TL B 1L 05/01/25		03/31/2021	Various		3,144	3,144	3,124	3,128	.0	.16	.0	.16	.0	3,144	.0	.0	.0	.35	05/01/2025	4.B FE	
72448F-AR-6	PITNEY BOWES INC TL B 1L 01/07/25		03/19/2021	Redemption 100.0000		962,500	962,500	951,578	952,899	.0	9,601	.0	9,601	.0	962,500	.0	.0	.0	11,751	01/07/2025	3.A FE	
72584D-AE-4	KFC HOLDING CO TL B 1L 04/03/25		03/15/2021	Various		1,458,750	1,458,750	1,457,291	1,457,650	.0	1,100	.0	1,100	.0	1,458,750	.0	.0	.0	9,496	04/03/2025	3.A FE	
72761J-AD-8	PLASTIPAK HOLDINGS INC TL B 1L 10/14/24		02/05/2021	Redemption 100.0000		105,267	105,267	104,225	104,379	.0	.888	.0	.888	.0	105,267	.0	.0	.0	.225	10/14/2024	3.C FE	
74966F-AL-7	BY CROWN PARENT LLC TL B 1L 01/30/26		03/31/2021	Redemption 100.0000		2,500	2,500	2,488	2,488	.0	.12	.0	.12	.0	2,500	.0	.0	.0	.25	01/30/2026	4.C FE	
76173F-AW-7	REYNOLDS GROUP HOLDINGS TL 1L 02/05/26		03/31/2021	Redemption 100.0000		2,500	2,500	2,494	2,494	.0	.6	.0	.6	.0	2,500	.0	.0	.0	.21	02/05/2026	4.A FE	
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/16/25		03/31/2021	Redemption 100.0000		5,000	5,000	5,046	5,032	.0	(32)	.0	(32)	.0	5,000	.0	.0	.0	.61	06/16/2025	5.B FE	
78404X-AH-8	SBA SENIOR FINANCE II LLC TL B 1L 04/11/25		03/31/2021	Redemption 100.0000		3,934	3,934	3,926	3,928	.0	.6	.0	.6	.0	3,934	.0	.0	.0	.19	04/11/2025	3.C FE	
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		03/31/2021	Redemption 100.0000		2,800	2,800	2,800	2,800	.0	.0	.0	.0	.0	2,800	.0	.0	.0	.6	01/23/2025	5.A FE	

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
78516E-AB-8	SABERT CORP TL B 1L 12/10/26		01/04/2021	Redemption 100.0000		10,453	10,453	10,348	10,356	.0	.97	.0	.97	.0	10,453	.0	.0	.0	.0	12/10/2026	4.B FE
80465J-AD-0	SAVAGE ENTERPRISES LLC TL B 1L 08/01/25		03/19/2021	MORGAN STANLEY HI-YLD Redemption 100.0000		1,635,678	1,633,636	1,633,636	1,633,636	.0	.0	.0	.0	.0	1,633,636	.0	2,042	2,042	8,408	08/01/2025	4.A FE
82568Q-AK-0	SHUTTERFLY INC TL B 1L 09/25/26		03/31/2021	Various		150,370	150,370	145,451	145,551	.0	4,820	.0	4,820	.0	150,370	.0	.0	.0	658	09/25/2026	4.C FE
82621Y-AD-4	LYONS MAGNUS INC TL 1L 11/11/24		03/31/2021	Redemption 100.0000		5,653	5,653	5,627	5,633	.0	21	.0	21	.0	5,653	.0	.0	.0	71	11/11/2024	4.C FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		03/31/2021	Redemption 100.0000		1,750	1,750	1,741	1,743	.0	.7	.0	.7	.0	1,750	.0	.0	.0	12	09/30/2026	3.C FE
855031-AQ-3	STAPLES INC TL B 1L 04/16/26		02/01/2021	Redemption 100.0000		2,500	2,500	2,406	2,422	.0	.78	.0	.78	.0	2,500	.0	.0	.0	33	04/16/2026	4.B FE
85769E-AZ-4	STATION CASINOS LLC TL B 1L 02/08/27		03/31/2021	Redemption 100.0000		20	20	20	20	.0	.0	.0	.0	.0	20	.0	.0	.0	16	02/08/2027	4.A FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		03/31/2021	Redemption 100.0000		3,125	3,125	3,122	3,122	.0	.3	.0	.3	.0	3,125	.0	.0	.0	26	05/29/2026	4.B FE
87823Q-AS-3	TIGER MERGER SUB CO TL FILO 1L 06/30/25		03/31/2021	Redemption 100.0000		5,000	5,000	4,800	4,815	.0	185	.0	185	.0	5,000	.0	.0	.0	45	06/30/2025	2.C FE
88037H-AG-9	TENNECO INC TL B 1L 10/01/25		03/31/2021	Redemption 100.0000		2,525	2,525	2,462	2,471	.0	.54	.0	.54	.0	2,525	.0	.0	.0	20	10/01/2025	3.C FE
88078F-BH-0	TEREX CORP TL 1L 01/31/24		02/04/2021	CREDIT SUISSE FIRST BOSTON Redemption 100.0000		480,047	481,250	478,026	479,199	.0	63	.0	63	.0	479,262	.0	785	785	653	01/31/2024	3.B FE
88078F-BJ-6	TEREX CORP TL B1 1L 01/31/24		02/16/2021	Redemption 100.0000		245,625	245,625	244,397	244,768	.0	857	.0	857	.0	245,625	.0	.0	.0	1,122	01/31/2024	3.B FE
89364M-BR-4	TRANSDIGM INC TL F 1L 12/09/25		03/31/2021	Redemption 100.0000		3,633	3,633	3,633	3,633	.0	.0	.0	.0	.0	3,633	.0	.0	.0	22	12/09/2025	4.A FE
89705D-AD-4	TRONOX FINANCE LLC TL B 1L 09/23/24		03/15/2021	Redemption 100.0000		1,200,000	1,200,000	1,195,842	.0	.0	4,158	.0	4,158	.0	1,200,000	.0	.0	.0	4,733	09/23/2024	4.A FE
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		03/31/2021	Redemption 100.0000		2,506	2,506	2,493	2,494	.0	12	.0	12	.0	2,506	.0	.0	.0	32	06/28/2026	4.C FE
90349Y-AF-3	US ECOLOGY INC TL B 1L 11/02/26		03/31/2021	Redemption 100.0000		5,000	5,000	4,835	4,846	.0	154	.0	154	.0	5,000	.0	.0	.0	33	11/02/2026	3.C FE
90351H-AB-4	US FOODS TL B 1L 06/27/23		03/31/2021	Redemption 100.0000		5,115	5,115	5,013	5,056	.0	.59	.0	.59	.0	5,115	.0	.0	.0	24	06/27/2023	4.C FE
90385Y-AB-7	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		03/31/2021	Redemption 100.0000		16,893	16,893	16,830	16,830	.0	63	.0	63	.0	16,893	.0	.0	.0	124	08/27/2025	4.A FE
91335P-AE-9	UNIVAR USA INC TL B 1L 07/01/24		01/01/2021	Redemption 100.0000		(1,427)	(1,427)	(1,425)	(1,425)	.0	(2)	.0	(2)	.0	(1,427)	.0	.0	.0	.0	07/01/2024	3.A FE
92537E-AB-4	VERTIV GROUP CORP TL B 1L 03/02/27		03/10/2021	Redemption 100.0000		992,500	992,500	987,538	987,894	.0	4,606	.0	4,606	.0	992,500	.0	.0	.0	7,791	03/02/2027	4.A FE
92537E-AC-2	VERTIV GROUP CORP TL B 1L 03/02/27		03/31/2021	Redemption 100.0000		2,481	2,481	2,481	.0	.0	.0	.0	.0	.0	2,481	.0	.0	.0	4	03/02/2027	4.A FE
929294-AH-9	WKI HOLDING CO TL B 1L 05/01/24		03/30/2021	Redemption 100.0000		1,250	1,250	1,231	1,237	.0	13	.0	13	.0	1,250	.0	.0	.0	16	05/01/2024	3.C FE
92940J-AB-4	WR GRACE & CO-CONN TL B1 1L 04/03/25		03/31/2021	Redemption 100.0000		921	921	922	922	.0	.0	.0	.0	.0	921	.0	.0	.0	.5	04/03/2025	3.B FE
92940J-AD-0	WR GRACE & CO-CONN TL B2 1L 04/03/25		03/31/2021	Redemption 100.0000		1,579	1,579	1,580	1,580	.0	(1)	.0	(1)	.0	1,579	.0	.0	.0	.8	04/03/2025	2.C FE
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/31/25		03/31/2021	Redemption 100.0000		6,316	6,316	6,300	6,302	.0	14	.0	14	.0	6,316	.0	.0	.0	51	03/31/2025	4.B FE
92956R-AG-6	WABASH NATIONAL CORP TL B 1L 09/28/27		03/31/2021	Redemption 100.0000		74,430	74,430	73,638	73,650	.0	780	.0	780	.0	74,430	.0	.0	.0	25	09/28/2027	3.C FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27		03/31/2021	Redemption 100.0000		3,750	3,750	3,740	3,740	.0	10	.0	10	.0	3,750	.0	.0	.0	36	10/29/2027	4.B FE

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CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..95075E-AC-3	WERNER FINCO LP TL 1L 07/24/24		03/31/2021	Redemption 100.0000		3,750	3,750	3,703	3,718	0	32	0	32	0	3,750	0	0	0	47	07/24/2024	4.C FE
..96244U-AD-9	WHATABRANDS LLC TL B 1L 07/31/26		01/01/2021	Redemption 100.0000		(2,756)	(2,756)	(2,671)	(2,674)	0	(82)	0	(82)	0	(2,756)	0	0	0	(4)	07/31/2026	4.A FE
..96350T-AC-4	APPLECAMEL BUYER LLC TL B 1L 10/08/27		01/01/2021	DEUTSCHE BANK Redemption 100.0000		330,000	333,333	330,000	330,000	0	0	0	0	0	330,000	0	0	0	0	10/08/2027	4.B FE
..96350T-AC-4	APPLECAMEL BUYER LLC TL B 1L 10/08/27		01/31/2021	Redemption 100.0000		5,000	5,000	4,962	4,136	0	39	0	39	0	5,000	0	0	0	26	10/08/2027	4.B FE
..96758D-BA-0	WIDEPENWEST TL B 1L 08/18/23		03/31/2021	Redemption 100.0000		6,726	6,726	6,574	6,635	0	91	0	91	0	6,726	0	0	0	73	08/18/2023	4.B FE
..98379E-AE-6	XPO LOGISTICS INC TL B 1L 02/23/25		02/26/2021	COMI Citizens Bank Redemption 100.0000		1,251,563	1,250,000	1,250,750	1,250,440	0	114	0	114	0	1,250,554	0	1,008	1,008	4,224	02/23/2025	2.C FE
..C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L 06/02/25		01/04/2021	Redemption 100.0000		43,811	43,811	44,022	43,955	0	(143)	0	(143)	0	43,811	0	0	0	8	06/02/2025	3.B FE
..D9000B-AB-8	VERTICAL US NEWCO INC TL B 1L 07/14/27		03/31/2021	Redemption 100.0000		1,250	1,250	1,225	1,226	0	24	0	24	0	1,250	0	0	0	39	07/14/2027	4.A FE
..F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L 02/04/25		03/31/2021	Redemption 100.0000		2,500	2,500	2,377	2,380	0	120	0	120	0	2,500	0	0	0	24	02/04/2025	4.B FE
..G3679Y-AC-6	FRONERI US INC TL B 1L 01/29/27		03/31/2021	Redemption 100.0000		1,563	1,563	1,559	1,559	0	3	0	3	0	1,563	0	0	0	9	01/29/2027	4.A FE
..G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC TL Q 1L 01/10/29		03/01/2021	JPM FUNDS RECAP		985,000	1,000,000	985,000	985,000	0	0	0	0	0	985,000	0	0	0	0	01/10/2029	3.C FE
..C0451B-AD-8	ARTERRA WINES CANADA INC TL 1L 11/18/27		02/04/2021	BMO CAPITAL MARKETS CORP Redemption 100.0000		1,008,750	1,000,000	992,500	992,500	0	26	0	26	0	992,527	0	16,223	16,223	0	11/18/2027	4.B FE
..C4000K-AC-8	GARDA WORLD SECURITY TL B 1L 10/30/26		03/19/2021	Redemption 100.0000		1,030,598	1,030,598	1,009,986	1,012,726	0	17,872	0	17,872	0	1,030,598	0	0	0	12,142	10/30/2026	4.B FE
..C6901L-AH-0	1011778 BC ULC TL B 1L 11/19/26		03/31/2021	Redemption 100.0000		3,355	3,355	3,355	3,355	0	0	0	0	0	3,355	0	0	0	16	11/19/2026	3.A FE
..C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 10/30/25		02/25/2021	BMO CAPITAL MARKETS CORP		1,003,750	1,000,000	998,750	499,375	0	(499,375)	0	(499,375)	0	499,375	0	504,375	504,375	1,188	10/30/2025	4.A FE
..C7365B-AB-2	POINTLOCKCARE TECHNOLOG TL B 1L 12/29/27		03/19/2021	JPM FUNDS RECAP		998,125	1,000,000	995,000	497,500	0	186	0	186	0	995,186	0	2,939	2,939	0	12/29/2027	4.B FE
..C8000C-AB-9	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		03/05/2021	Redemption 100.0000		2,430,357	2,430,357	2,425,496	2,426,351	0	4,006	0	4,006	0	2,430,357	0	0	0	23,281	04/30/2026	4.B FE
..C8000C-AG-8	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		03/31/2021	Redemption 100.0000		6,060	6,060	6,060	0	0	0	0	0	0	6,060	0	0	0	15	04/30/2026	4.B FE
..C8614Y-AB-9	XPLORNET COMMUNICATIONS TL 1L 06/10/27		03/31/2021	Redemption 100.0000		3,045	3,045	2,893	2,902	0	143	0	143	0	3,045	0	0	0	37	06/10/2027	4.C FE
..LX1720-01-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/22/24	C	03/31/2021	Redemption 100.0000		2,916	2,916	2,899	2,904	0	11	0	11	0	2,916	0	0	0	29	04/22/2024	4.B FE
..00135B-AC-7	COBHAM PLC TL B 1L 01/18/27	C	03/25/2021	CREDIT SUISSE FIRST BOSTON Redemption 0.0000		248,125	248,125	246,884	246,958	0	129	0	129	0	247,087	0	1,038	1,038	0	01/18/2027	4.B FE
..00135B-AC-7	COBHAM PLC TL B 1L 01/18/27	C	01/01/2021	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	1	01/18/2027	4.B FE
..24736C-BS-2	SKYMILES IP LTD TL B 1L 10/20/27	C	01/01/2021	BARCLAYS Redemption 100.0000		10,387,500	10,000,000	10,387,500	10,387,500	0	0	0	0	0	10,387,500	0	0	0	0	10/20/2027	2.B FE
..46611V-AU-9	JBS USA LUX SA TL B 1L 05/01/26	C	03/31/2021	Redemption 100.0000		6,250	6,250	6,234	6,237	0	13	0	13	0	6,250	0	0	0	33	05/01/2026	3.A FE
..L2000A-AD-2	CAMELOT FINANCE SA TL B 1L 10/30/26	C	03/31/2021	Redemption 100.0000		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	13	10/30/2026	4.B FE
..L2968E-AB-8	ENDO INTERNATIONAL TL B 1L 04/29/24	D	03/25/2021	Various		974,847	974,847	928,745	939,344	0	(257,322)	0	(257,322)	0	682,021	0	292,826	292,826	17,289	04/29/2024	4.A FE
..L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L 02/24/25	C	03/31/2021	Various		92,922	92,922	85,426	83,249	3,409	6,263	0	9,672	0	92,922	0	0	0	1,593	02/24/2025	6. FE
..L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L 04/25/25	C	03/31/2021	Redemption 100.0000		1,261	1,261	1,257	1,257	0	3	0	3	0	1,261	0	0	0	6	04/25/2025	4.A FE

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25	C	03/31/2021	Redemption 100.0000		2,513	2,513	2,512	.0	.0	.1	.0	.1	.0	2,513	.0	.0	.0	.19	04/25/2025	4.A FE
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C	03/31/2021	Redemption 100.0000			2,500	2,485	2,496	.0	.4	.0	.4	.0	2,500	.0	.0	.0	.0	10/01/2026	4.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						40,642,741	41,003,485	40,235,494	37,754,594	3,409	(1,294,366)	0	(1,290,957)	0	39,015,127	0	1,627,612	1,627,612	169,113	XXX	XXX
8399997. Total - Bonds - Part 4						560,750,406	552,676,775	560,804,743	548,417,408	7,272	(5,106,872)	0	(5,099,600)	0	552,696,697	0	5,477,462	5,477,462	8,340,279	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						560,750,406	552,676,775	560,804,743	548,417,408	7,272	(5,106,872)	0	(5,099,600)	0	552,696,697	0	5,477,462	5,477,462	8,340,279	XXX	XXX
.06055H-40-0	BANK OF AMERICA CORP PREFERRED		02/04/2021	JANNEY MONTGOMERY SCOTT NINC	26,000.000	658,338	.000	650,000	650,000	.0	.0	.0	.0	.0	650,000	.0	8,338	8,338	7,425		2.C FE
.898320-84-4	TRUIST FINANCIAL CORP PFD		03/01/2021	Various	42,588.000	1,064,700	.000	970,476	970,476	.0	.0	.0	.0	.0	970,476	.0	94,224	94,224	13,841		2.B FE
.898320-85-1	TRUIST FINANCIAL CORP PFD		03/01/2021	TENDER OFFER	229,585.000	5,739,625	.000	5,403,939	5,403,939	.0	.0	.0	.0	.0	5,403,939	.0	335,686	335,686	74,615		2.B FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						7,462,663	XXX	7,024,415	7,024,415	0	0	0	0	0	7,024,415	0	438,248	438,248	95,881	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						7,462,663	XXX	7,024,415	7,024,415	0	0	0	0	0	7,024,415	0	438,248	438,248	95,881	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						7,462,663	XXX	7,024,415	7,024,415	0	0	0	0	0	7,024,415	0	438,248	438,248	95,881	XXX	XXX
.04010L-10-3	ARES CAPITAL CORP		01/27/2021	MERRILL LYNCH-ALGO	13,908.000	243,030		206,417	234,906	(28,489)	.0	.0	(28,489)	.0	206,417	.0	36,613	36,613	.0		
.053807-10-3	AVNET INC		01/28/2021	S. G. COWEN SECURITIES CORP.	80,127.000	3,003,905		2,610,546	2,813,259	(202,713)	.0	.0	(202,713)	.0	2,610,546	.0	393,359	393,359	.0		
.149123-10-1	CATERPILLAR INC		03/10/2021	VIRTU FINANCIAL	638.000	140,175		93,329	116,129	(22,799)	.0	.0	(22,799)	.0	93,329	.0	46,846	46,846	657		
.209115-10-4	CONSOLIDATED EDISON INC		03/15/2021	INSTINET	3,759.000	270,877		337,531	271,663	65,868	.0	.0	65,868	.0	337,531	.0	(66,654)	(66,654)	2,913		
.244199-10-5	DEERE & COMPANY		03/10/2021	Various	1,627.000	505,313		286,222	437,744	(151,522)	.0	.0	(151,522)	.0	286,222	.0	219,091	219,091	1,237		
.254687-10-6	DISNEY		03/17/2021	Various	7,502.000	1,433,124		920,375	1,359,212	(438,837)	.0	.0	(438,837)	.0	920,375	.0	512,749	512,749	.0		
.26614N-10-2	DUPONT DE NEIGOURS INC		01/27/2021	CITIGROUP GLOBAL-VAR.	2,211.000	175,062		70,585	157,224	(86,640)	.0	.0	(86,640)	.0	70,585	.0	104,477	104,477	.0		
.38141G-10-4	GOLDMAN SACHS GROUP INC		01/27/2021	CITIGROUP GLOBAL-VAR.	437.000	120,419		83,868	115,241	(31,374)	.0	.0	(31,374)	.0	83,868	.0	36,552	36,552	.0		
.40434L-10-5	HP INC		03/10/2021	S. G. COWEN SECURITIES CORP.	20,865.000	630,823		373,624	513,070	(139,446)	.0	.0	(139,446)	.0	373,624	.0	257,199	257,199	4,044		
.478160-10-4	JOHNSON & JOHNSON		01/27/2021	CITIGROUP GLOBAL-VAR.	393.000	66,174		50,806	61,850	(11,044)	.0	.0	(11,044)	.0	50,806	.0	15,368	15,368	.0		
.59156R-10-8	METLIFE INC		01/26/2021	S. G. COWEN SECURITIES CORP.	5,774.000	290,330		271,630	271,089	541	.0	.0	541	.0	271,630	.0	18,700	18,700	.0		
.595017-10-4	MICROCHIP TECHNOLOGY INC		03/10/2021	Various	7,100.000	1,014,626		766,620	980,581	(213,961)	.0	.0	(213,961)	.0	766,620	.0	248,006	248,006	2,769		
.65339F-10-1	NEXTERA ENERGY INC		01/26/2021	S. G. COWEN SECURITIES CORP.	2,426.000	207,242		153,615	187,166	(33,551)	.0	.0	(33,551)	.0	153,615	.0	53,627	53,627	.0		
.701094-10-4	PARKER HANNIFIN		03/16/2021	S. G. COWEN SECURITIES CORP.	193.000	59,899		32,257	52,575	(20,318)	.0	.0	(20,318)	.0	32,257	.0	27,643	27,643	170		
.702149-10-5	PARTY CITY HOLDINGS INC PARTY CITY		03/23/2021	JEFFERIES & CO INC-EQ	223,230.000	1,384,555		417,440	1,372,865	(955,424)	.0	.0	(955,424)	.0	417,440	.0	967,115	967,115	.0		
.713448-10-8	PEPSICO INC		01/26/2021	S. G. COWEN SECURITIES CORP.	991.000	139,968		135,040	146,965	(11,926)	.0	.0	(11,926)	.0	135,040	.0	4,928	4,928	1,013		
.718172-10-3	PHILIP MORRIS INTERNAT-W/I		01/27/2021	CITIGROUP GLOBAL-VAR.	422.000	34,147		26,599	34,937	(8,339)	.0	.0	(8,339)	.0	26,599	.0	7,549	7,549	506		
.78462F-10-9	SPDR TRUST SERIES 1		03/04/2021	Various	15,073.000	5,693,137		4,632,053	5,635,493	(1,003,440)	.0	.0	(1,003,440)	.0	4,632,053	.0	1,061,083	1,061,083	23,815		
.806857-10-8	SCHLUMBERGER LTD		03/10/2021	S. G. COWEN SECURITIES CORP.	9,137.000	270,162		257,010	199,461	57,550	.0	.0	57,550	.0	257,010	.0	13,152	13,152	1,142		
.82669G-10-4	SIGNATURE BANK		03/16/2021	Various	7,208.000	1,453,052		1,027,376	975,170	52,205	.0	.0	52,205	.0	1,027,376	.0	425,677	425,677	2,775		
.83012A-10-9	SIXTH STREET SPECIALITY LENDING		01/27/2021	MERRILL LYNCH-ALGO	3,495.000	72,465		63,812	72,521	(8,709)	.0	.0	(8,709)	.0	63,812	.0	8,653	8,653	1,433		
.855244-10-9	STARBUCKS CORP		03/01/2021	INSTINET	12,047.000	1,282,061		997,251	1,288,788	(291,537)	.0	.0	(291,537)	.0	997,251	.0	284,810	284,810	1,350		
.882508-10-4	TEXAS INSTRUMENTS		01/27/2021	CITIGROUP GLOBAL-VAR.	1,237.000	202,890		125,951	203,029	(77,078)	.0	.0	(77,078)	.0	125,951	.0	76,940	76,940	.0		
.958002-10-9	WESTERN UNION CO-W/I		03/31/2021	INSTINET	13,380.000	328,322		294,904	293,557	1,347	.0	.0	1,347	.0	294,904	.0	33,418	33,418	3,144		
.143658-30-0	CARNIVAL CRUISE UNIT	C	03/24/2021	Various	25,282.000	685,352		1,008,375	547,608	460,767	.0	.0	460,767	.0	1,008,375	.0	(323,023)	(323,023)	.0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						19,707,110	XXX	15,243,236	18,342,103	(3,098,869)	0	0	(3,098,869)	0	15,243,236	0	4,463,878	4,463,878	46,968	XXX	XXX
9799997. Total - Common Stocks - Part 4						19,707,110	XXX	15,243,236	18,342,103	(3,098,869)	0	0	(3,098,869)	0	15,243,236	0	4,463,878	4,463,878	46,968	XXX	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						19,707,110	XXX	15,243,236	18,342,103	(3,098,869)	0	0	(3,098,869)	0	15,243,236	0	4,463,878	4,463,878	46,968	XXX	XXX
9899999. Total - Preferred and Common Stocks						27,169,773	XXX	22,267,651	25,366,518	(3,098,869)	0	0	(3,098,869)	0	22,267,651	0	4,902,126	4,902,126	142,849	XXX	XXX
9999999 - Totals						587,920,179	XXX	583,072,394	573,783,926	(3,091,597)	(5,106,872)	0	(8,198,469)	0	574,964,348	0	10,379,588	10,379,588	8,483,128	XXX	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G72168186	Premier Oil	N/A		US - Chicago Board	213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	59,580	42.75	24,928			34,420		34,420							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UOMTB7PD2UT305	01/31/2018	07/31/2042	554	0.00							0						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	0	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	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1739999999. Subtotal - Other										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

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

N O N E

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

N O N E

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

[illegible]

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

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, 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 .....	.....	.....	103,546,105	103,546,105	.....04/01/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				103,546,105	103,546,105	XXX
9999999 - Totals				103,546,105	103,546,105	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$24,257,526 Book/Adjusted Carrying Value \$24,257,526
2. Average balance for the year Fair Value \$21,886,690 Book/Adjusted Carrying Value \$21,886,690
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$15,000,000 NAIC 2 \$88,546,105 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-2B-2	DFC		1.A	2,708,333	2,708,333	05/15/2024
690353-2K-2	DFC		1.A	3,891,265	3,891,265	02/15/2028
690353-3C-9	DFC AGENCY DEBENTURES		1.A	1,477,273	1,477,273	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES		1.A	1,321,809	1,321,809	07/07/2040
690353-3P-0	DFC AGENCY DEBENTURES		1.A	1,200,000	1,200,000	10/15/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	5,571,429	5,571,429	09/20/2027
690353-4H-4	DFC AGENCY DEBENTURES		1.A	4,125,000	4,125,000	06/20/2027
690353-7X-9	DFC AGENCY DEBENTURES		1.A	1,100,000	1,100,000	07/05/2038
690353-1M-7	DFC		1.A	7,855,556	7,855,556	02/15/2028
690353-3C-2	DFC US Agency Floating Rate		1.A	2,280,679	2,280,679	06/15/2024
690353-1U-8	DFC		1.A	3,102,480	3,102,480	02/15/2028
690353-1X-5	DFC VRDN		1.A	3,000,000	3,000,000	07/15/2025
690353-2B-3	DFC AGENCY DEBENTURES		1.A	755,319	755,319	07/07/2040
90376P-AB-7	INT DEV FIN CORP		1.A	2,477,000	2,477,000	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	10,022,520	10,022,520	01/20/2035
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				50,888,663	50,888,663	XXX
0599999. Total - U.S. Government Bonds				50,888,663	50,888,663	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	600,000	600,000	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.F FE	3,020,000	3,020,000	09/01/2030
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
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				12,390,000	12,390,000	XXX
3199999. Total - U.S. Special Revenues Bonds				12,390,000	12,390,000	XXX
14913R-2E-6	CATERPILLAR FINL SERVICE		1.F FE	6,856,804	6,850,000	01/06/2022
15189W-AN-0	CENTERPOINT		1.G FE	7,520,171	7,520,000	03/02/2023
22550U-AA-9	CREDIT SUISSE NEW YORK		1.E FE	11,648,502	11,650,000	09/01/2030
26444H-AG-6	DUKE ENERGY FLORIDA LLC		2.A FE	3,002,711	3,000,000	11/26/2021
57629W-OR-9	MASSMUTUAL GLOBAL FUND		1.B FE	11,206,777	11,200,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		1.D FE	7,348,758	7,345,000	05/28/2021
65339K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	11,415,409	11,415,000	02/22/2023
68235P-AK-4	ONE GAS INC		2.A FE	18,297,955	18,300,000	03/11/2023
69430R-JR-9	PACIFIC GAS & EL		2.C FE	7,422,176	7,410,000	11/15/2021
89236T-HE-8	TOYOTA		1.E FE	25,412,247	25,400,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				110,131,510	110,090,000	XXX
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1		1.D FE	2,369,000	2,369,435	09/22/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,369,000	2,369,435	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				112,500,510	112,459,435	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				161,020,173	160,978,663	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				14,759,000	14,759,435	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				175,779,173	175,738,098	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	8,699,477	8,688,091	04/08/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	6,594,217	6,590,375	07/08/2021
000000-00-0	INTERCONTINENTALEXCHANGE CP		1.A	14,993,789	14,980,458	05/11/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				30,287,483	30,258,924	XXX
000000-00-0	Key Bank Money Market Account			361	361	
9099999. Total - Cash (Schedule E Part 1 type)				361	361	XXX
	AMEREN CORPORATION CP		1.A	6,349,100	6,349,100	05/04/2021
	AMERICAN HONDA FINANCE CP		1.A	11,094,531	11,095,930	05/25/2021
	BATINT CP		1.A	7,748,920	7,748,198	04/15/2021
	BASELE CP		1.A	3,999,556	3,999,584	04/20/2021
	BASELE CP		1.A	3,999,807	3,999,317	05/10/2021
	BASELE CP		1.A	3,999,768	3,999,200	05/17/2021
	CHUGACH ELECTRIC ASSN CP		1.A	2,999,930	2,999,930	04/07/2021
	DANSKE BANK A/S CP		2.A	18,398,584	18,393,151	04/12/2021
	DANSKE BANK A/S CP		2.A	1,449,618	1,449,678	05/12/2021
	DOMINION RESOURCES CP		1.A	2,698,829	2,698,313	06/01/2021
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	34,693	34,693	
	ENBRIDGE CP		1.A	12,498,510	12,497,757	04/15/2021
	FIDELITY NATL INFO SERV CP		1.A	12,249,634	12,248,571	04/07/2021
	INTERCONTINENTALEXCHANGE CP		1.A	4,899,540	4,899,695	04/13/2021
	KOCH INDUSTRIES INC CP		1.A	8,798,691	8,798,152	04/29/2021
	MOTIVA ENTERPRISES LLC CP		1.A	1,099,786	1,099,817	04/21/2021
	SINOPEC CENTURY AMERICA CP		1.A	24,995,068	24,995,523	04/19/2021
	SINOPEC CENTURY AMERICA CP		1.A	3,999,156	3,997,882	04/26/2021
	UNITEDHEALTH GROUP INC CP		1.A	6,099,740	6,099,559	04/12/2021
	UNITEDHEALTH GROUP INC CP		1.A	11,999,140	11,999,200	04/13/2021
	UNITEDHEALTH GROUP INC CP		1.A	2,999,692	2,999,664	04/19/2021
	VII CREDIT INC CP		1.A	20,897,014	20,897,074	04/19/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				173,309,307	173,299,988	XXX
9999999 - Totals				379,376,325	379,297,371	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	78,670,072	Book/Adjusted Carrying Value \$	78,528,141
2. Average balance for the year	Fair Value \$	347,088,679	Book/Adjusted Carrying Value \$	347,255,556

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON NEW YORK, NY					4,059,233	1,024,949	9,046,091	XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,283,911	1,158,287	1,158,416	XXX.
FIFTH THIRD BANK CINCINNATI, OH					(7,519,235)	954,985	8,759,449	XXX.
HUNTINGTON BANK COLUMBUS, OH					660,304	660,294	660,284	XXX.
KEYCORP (KEY BANK) CLEVELAND, OH					10,303,958	10,303,445	10,304,453	XXX.
PNC BANK CINCINNATI, OH					(2,259,424)	(2,051,351)	(2,174,818)	XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			29,193	29,193	29,193	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	6,557,940	12,079,802	27,783,068	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	6,557,940	12,079,802	27,783,068	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	6,557,940	12,079,802	27,783,068	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
.....	AMEREN CORPORATION CP .....	.....	03/31/2021	0.150	05/04/2021	6,349,100	26	0
.....	AMERICAN HONDA FINANCE CP .....	.....	03/26/2021	0.220	05/25/2021	11,095,930	407	0
.....	BATINT CP .....	.....	03/15/2021	0.270	04/15/2021	7,748,198	988	0
.....	BASELE CP .....	.....	03/17/2021	0.110	04/20/2021	3,999,584	183	0
.....	BASELE CP .....	.....	03/30/2021	0.150	05/10/2021	3,999,317	33	0
.....	BASELE CP .....	.....	03/30/2021	0.150	05/17/2021	3,999,200	33	0
.....	BLACK HILLS CORP CP .....	.....	03/31/2021	0.110	04/05/2021	2,499,962	8	0
.....	CHUGACH ELECTRIC ASSN CP .....	.....	03/31/2021	0.120	04/07/2021	2,999,930	10	0
.....	DOMINION RESOURCES CP .....	.....	03/03/2021	0.250	06/01/2021	2,698,313	544	0
.....	ENBRIDGE CP .....	.....	03/12/2021	0.190	04/15/2021	12,497,757	1,319	0
.....	FIDELITY NATL INFO SERV CP .....	.....	03/17/2021	0.200	04/07/2021	12,248,571	1,021	0
.....	INTERCONTINENTALEXCHANGE CP .....	.....	03/31/2021	0.120	04/01/2021	4,999,983	17	0
.....	INTERCONTINENTALEXCHANGE CP .....	.....	03/30/2021	0.160	04/13/2021	4,899,695	44	0
.....	KOCH INDUSTRIES INC CP .....	.....	02/04/2021	0.090	04/29/2021	8,798,152	1,232	0
.....	MOTIVA ENTERPRISES LLC CP .....	.....	03/26/2021	0.230	04/21/2021	1,099,817	42	0
.....	SINOPEC CENTURY AMERICA CP .....	.....	02/29/2021	0.250	04/19/2021	24,995,523	1,240	0
.....	SINOPEC CENTURY AMERICA CP .....	.....	02/24/2021	0.310	04/26/2021	3,997,882	1,257	0
.....	UNITEDHEALTH GROUP INC CP .....	.....	03/23/2021	0.130	04/12/2021	6,099,559	198	0
.....	UNITEDHEALTH GROUP INC CP .....	.....	03/24/2021	0.120	04/13/2021	11,999,200	320	0
.....	UNITEDHEALTH GROUP INC CP .....	.....	03/19/2021	0.130	04/19/2021	2,999,664	141	0
.....	VII CREDIT INC CP .....	.....	03/24/2021	0.170	04/06/2021	2,749,831	104	0
.....	VII CREDIT INC CP .....	.....	03/22/2021	0.180	04/19/2021	20,897,074	1,045	0
.....	DANSKE BANK A/S CP .....	.....	02/04/2021	0.200	04/12/2021	18,393,151	5,724	0
.....	DANSKE BANK A/S CP .....	.....	03/23/2021	0.160	05/12/2021	1,449,678	58	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						183,515,071	15,994	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						183,515,071	15,994	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						183,515,071	15,994	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						183,515,071	15,994	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	01/01/2021	0.000		25,000	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	0
262006-20-8	BREYFUS GOVERN CASH MGMT INS MONEY MARKET .....	.....	03/31/2021	0.000		52,562,097	0	188
8699999. Subtotal - All Other Money Market Mutual Funds						52,562,097	0	188
9999999 - Total Cash Equivalents						236,102,168	15,994	188