



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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

#### OFFICERS

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

#### OTHER

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

#### DIRECTORS OR TRUSTEES

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

State of Ohio SS:  
County of Hamilton

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

John Finn Barrett  
Chairman of Board, President & CEO

Donald Joseph 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.....

## 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
<b>DETAILS OF WRITE-INS</b>				
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 \$ ..... 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	671,920
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 .....	24,620,054	25,975,048
19. Remittances and items not allocated .....		
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 .....	15,737,371	12,902,780
24.04 Payable to parent, subsidiaries and affiliates .....		
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....	0	0
24.08 Derivatives .....	111,473,691	40,120,413
24.09 Payable for securities .....	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
<b>DETAILS OF WRITE-INS</b>		
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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	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
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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:	0		
51.1 Paid in	0		
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	0	(47,526,294)	128,070,489
54. Net change in capital and surplus for the year (Lines 37 through 53)	11,393,166		
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,208,194,015	1,021,204,065	1,196,800,849
<b>DETAILS OF WRITE-INS</b>			
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
<b>Cash from Operations</b>			
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
<b>Cash from Investments</b>			
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)
<b>Cash from Financing and Miscellaneous Sources</b>			
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
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
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
<b>DETAILS OF WRITE-INS</b>			
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

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

## 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 Page</u>	<u>F/S Line #</u>	2021	2020
<b>NET INCOME</b>						
(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>
<b>SURPLUS</b>						
(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 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than- Temporary Impairment	5 Amortized Cost After Other- Than- Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
Total	XXX	XXX	—	XXX	XXX	XXX

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	18,235,488
2. 12 Months or Longer	2,467,849
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	1,334,695,884
2. 12 Months or Longer	238,629,103

- (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	—
Actual or estimated Borrowing Capacity as (f) 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	—
Actual or estimated Borrowing Capacity as (f) 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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption		
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years
Membership Stock					
1. Class A	23,693,090	23,693,090	—	—	—
2. Class B	—	—	—	—	—

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	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 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	2,035,882,043	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 Total 2+3	2 General Account	3 Separate Accounts	4 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 Total 2+3	2 General Account	3 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 [ X ]

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

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

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

STATEMENT AS OF MARCH 31, 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 Receivable	2 (Payable)	3 Receivable	4 (Payable)	5 Receivable	6 (Payable)	7 Receivable	8 (Payable)	9 Ref	10 Receivable (Payable)
a. Permanent ACA Risk Adjustment Program										
1. Premium adjustments receivable			—	—					A	—
2. Premium adjustments (payable)			—	—					B	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—
b. Transitional ACA Reinsurance Program										
1. Amounts recoverable for claims paid			—	—					C	—
2. Amounts recoverable for claims unpaid (contra liability)			—	—					D	—
3. Amounts receivable relating to uninsured plans			—	—					E	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium			—	—					F	—
5. Ceded reinsurance premiums payable			—	—					G	—
6. Liability for amounts held under uninsured plans			—	—					H	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—
c. Temporary ACA Risk Corridors Program										
1. Accrued retrospective premium			—	—					I	—
2. Reserve for rate credits or policy experience rating refunds			—	—					J	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

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 [ X ]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]

2.2 If yes, date of change: \_\_\_\_\_

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... If yes, complete Schedule Y, Parts 1 and 1A. Yes [ X ] No [ ]

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [ X ]

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... If yes, complete and file the merger history data file with the NAIC. Yes [ ] No [ X ]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [ X ] If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2017

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ..... 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ..... 05/30/2019

6.4 By what department or departments?  
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [ X ]

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [  ] No [  ]  
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? ..... Yes [  ] No [  ]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [  ] No [  ]

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

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [  ] No [  ]

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

**INVESTMENT**

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [  ] No [  ]

11.2 If yes, give full and complete information relating thereto:

	<b>1</b>	<b>2</b>
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
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 [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ]		
14.2 If yes, please complete the following:		
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 [  ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [  ] No [  ] N/A [  ]  
 If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .....	\$ ..... 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 [  ] No [  ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? ..... Yes [  ] No [  ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? ..... Yes [  ] No [  ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- The fund only or predominantly holds bonds in its portfolio.
- The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [  ] No [  ]

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

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages .....	\$ .....
1.12 Residential Mortgages .....	\$ .....
1.13 Commercial Mortgages .....	\$ .....
1.14 Total Mortgages in Good Standing .....	\$ .....
	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:**

- 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? .....
- If no, explain: .....
- Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? .....
- If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	.....

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

## **SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF MARCH 31, 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	Direct Business Only					
		Life Contracts		4	5	6	7
	Active Status (a)	2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	168,175	1,709,958	0	0	1,878,133	302,850
2. Alaska	AK	14,775	812,604	0	0	827,378	0
3. Arizona	AZ	515,634	12,361,005	0	0	12,876,639	425,000
4. Arkansas	AR	132,983	2,064,518	0	0	2,197,501	0
5. California	CA	1,976,457	90,393,241	0	0	92,369,698	(1,177,094)
6. Colorado	CO	149,665	13,227,300	0	0	13,376,965	637,548
7. Connecticut	CT	198,071	11,029,780	0	0	11,227,851	0
8. Delaware	DE	412,314	3,457,088	0	0	3,869,402	0
9. District of Columbia	DC	32,129	812,742	0	0	844,872	0
10. Florida	FL	4,139,875	45,286,401	0	0	49,426,275	503,684
11. Georgia	GA	478,365	11,076,083	0	0	11,554,447	0
12. Hawaii	HI	381,956	899,738	0	0	1,281,694	0
13. Idaho	ID	13,589	431,270	0	0	444,859	0
14. Illinois	IL	3,782,971	26,986,633	0	0	30,769,604	0
15. Indiana	IN	4,090,767	8,965,038	0	0	13,055,805	0
16. Iowa	IA	36,016	2,670,798	0	0	2,706,814	0
17. Kansas	KS	189,342	2,142,276	0	0	2,331,618	0
18. Kentucky	KY	2,343,826	5,866,644	0	0	8,210,470	0
19. Louisiana	LA	1,076,851	5,532,776	0	0	6,609,628	0
20. Maine	ME	6,442	3,233,970	0	0	3,240,411	0
21. Maryland	MD	547,914	8,182,723	0	0	8,730,637	0
22. Massachusetts	MA	15,323	31,151,589	0	0	31,166,913	0
23. Michigan	MI	2,294,042	23,203,524	0	0	25,497,566	0
24. Minnesota	MN	1,019,451	8,019,133	0	0	9,038,585	0
25. Mississippi	MS	430,628	1,793,473	0	0	2,224,100	0
26. Missouri	MO	886,215	8,062,820	0	0	8,949,036	350,000
27. Montana	MT	10,383	799,265	0	0	809,647	0
28. Nebraska	NE	17,126	936,876	0	0	954,002	0
29. Nevada	NV	378,014	6,090,469	0	0	6,468,483	0
30. New Hampshire	NH	4,412	6,936,774	0	0	6,941,186	0
31. New Jersey	NJ	1,010,558	19,409,152	0	0	20,419,710	358,583
32. New Mexico	NM	263,383	1,362,233	0	0	1,625,616	200,000
33. New York	NY	53,249	101,605	0	0	154,854	0
34. North Carolina	NC	4,951,158	24,242,417	0	0	29,193,574	1,545,542
35. North Dakota	ND	4,058	500,000	0	0	504,058	0
36. Ohio	OH	14,042,827	34,653,100	0	0	48,695,927	2,595,712,100
37. Oklahoma	OK	243,739	4,891,108	0	0	5,134,847	309,891
38. Oregon	OR	93,168	7,567,466	0	0	7,660,634	0
39. Pennsylvania	PA	8,849,412	25,257,122	0	0	34,106,534	500,000
40. Rhode Island	RI	1,972	3,121,360	0	0	3,123,332	0
41. South Carolina	SC	527,156	5,934,243	0	0	6,461,400	0
42. South Dakota	SD	8,842	57,011	0	0	65,853	0
43. Tennessee	TN	2,098,979	11,061,652	0	0	13,160,630	240,000
44. Texas	TX	1,772,021	52,353,186	0	0	54,125,206	1,060,329
45. Utah	UT	25,235	2,750,893	0	0	2,776,128	0
46. Vermont	VT	2,712	541,180	0	0	543,892	0
47. Virginia	VA	318,860	12,432,669	0	0	12,751,529	553,897
48. Washington	WA	120,741	20,938,363	0	0	21,059,103	0
49. West Virginia	WV	1,490,412	2,760,579	0	0	4,250,991	0
50. Wisconsin	WI	311,986	8,237,458	0	0	8,549,445	291,493
51. Wyoming	WY	7,615	1,588,629	0	0	1,596,244	0
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	464	0	0	0	464	0
54. Puerto Rico	PR	3,050	0	0	0	3,050	0
55. U.S. Virgin Islands	VI	418	0	0	0	418	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	14,779	6,300	0	0	21,079	0
59. Subtotal		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
95. Totals (Direct Business)		XXX	62,470,890	583,904,233	0	646,375,124	2,601,813,824
96. Plus Reinsurance Assumed		XXX	62,470,890	583,904,233	0	646,375,124	2,601,813,824
97. Totals (All Business)		XXX	62,470,890	583,904,233	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	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
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	14,779	6,300	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
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

		<u>NAIC#</u>	<u>TIN#</u>
PARENT	- WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY	- WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY	- WESTAD LEASING LLC, 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	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.1.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.48.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ.	.N/A.	WSLR Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN.	.N/A.	Carmel Holdings, LLC	Ownership	.36.26	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX.	.N/A.	WSLR Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.25.25	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC.	.N/A.	WSLR Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	.TN.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.21.35	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH.	.N/A.	Columbus Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.14.66	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH.	.N/A.	WS CEH LLC	Ownership	.37.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.9937	31-1191427				Columbus Life Insurance Co	.OH.	.IA.	The Western & Southern Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-1988953				Courtland Apartments, LLC	.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Investors Holdings, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry Inn Hotel Company LLC	.PA.	.N/A.	NP Cranberry Hotel Holdings, LLC	Ownership	.72.52	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	.UT.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership	.74.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1200497				Eagle Realty Capital Partners, LLC	.OH.	.N/A.	Eagle Realty Group, LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH.	.N/A.	Western & Southern Investment Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc.	.OH.	.N/A.	Eagle Realty Group, LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	.NY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.2.50	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership	.33.35	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	National Integrity Life Insurance Co	Ownership	.16.88	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	The Lafayette Life Insurance Co	Ownership	.26.22	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership	.22.98	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	Western & Southern Financial Group, Inc. ...	Ownership.	.25.230	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	.OH.	.N/A.	Western & Southern Financial Group, Inc. ...	Ownership.	.99.990	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH.	.N/A.	Fort Washington Global Alpha Domestic Fund	LP.	.99.470	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	.24.950	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH.	.N/A.	Western & Southern Investment Holdings LLC	Ownership.	.100.000	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH.	.N/A.	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.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.38.320	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH.	.N/A.	FIPEI 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.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.9.180	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH.	.N/A.	FIPEI IX GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH.	.N/A.	FIPEI IX GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH.	.N/A.	FIPEI 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.	.N/A.	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.	.N/A.	FIPEI 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.	.N/A.	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.	.N/A.	FIPEI 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.	.N/A.	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.	.N/A.	FIPEI 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.	.N/A.	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.	.N/A.	FIPEI VIII GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH.	.N/A.	FIPEI X GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH.	.N/A.	FIPEI X GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH.	.N/A.	FIPEI X GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership.	.87.620	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH.	.N/A.	FIPEI V GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership.	.89.590	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH.	.N/A.	FIPEI V GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership.	.6.700	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest VI LP	Ownership.	.9.840	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest VII LP	Ownership.	.5.410	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	FIPEO II GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.15.170	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH.	.N/A.	Fort Washington PE Invest VII LP	Ownership.	.3.750	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH.	.N/A.	Fort Washington PE Invest VIII LP	Ownership.	.3.180	Western & Southern Mutual Holding Co ...	N.	

## 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 Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	NIA	WPEO 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	WPEO 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	WPEO 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	WPEO 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	WPEO 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			WPEI 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			WPEI 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			WPEI 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			WPEI 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			WPEI 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			WPEI 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			WPEO III 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			WPEO III GP, LLC		OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4083280			Gallatin Investor Holdings, LLC		TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3507078			Galleria Investor Holdings, LLC		TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1553878			Galveston Summerbrooke Apts LLC		TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325			Gerber Life Agency, LLC		OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	70939	13-2611847			Gerber Life Insurance Company		NY	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2646906			Golf Countryside Investor Holdings, LLC		FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1670352			Golf Sabal Inv. Holdings, LLC		FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2495007			Grand Dunes Senior Holdings, LLC		NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194			GS Multifamily Galleria LLC		TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111			GS Yorktown Apt LP		TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3108420			Hearthview Praire 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	27-230466			Leroy Glen Investment LLC		OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015			Linthicum Investor Holdings, LLC		MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483			LLIA, Inc.		OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3826695			Lorraine Senior Inv. Holdings, LLC		FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2577517			Lytle Park Inn, LLC		OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3966673			Main Hospitality Holdings		OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-4582162			Manchester Semmes Oz Fund, LLC		VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275			MC Investor Holdings, LLC		AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1905557			Mercer Crossing Inv. Holdings, LLC		TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0743431			Midtown Park Inv. holdings, LLC		TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439036			Miller Creek Investor Holdings, LLC		TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1815218			Monteresso Housing Inv. Holdings, LLC		FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2984546			Nashville Hotel JV LLC		TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252			National Integrity Life Insurance Co		NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427			NE Emerson Edgewood, LLC		IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113			North Braeswood Meritage Holdings LLC		OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	

## 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 Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	02-0593144			North Pittsburg Hotel LLC		.PA.	.N/A.	WSALD NPH LLC	Ownership.	.37.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1427318			Northeast Cincinnati Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-2914674			NP Cranberry Hotel Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-5765100			Olathe Apt. Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1122741			One Kennedy Housing Investor Holdings, LLC		.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1338187			OTR Housing Associates LP		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-1553387			Overland Apartments Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	85-2026987			Park Boulevard Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2515872			Patterson at First Investor Holdings, LLC		.OH.	.N/A.	Integrity Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		.GA.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.41.90	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		.GA.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	.22.34	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1659568			Pleasanton Hotel Investor Holdings, LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-3167828			Prairie Lakes Holdings, LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	84-2464002			Prairie Path Apts. Inv. Holdings, LLC		.IL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	41-3147951			Premium Residential Real Estate Fund II, LP		.NY.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.2.50	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-1507720			Price Willis Lodging Holdings, LLC		.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	34-1988937			Queen City Square LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.99.75	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	52-2096076			Race Street Dev Ltd		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC		.AL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	84-3614873			Raleigh Hotel Holding Co., LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	84-3851930			Rancho Presidio Land Partners, LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC		.IL.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.99.99	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-2188516			Revel Investor Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC		.CO.	.N/A.	Ridgegate Holdings, LLC	Ownership.	.52.92	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1266981			Russell Bay Investor Holdings, LLC		.NV.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2260159			San Tan Investor Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1617717			Settlers Ridge Robinson Investor Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	27-3564950			Seventh & Culvert Garage LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-1554676			Shelbourne Campus Properties LLC		.KY.	.N/A.	Shelbourne Holdings, LLC	Ownership.	.52.92	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-1944856			Shelbourne Holdings, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-4354663			Siena Investor Holding, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.69.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2295656			Sixth and Saratoga NW, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-2930953			Skye Apts Investor Holdings, LLC		.MN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	61-1328558			Skyport Hotel LLC		.KY.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1553152			Sonterra Legacy Investor Holding, LLC		.OH.	.N/A.	2014 San Antonio Trust Agreement	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2948287			South Kirkman Apt. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-2306231			Southside Tunnel Apts. Investor Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-2922655			SP Charlotte Apts. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1827381			Stony Investor Holdings, LLC		.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-3538359			Stout Metro Housing Holdings LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-2348581			Summerbrooks Holdings LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-4291356			Sundance Lafronteria Holdings LLC		.TX.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.62.72	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2672383			Tamiami Senior Inv. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.65242	35-0457540			The Lafayette Life Insurance Co.		.OH.	.IA.	Western & Southern Financial Group, Inc.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.70483	31-0487145			The Western & Southern Life Insurance Co.		.OH.	.UDP.	Western & Southern Financial Group, Inc.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2399724			Three Choctaw AA Inv. Holdings, LLC		.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-3418626			Timacuan Apt. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1394672			Touchstone Advisors, Inc.		.OH.	.DS.	IFS Financial Services, Inc.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-6046379			Touchstone Securities, Inc.		.NE.	.DS.	IFS Financial Services, Inc.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-5098714			Trevi Apartment Holdings, LLC	.AZ.	.N/A.		WIS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	29.840	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	.OH.	.N/A.		Tri-State Ventures II, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	12.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	.OH.	.N/A.		Tri-State Ventures, LLC	Ownership.	0.631	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542563			Tri-State Ventures II, LLC	.OH.	.N/A.		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.	.N/A.		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.	.N/A.		Integrity Life Insurance Co.	Ownership.	14.810	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		National Integrity Life Insurance Co.	Ownership.	14.810	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		The Lafayette Life Insurance Co.	Ownership.	29.630	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		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.	.N/A.		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.	.N/A.		WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-4132070			Vernazza Housing Investor Holdings,LLC	.FL.	.N/A.		WIS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-2226959			View High Apts Investor Holdings, LLC	.MO.	.N/A.		WIS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	36-4107014			Vining's Trace	.OH.	.N/A.		WIS Real Estate Holdings LLC	Ownership.	99.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	72-1388989			Vulcan Hotel LLC	.AL.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	25.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1665321			W Apt. Investor Holdings, LLC	.NC.	.N/A.		WIS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-0846576			W&S Brokerage Services, Inc.	.OH.	.DS.		Western-Southern Life Assurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	Y.	
.0836	Western-Southern Group	.00000	31-1334221			W&S Financial Group Distributors, Inc.	.OH.	.DS.		Western-Southern Life Assurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-1744878			Warm Springs Apt. Holdings, LLC	.NV.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1413821			Western & Southern Agency, Inc.	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732404			Western & Southern Financial Group, Inc.	.OH.	.UPI.		Western & Southern Mutual Holding Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	06-1804434			Western & Southern Investment Holdings LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732405			Western & Southern Mutual Holding Co.	.OH.	.UPI.		Western & Southern Mutual Holding Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	92622	31-1000236			Western-Southern Life Assurance Co.	.OH.	.RE.		The Western & Southern Life Insurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732344			Windsor Hotel LLC	.CT.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	25.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-4930979			WL Apartments Holdings, LLC	.OH.	.N/A.		2017 Houston Trust Agreement	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1317879			Wright Exec Hotel LTD Partners	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	60.490	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-1182451			WS Airport Exchange GP LLC	.KY.	.N/A.		WS Real Estate Holdings LLC	Ownership.	74.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-2820067			WS CEH LLC	.OH.	.N/A.		WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1303229			WS Country Place GP LLC	.GA.	.N/A.		WS Real Estate Holdings LLC	Ownership.	90.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-0998084			WS Lookout JV LLC	.KY.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	06-1804432			WS Real Estate Holdings LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-1515960			WSA Commons LLC	.GA.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	33-1058916			WSALD NPH LLC	.PA.	.N/A.		WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP	.OH.	.N/A.		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.	.N/A.		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.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC	.OH.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC	.OH.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC	.TX.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC	.CT.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	24.490	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843962			WSLR Skypoint LLC	.KY.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC	.OH.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC	.TX.	.N/A.		WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	

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.

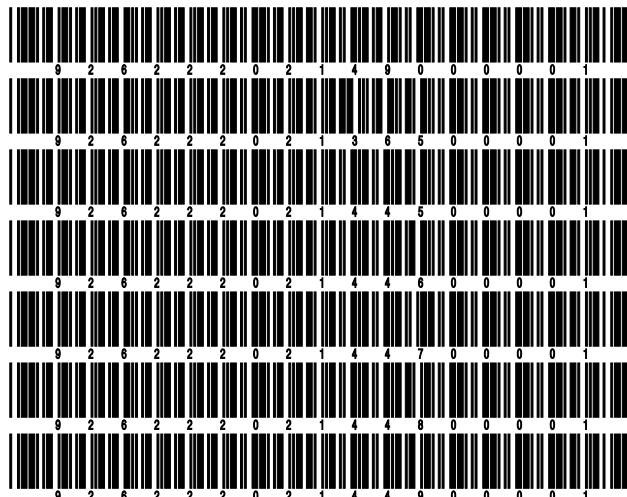
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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



STATEMENT AS OF MARCH 31, 2021 OF THE Western-Southern Life Assurance Company  
**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE****SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	1,964,024,430	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 .....	5,236,968	89,746,202
7. Deduct amounts received on disposals .....		
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 Year to Date	2 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 Year to Date	2 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
<b>BONDS</b>								
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
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	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	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	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

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

## **SCHEDULE DA - PART 1**

Short-Term Investments

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

## **SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	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 Year To Date	2 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
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>236,102,168</b>	<b>204,632,444</b>

Schedule A - Part 2 - Real Estate Acquired and Additions Made  
**N O N E**

Schedule A - Part 3 - Real Estate Disposed  
**N O N E**

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

**SCHEDULE B - PART 2**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	State						
0001220	Washington	DC		09/26/2019	4.750	0	2,461,958	86,400,000
0001223	Washington	DC		02/14/2020	3.650	0	1,000,000	98,500,000
0001242	Frisco	TX		01/25/2021	3.000	26,000,000	0	60,800,000
0001244	Centerville	OH		03/29/2021	3.250	42,230,000	0	72,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						68,230,000	3,461,958	318,200,000
0899999. Total Mortgages in good standing						68,230,000	3,461,958	318,200,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						68,230,000	3,461,958	318,200,000

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	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 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
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
0299999. Mortgages with partial repayments						808,190,065	0	0	0	0	0	0	0	5,236,967	0	0	0
0599999 - 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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	1F	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	JL	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 BPSOFLI Structured Note	Wilmington	DE	Benefit Street Partners BPSOFLI 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

E03

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempor- ary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value on Disposal							
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	0	0	73,080
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	03/12/2021	5,007,239	0	0	0	0	0	0	112,339	112,339	112,339	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							112,339	0	0	0	0	0	0	112,339	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	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	388,564
Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11		04/01/2018	02/01/2021	801,383	0	0	0	0	0	0		801,383		801,383	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
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
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							3,074,050	0	0	0	0	0	0		3,074,050		3,074,050	0	0	428,717
000000-00-0	KCJAXX NNN INDUSTRIAL INV HOLDINGS,LLC 43.20% PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY	JACKSONVILLE	FL	Cash Return	07/27/2020	03/04/2021	49,892,146								12,930		12,930			774,612

## 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 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempor- ary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative 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
<b>0599999. Subtotal - Bonds - U.S. Governments</b>					12,296,267		9,594,895	58,005	<b>XXX</b>
03846J-AB-6	ARAB REPUBLIC OF EGYPT SOVEREIGN 5.875% 02/16/31	D.	.02/08/2021	CITIGROUP GLOBAL MKTS	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		.0	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		.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
<b>1099999. Subtotal - Bonds - All Other Governments</b>					42,045,992		41,950,000	137,352	<b>XXX</b>
30318C-AJ-6	FRESB 2021-S8 82 X1 1.136% 10/25/40		.01/14/2021	WELLS FARGO	3,517,992		.0	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
3136BA-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	.0		.0	.106	1.A
3137BB-G5-0	FHMS K037 X1 0.952% 01/25/24		.02/16/2021	BREAN CAPITAL LLC	2,192,515		.0	43,539	1.A
3137BD-4R-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
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>					22,121,115		83,012,615	167,433	<b>XXX</b>
72304#-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	1.0 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	.0		.0	.0	1.0 FE
056010-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-MM1 B 1.058% 01/15/34		.01/05/2021	MORGAN STANLEY FIXED INC	8,000,000		8,000,000	.0	1.0 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-AB-6	BX 2021-LBA BV 1.158% 02/15/36		.02/03/2021	BANK of AMERICA SEC	18,667,000		18,667,000	.0	1.0 FE
05609B-AX-7	BX 2021-LBA XWCP 0.118% 02/15/36		.02/04/2021	BANK of AMERICA SEC	.0		.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	SUBC 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-IICM 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	4.A FE
17318U-AE-4	CGCM 2012-GC8 AAB 2.608% 09/10/45		.01/14/2021	BANK of AMERICA SEC	.0		.0	.12	1.A FM
17318U-AE-4	CGCM 2012-GC8 AAB 2.608% 09/10/45		.01/14/2021	BANK of AMERICA SEC	.66,120		.65,243	.05	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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative 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
24704B-AC-8	DEFT 2019-1 A2 2.780% 08/23/21 .....		.01/04/2021	MITSUBISHI UFJ SECURITIES .....	126,815		.126,681		.137
25525P-AB-3	DIVERSIFIED HEALTHCARE T 4.375% 03/01/31 .....		.02/03/2021	WELLS FARGO .....	4,869,000		4,869,000		.0
26209X-AA-9	HONK 2020-1 A2 3.786% 07/20/50 .....		.03/25/2021	BARCLAYS .....	1,305,646		1,243,750		.9,025
281020-AS-6	EDISON INTERNATIONAL 5.375% 03/15/26 .....		.03/02/2021	WELLS FARGO .....	20,000,000		20,000,000		.0
30165Y-AE-3	EART 2017-3A C 3.680% 07/17/23 .....		.03/09/2021	SOCIETE GENERALE .....	287,082		.281,885		.749
302491-AV-7	FMC CORP 4.500% 10/01/49 .....		.01/21/2021	SUNTRUST .....	6,781,125		.5,350,000		.76,238
30291Y-AJ-9	FREMF 2014-K716 B 3.903% 08/25/47 .....		.03/26/2021	SOCIETE GENERALE .....	201,195		.200,000		.629
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
338430-AG-9	FCAT 2017-1 D 4.230% 05/15/23 .....		.03/17/2021	SOCIETE GENERALE .....	196,535		.193,199		.91
33844K-AC-0	FCAT 2017-3 C 2.910% 09/15/23 .....		.03/17/2021	SOCIETE GENERALE .....	145,529		.144,178		.47
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
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25 .....		.01/04/2021	BANK OF AMERICA SEC .....	32,482		.31,000		.532
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
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
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
36192B-AY-3	GSMS 2012-G66 A3 3.482% 01/10/45 .....		.02/16/2021	BMO CAPITAL MARKETS CORP .....	10,413		.10,304		.17
36192B-AY-3	GSMS 2012-G66 A3 3.482% 01/10/45 .....		.02/16/2021	BMO CAPITAL MARKETS CORP .....	492,998		.487,815		.802
36255M-AN-7	GSMS 2017-SL1 E 4.591% 10/10/32 .....		.03/24/2021	WELLS FARGO .....	8,531,217		.8,586,000		.16,733
382550-BJ-9	GOODYEAR TIRE & RUBBER 5.250% 04/30/31 .....		.03/31/2021	CITIGROUP GLOBAL MKTS .....	500,000		.500,000		.0
431318-AU-8	HILCORP ENERGY 5.750% 02/01/29 .....		.02/26/2021	Various .....	386,037		.375,000		.1,941
44267D-FA-4	HOWARD HUGHES CORP 4.375% 02/01/31 .....		.03/04/2021	JANE STREET EXECUTION SERVICES .....	246,945		.250,000		.1,094
44891A-BT-3	HYUNDAI CAPITAL AMERICA 1.800% 01/10/28 .....		.01/06/2021	Various .....	8,975,200		.9,000,000		.0
46412Q-AE-7	IRIHE 2006-2 2A4 6.670% 02/25/36 .....		.03/01/2021	Interest Capitalization .....	0		.0		.0
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
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
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
46637W-AD-5	JPMCC 2012-CBX A4 3.483% 06/15/45 .....		.01/07/2021	BANK OF AMERICA SEC .....	22,002		.21,646		.21
46637W-AD-5	JPMCC 2012-CBX A4 3.483% 06/15/45 .....		.03/10/2021	Various .....	319,700		.314,818		.1,020
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
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
48254C-AJ-4	KIND 2021-KD1P B 0.908% 12/15/37 .....		.01/28/2021	Various .....	20,007,500		.20,000,000		.739
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
53218C-AC-4	LIFE 2021-BMR B 0.988% 03/15/38 .....		.03/18/2021	DEUTSCHE BANK .....	35,000,000		.35,000,000		.0
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
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
59001K-AH-3	MERITOR INC 4.500% 12/15/28 .....		.03/04/2021	Various .....	789,281		.763,000		.8,367
591894-CC-2	METROPOLITAN EDISON 4.300% 01/15/29 .....		.01/08/2021	Various .....	321,665		.286,000		.6,015
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
61691A-BM-4	MSC 2015-USBB XA 0.874% 12/15/48 .....		.02/24/2021	BREAN CAPITAL LLC .....	1,704,602		.0		.29,551
61691L-AG-4	MSC 2017-CLS B 0.958% 11/15/34 .....		.03/23/2021	MORGAN STANLEY FIXED INC .....	300,000		.300,000		.80
61763Q-AA-9	MSC 2014-CPT A 3.350% 07/13/29 .....		.01/11/2021	BARCLAYS .....	201,305		.200,000		.223
61765T-AG-8	MSBM 2015-C25 XA 1.053% 10/15/48 .....		.03/10/2021	BREAN CAPITAL LLC .....	3,072,926		.0		.25,305
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37 .....		.03/31/2021	J P MORGAN SEC .....	369,662		.277,000		.6,575
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
62919T-AA-4	NMEF 2021-A A1 0.341% 03/15/22 .....		.03/10/2021	SUNTRUST .....	200,000		.200,000		.0
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
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51 .....		.03/30/2021	Various .....	38,676,844		.38,667,000		.1,792
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
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
67190A-AC-0	OAKIG 2021-1A A3 2.800% 01/20/51 .....		.01/20/2021	CREDIT SUISSE FIRST BOSTON .....	749,807		.750,000		.0
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
677415-CT-6	OHIO POWER COMPANY 1.625% 01/15/31 .....		.01/05/2021	WELLS FARGO .....	4,992,150		.5,000,000		.0
680665-AK-2	OLIN CORPORATION 5.000% 02/01/30 .....		.02/24/2021	Various .....	.397,186		.376,000		.1,201
681936-BN-9	OMEGA HEALTHCARE 3.250% 04/15/33 .....		.03/03/2021	J P MORGAN SEC .....	14,895,600		.15,000,000		.0
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
68389X-BZ-7	ORACLE CORP 3.650% 03/25/41 .....		.03/22/2021	WELLS FARGO .....	9,932,600		.10,000,000		.0

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693627-AY-7	PSI ENERGY 6.120% 10/15/35		.03/15/2021	MARKET AXESS	6,455,730				.125,660
706451-BG-5	PEMEX FINANCE LTD 6.625% 06/15/35		.02/01/2021	JPM FUNDS RECAP	615,550				5,742
737446-AR-5	POST HOLDINGS INC 4.500% 09/15/31		.02/24/2021	GOLDMAN SACHS	14,375,000				3.B FE
74331M-AA-4	PROG 2018-SFR3 A 3.880% 10/17/35		.01/28/2021	WELLS FARGO	203,713				0
74332U-AC-1	PROG 2018-SFR2 B 3.841% 08/17/35		.01/14/2021	INTL FCSTONE FINANCIAL INC	202,844				1.A FE
74333U-AD-3	PROG 2017-SFR1 B 3.017% 08/17/34		.01/14/2021	INTL FCSTONE FINANCIAL INC	202,438				1.B FE
81746W-CE-6	SEMT 2018-CH3 B1B 4.817% 08/25/48		.01/26/2021	BROWNSTONE INV GROUP LLC	19,934				.302
81746W-CE-6	SEMT 2018-CH4 B1B 4.817% 08/25/48		.01/26/2021	BROWNSTONE INV GROUP LLC	6,715,467				.67
83012A-AA-7	SIXTH STREET SPECIALTY LENDING 2.500% 08/01/26		.01/27/2021	BANK OF AMERICA SEC	5,658,276				1.C FM
845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		.03/01/2021	Various	416,982				2.C FE
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46		.01/25/2021	BANK of AMERICA SEC	24,996,893				15,920
87303*-AA-9	THL Credit 5.000% 12/03/24		.03/11/2021	Various	1,513,312				1.E PL
88315L-AO-1	TMCL 2021-2A A 2.230% 04/20/46		.03/24/2021	BANK of AMERICA SEC	21,151,217				1.F FE
89169E-AA-7	TPMT 2017-5 A1 0.709% 02/25/57		.02/03/2021	BMO CAPITAL MARKETS CORP	16,649				4
89169E-AA-7	TPMT 2017-5 A1 0.709% 02/25/57		.02/03/2021	BMO CAPITAL MARKETS CORP	184,162				1.F FM
89173H-AD-8	TPMT 2017-2 M2 3.750% 04/25/57		.03/02/2021	BMO CAPITAL MARKETS CORP	15,632,813				1.D FM
89173U-AD-9	TPMT 2017-4 M2 3.250% 06/25/57		.03/10/2021	PIPER JAFFRAY	15,787,500				1.E FM
89180D-AA-4	TPHT 2021-HE1 A1 0.918% 02/25/63		.02/22/2021	J P MORGAN SEC	199,994				1.B FE
89566E-AD-0	TRISTATE GEN/TRANS ASSN 6.000% 06/15/40		.03/25/2021	SEAPORT GROUP LLC	24,887,545				322,233
90138F-AD-4	TWILIO INC - A 3.875% 03/15/31		.03/04/2021	J P MORGAN SEC HI-YIELD	5,000,000				3.C FE
90276X-AQ-8	UBSCM 2018-C11 A1 3.211% 06/15/51		.03/03/2021	BARCLAYS	80,636				29
92343V-GK-4	VERIZON COMMUNICATIONS 3.400% 03/22/41		.03/11/2021	MORGAN STANLEY FIXED INC	14,991,300				1.A FE
92553P-AU-6	VIACOM INC. 5.850% 09/01/43		.03/12/2021	CREDIT SUISSE FIRST BOSTON	6,368,900				12,188
96042G-AJ-1	WILAKE 2018-3A C 3.610% 10/16/23		.01/29/2021	BNP SECURITIES	206,448				349
96042G-AL-6	WILAKE 2018-3A D 4.000% 10/16/23		.01/12/2021	SOCIETE GENERALE	206,352				644
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		.02/25/2021	Various	386,423				4.4 FE
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A.	.02/04/2021	Various	449,922				9,620
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A.	.02/22/2021	Various	1,864,125				4.B FE
70137W-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	A.	.03/29/2021	Various	5,992,116				0
00100V-AJ-9	ACIS 2014-4A, D 3.296% 05/01/26	D.	.01/13/2021	ROBERT W. BAIRD	9,286,050				63,360
00119V-AA-7	AGL 2020-6A A1 2.172% 07/20/31	D.	.02/23/2021	ROBERT W. BAIRD	251,325				544
00489T-AG-1	ACR 2021-FL4 C 1.861% 12/18/37	D.	.02/03/2021	Various	10,307,500				633
035198-AD-2	ANGOLA 8.000% 11/26/29	D.	.03/10/2021	CITIGROUP GLOBAL MKTS	691,250				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				271,639
09261M-AA-4	BLKMM 2021-6A A 1.922% 04/20/33	D.	.02/08/2021	BARCLAYS	12,000,000				0
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D.	.03/16/2021	CITIGROUP GLOBAL MKTS	649,188				5,092
13877E-AG-7	CANYC 2021-1A C 2.173% 04/15/34	D.	.03/22/2021	J P MORGAN SEC	1,000,000				1.F FE
143658-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27	D.	.02/11/2021	Various	695,254				1,916
24460E-AA-0	DPATH 2021-1A A1 1.873% 04/17/33	D.	.03/26/2021	Greensedge	16,000,000				0
26252J-AS-7	DRSLF 2019-75A AR2 1.263% 04/15/34	D.	.02/22/2021	J P MORGAN SEC	21,425,000				1.A FE
29646A-AC-0	ESKOM HOLDINGS LIMITED 6.350% 08/10/28	D.	.02/08/2021	JPM FUNDS RECAP	3,322,500				3.C FE
30069L-AE-8	XAN 2019-RS07 B 1.808% 04/15/36	D.	.02/04/2021	WELLS FARGO	5,000,000				6,088
40049J-BA-4	GRUPO TELEVISA SAB 5.000% 05/13/45	D.	.03/11/2021	Various	10,931,650				1.D FE
42704R-AA-9	HEPA 2021-FL1 A 1.158% 02/18/38	D.	.02/10/2021	CITIGROUP GLOBAL MKTS	26,536,000				0
67570Q-AK-7	OCP 2019-16A AR 1.234% 04/10/33	D.	.03/08/2021	RBC/DAIN	8,180,000				37,707
69290L-AE-7	PFP 2021-7 B 1.508% 04/14/38	D.	.03/03/2021	WELLS FARGO	10,500,000				0
69290L-AG-2	PFP 2021-7 C 1.758% 04/14/38	D.	.03/03/2021	WELLS FARGO	13,500,000				0
76761R-AY-5	RSRVA 2016-3A ARR 1.284% 01/18/34	D.	.03/01/2021	GOLDMAN SACHS	20,400,000				1.A FE
82620K-BF-9	SIEMENS 2.875% 03/11/41	D.	.03/02/2021	MORGAN STANLEY FIXED INC	14,965,950				0
87276W-AA-4	TRTX 2021-FL4 A 1.308% 03/15/38	D.	.03/25/2021	WELLS FARGO	15,000,000				1.A FE
87276W-AC-7	TRTX 2021-FL4 AS 1.508% 03/15/38	D.	.03/25/2021	WELLS FARGO	10,000,000				0
P4001*-AA-2	ENWAES PP 3.150% 02/09/28	D.	.02/02/2021	PRIVATE PLACEMENT	10,000,000				0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							891,431,833	864,663,108	2,135,511
01852T-AC-7	ALLFIRST PFD CAP TRUST 1.741% 07/15/29		.02/22/2021	J P MORGAN SEC	9,665,000				XXX
320808-AD-0	FIRST MARYLAND CAPITAL 1.241% 01/15/27		.02/04/2021	IMPERIAL CAPITAL LLC	8,621,760				7,432
4699999. Subtotal - Bonds - Hybrid Securities							18,286,760	18,981,000	26,779

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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 4.C FE	
12510M-AB-5	CORR PARENT INC TL B 1L 03/05/28		.03/05/2021	COMI 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	
29267Y-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	ERESARCH TECHNOLOGY INC TL B 1L 02/04/27		.01/08/2021	GOLDMAN SACHS	750,000		.750,000		0 4.C FE	
36166U-AB-3	GCI 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	1,328,670		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		.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	VERTI V 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	
G93368P-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	
M2820E-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	GARDIA 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	NUNWEI TECHNOLOGIES TL 1L 10/30/23		.01/04/2021	BMO CAPITAL MARKETS CORP	499,375		.500,000		0 4.A FE	
C7365B-AB-2	POINTCLIKCARE 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	AADVANTAGE LOYALTY IP TL 1L 03/10/28	C.	.03/10/2021	BARCLAYS	990,000		1,000,000		0 3.B FE	
24736C-B5-2	SKYMIILES 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
8399999. Total - Bonds						1,050,179,374		1,081,462,125		2,525,080 XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX			XXX
8999998. Total - Preferred Stocks - Part 5						XXX		XXX		XXX
8999999. Total - Preferred Stocks						0	XXX			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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative 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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.36176F-2C-1	G2 G2 765171 4.700% 12/20/61		03/01/2021	Paydown .....	.110	.110	.116	.0	.(7)	0	0	.(7)	0	.110	.0	.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	0	(44)	0	0	.0	.0	.0	.0	11	10/20/2043	1.A	
	Government National Mortgage Association 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	0	(63)	0	.4,293	.0	.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	0	.5	0	.176	.0	.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	0	.2	0	.105	.0	.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	0	(4)	0	.335	.0	.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	0	.289	.0	.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	0	.5	0	.857	.0	.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	0	.15	0	.698	.0	.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	0	.2	0	.402	.0	.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	0	.6	0	.1,046	.0	.0	.0	.0	14	06/15/2024	1.A	
.36205R-4A-2	GNMA 30 YR GN 398717 7.500% 06/15/26		03/01/2021	Paydown .....	295	295	295	295	0	0	0	0	0	0	.295	.0	.0	.0	.0	4	06/15/2026	1.A	
.36206J-J6-2	GNMA 30 YR GN 412583 7.500% 04/15/26		03/01/2021	Paydown .....	218	218	212	215	0	.3	0	0	.3	0	.218	.0	.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	0	.156	.0	.0	.0	.0	2	05/15/2027	1.A	
.36206M-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	0	.108	.0	.0	.0	.0	0	01/15/2026	1.A	
.36206H-BG-7	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	0	.5	0	.1,785	.0	.0	.0	.0	22	02/15/2026	1.A	
.36206U-3S-6	GNMA 30 YR GN 422109 7.500% 04/15/27		03/01/2021	Paydown .....	558	558	549	552	0	.6	0	0	.6	0	.558	.0	.0	.0	.0	7	04/15/2027	1.A	
.36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		03/01/2021	Paydown .....	798	798	803	800	0	(2)	0	0	(2)	0	.798	.0	.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	0	.145	.0	.0	.0	.0	2	06/15/2026	1.A	
.36207J-DZ-3	GNMA 30 YR GN 431320 7.500% 09/15/26		03/01/2021	Paydown .....	843	843	846	843	0	0	0	0	0	0	.843	.0	.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	0	(5)	0	.753	.0	.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	0	.149	.0	.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	0	(4)	0	.1,039	.0	.0	.0	.0	13	12/15/2026	1.A	
.36207U-D8-8	GNMA 30 YR GN 441217 7.500% 11/15/26		03/01/2021	Paydown .....	341	341	342	341	0	0	0	0	0	0	.341	.0	.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	0	.1	0	.311	.0	.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	0	.144	.0	.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	0	.6	0	.460	.0	.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	0	(3)	0	.1,449	.0	.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	0	(6)	0	.452	.0	.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	0	(13)	0	.1,650	.0	.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	0	(49)	0	.6,600	.0	.0	.0	.0	100	12/15/2028	1.A	
.36209C-GZ-4	GNMA 30 YR GN 468088 7.000% 07/15/28		03/01/2021	Paydown .....	895	895	908	901	0	(6)	0	0	(6)	0	.895	.0	.0	.0	.0	10	07/15/2028	1.A	
.36209G-6M-2	GNMA 478766 7.500% 11/15/29		03/01/2021	Paydown .....	161	161	161	161	0	1	0	0	1	0	.161	.0	.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	0	(11)	0	.1,521	.0	.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	0	.458	.0	.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	0	1	0	.213	.0	.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	0	1	0	.623	.0	.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	0	(9)	0	.1,239	.0	.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	606	605	0	1	0	0	1	0	.606	.0	.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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol					
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value												
.383785-DY-0	GNR 2012-22 10 0.389% 10/16/53		03/01/2021	Paydown .....	0	0	.77,335	.18,322	0	-(18,322)	0	0	0	0	0	0	0	0	0	0	2,431	.10/16/2053	1.A .....			
.383785-RJ-0	GNR 2012-35 B 3.406% 11/16/43		03/01/2021	Paydown .....	1,436	1,436	1,635	1,585	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.11/16/2043	1.A .....		
.383788-TK-5	GNR 2012-53 10 1.080% 03/16/47		03/01/2021	Paydown .....	0	0	1,085,544	182,715	0	-(182,715)	0	0	0	0	0	0	0	0	0	0	0	0	.145,678	.03/16/2047	1.A .....	
.38378K-DQ-9	GNR 2013-46 10 1.038% 08/16/42		03/01/2021	Paydown .....	0	0	.89,333	.16,309	0	-(16,309)	0	0	0	0	0	0	0	0	0	0	0	0	.5,917	.08/16/2042	1.A .....	
.38378K-YB-9	GNR 2013-105 10 0.338% 06/16/54		03/01/2021	Paydown .....	0	0	14,912	9,481	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.839	.06/16/2054	1.A .....
.38378N-5K-5	GNR 2014-73 10 0.529% 04/16/56		03/01/2021	Paydown .....	0	0	14,388	14,380	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.603	.04/16/2056	1.A .....
.38378N-F9-9	GNR 2014-50 10 0.662% 09/16/55		03/01/2021	Paydown .....	0	0	312,185	279,750	0	-(279,750)	0	0	0	0	0	0	0	0	0	0	0	0	0	.35,498	.09/16/2055	1.A .....
.38378X-SP-2	GNR 2015-9 10 0.797% 02/16/49		03/01/2021	Paydown .....	0	0	344,585	344,359	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.54,370	.02/16/2049	1.A .....
.38378X-FU-0	GNR 2014-112 10 0.788% 01/16/48		03/01/2021	Paydown .....	0	0	.97,243	.97,165	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.5,053	.01/16/2048	1.A .....
.38378X-SH-5	GNR 2014-143 10 0.596% 02/16/48		03/01/2021	Paydown .....	0	0	387,258	386,815	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.102,367	.02/16/2048	1.A .....
.38379K-4K-1	GNR 2015-160 10 0.811% 01/16/56		03/01/2021	Paydown .....	0	0	5,171	4,007	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.140	.01/16/2056	1.A .....
.38379K-X6-0	GNR 2015-145 10 0.760% 07/16/57		03/01/2021	Paydown .....	0	0	468,745	424,523	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.82,452	.07/16/2057	1.A .....
.38379U-NF-9	GNR 2016-45 10 0.911% 02/16/58		03/01/2021	Paydown .....	0	0	.97,089	.86,750	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.5,975	.02/16/2058	1.A .....
.38379U-R6-5	GNR 2016-133 10 0.927% 12/16/57		03/01/2021	Paydown .....	0	0	367,492	367,284	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.58,455	.12/16/2057	1.A .....
.38379U-RP-3	GNR 2016-70 10 0.841% 04/16/58		03/01/2021	Paydown .....	0	0	1,334,648	1,144,890	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.123,882	.04/16/2058	1.A .....
.38379U-TJ-5	GNR 2016-72 10 0.844% 12/16/55		03/01/2021	Paydown .....	0	0	182,035	.77,735	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.12,847	.12/16/2055	1.A .....
.38379U-IM-4	GNR 2016-88 10 0.970% 03/16/58		03/01/2021	Paydown .....	0	0	321,407	155,122	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.27,560	.03/16/2058	1.A .....
.38382A-LN-3	GNR 2019-123 H 4.000% 10/20/49		03/01/2021	Paydown .....	0	0	.77,745	.77,475	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.4,615	.10/20/2049	1.A .....
.38382H-S6-8	GNR 2020-123 1Q 2.500% 08/20/50		03/01/2021	Paydown .....	0	0	.32,043	.30,763	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.1,204	.08/01/2050	1.A .....
.38382M-BT-5	GNR 2020-189 H 3.000% 12/20/50		03/01/2021	Paydown .....	0	0	.40,816	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.1,504	.12/20/2050	1.A FE
05999999. 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%	D...	02/09/2021	DEUTSCHE BANK			.783,230	.700,000	.567,000	.567,779	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%	D...	02/02/2021	JEFFERIES & CO			.679,350	.700,000	.628,250	.637,642	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...	03/10/2021	BARCLAYS LONDON			.304,560	.300,000	.300,750	.300,683	0	.28	0	.28	0	.300,712	0	.3,848	.3,848	.10,264	.09/25/2032	.4.B FE				
10999999. 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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol					
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value												
..041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100%		07/01/43			Redemption	100,000.00			38,692	38,692	38,692	0	0	0	0	0	0	0	0	0	0	0	0		
..196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		03/02/2021			Redemption	100,000.00			249,732	249,732	249,732	0	0	0	0	0	0	0	0	0	0	0	1,838		
..196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50		03/02/2021			Redemption	100,000.00			55,000	55,000	58,089	57,749	0	(2,749)	0	0	0	0	0	0	0	0	0		
..30316K-AE-1	FRESB 2020-SB78 X1 1.175% 06/25/40		03/01/2021			Paydown	0	0		0	33,331	32,391	0	(32,391)	0	(32,391)	0	0	0	0	0	0	0	986		
..30318C-AJ-6	FRESB 2021-SB 82 X1 1.136% 10/25/40		03/01/2021			Paydown	62,701	62,701	4,938	0	0	0	57,763	0	0	0	0	0	0	0	0	0	0	0		
..30711X-CB-8	CAS 2016-C02 1M2 6.10% 09/25/28		03/25/2021			Paydown	27,046	27,046	29,483	28,134	0	0	(1,088)	0	0	(1,088)	0	0	0	0	0	0	0	0		
..31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		03/01/2021			Paydown	404	404	407	404	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
..31288J-AH-9	FGLMC FG C79008 5.500% 05/01/73		03/01/2021			Paydown	4,057	4,057	3,993	4,005	0	0	51	0	0	51	0	0	0	0	0	0	0	0		
..3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		03/01/2021			Paydown	1,763	1,763	1,774	1,766	0	0	(3)	0	0	(3)	0	0	0	0	0	0	0	0		
..3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		03/01/2021			Paydown	198	198	200	199	0	0	(1)	0	0	(1)	0	0	0	0	0	0	0	0		
..3128F8-AY-8	FHLMC FG D68123 7.000% 02/01/26		03/01/2021			Paydown	633	633	631	631	0	0	2	0	0	2	0	0	0	0	0	0	0	0		
..3128F8-BH-4	FHLMC FG D68140 7.000% 02/01/26		03/01/2021			Paydown	1,135	1,135	1,131	1,132	0	0	3	0	0	3	0	0	0	0	0	0	0	0		
..3128F8-CA-8	FHLMC FG D68165 7.000% 02/01/26		03/01/2021			Paydown	891	891	885	887	0	0	4	0	0	4	0	0	0	0	0	0	0	0		
	FREDDITEMAC STRIP 270 FHS 270 300 3.000%																							10		
..3128HX-II7-6	08/15/42		03/01/2021			Paydown	269,616	269,616	280,190	276,759	0	0	(7,143)	0	0	(7,143)	0	0	0	0	0	0	0	0	1,363	
..3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		03/01/2021			Paydown	53,962	53,962	54,889	54,290	0	0	(328)	0	0	(328)	0	0	0	0	0	0	0	0	426	
..3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		03/01/2021			Paydown	19,557	19,557	20,067	19,746	0	0	(190)	0	0	(190)	0	0	0	0	0	0	0	0	142	
..3128PT-AB-6	F FG C91718 3.000% 08/01/33		03/01/2021			Paydown	912,810	912,810	912,097	912,041	0	0	770	0	0	770	0	0	0	0	0	0	0	0	4,274	
..3128PT-QA-4	F FG C91349 4.500% 12/01/30		03/01/2021			Paydown	230,242	230,242	239,596	237,036	0	0	(6,793)	0	0	(6,793)	0	0	0	0	0	0	0	0	1,831	
..3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		03/01/2021			Paydown	31,301	31,301	31,908	31,531	0	0	(229)	0	0	(229)	0	0	0	0	0	0	0	0	228	
..3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		03/01/2021			Paydown	10,918	10,918	11,163	11,012	0	0	(94)	0	0	(94)	0	0	0	0	0	0	0	0	91	
..3128PQ-OX-2	FGLMC J1370 4.000% 12/01/24		03/01/2021			Paydown	38,645	38,645	39,518	38,996	0	0	(351)	0	0	(351)	0	0	0	0	0	0	0	0	263	
..3128PP-LS-6	F FG J12137 4.500% 05/01/25		03/01/2021			Paydown	25,518	25,518	26,491	25,979	0	0	(461)	0	0	(461)	0	0	0	0	0	0	0	0	218	
..3128PR-V8-9	F FG J12439 4.500% 06/01/25		03/01/2021			Paydown	34,349	34,349	36,517	35,440	0	0	(1,091)	0	0	(1,091)	0	0	0	0	0	0	0	0	298	
..3128PR-YD-5	F FG J12505 4.500% 07/01/25		03/01/2021			Paydown	30,677	30,677	32,613	31,663	0	0	(986)	0	0	(986)	0	0	0	0	0	0	0	0	202	
..3128PT-6X-8	F FG J14486 3.000% 02/01/26		03/01/2021			Paydown	189,540	189,540	183,440	186,039	0	0	3,501	0	0	3,501	0	0	0	0	0	0	0	0	898	
..3128QF-LV-2	FHLMC FH 1B7189 3.077% 03/01/36		03/01/2021			Paydown	1,873	1,873	1,926	0	0	0	(53)	0	0	(53)	0	0	0	0	0	0	0	0	0	11
..3128S4-DY-0	FHARM FH 100119 2.680% 09/01/36		01/01/2021			Paydown	(107)	(107)	(113)	23	0	0	(129)	0	0	(129)	0	0	0	0	0	0	0	0	0	0
..3128S4-DY-0	FHARM FH 100119 2.680% 09/01/36		03/01/2021			Paydown	2,501	2,501	2,638	2,611	0	0	(111)	0	0	(111)	0	0	0	0	0	0	0	0	0	14
..312914-6X-7	FHLMC-GNMA FH G 7 B 1.000% 04/25/23		03/25/2021			Paydown	534	534	545	534	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	
..31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		03/01/2021			Paydown	120	120	127	125	0	0	(4)	0	0	(4)	0	0	0	0	0	0	0	0	1	
..31300L-CF-0	FHARM FG 88170 2.235% 12/01/39		03/01/2021			Paydown	130	130	135	0	0	0	(5)	0	0	(5)	0	0	0	0	0	0	0	0	0	0
..31326T-DZ-5	F FG U80120 3.500% 12/01/32		03/01/2021			Paydown	427,989	427,989	451,060	447,128	0	0	(19,139)	0	0	(19,139)	0	0	0	0	0	0	0	0	3,342	
..31326T-H3-2	F FG U80250 3.500% 03/01/33		03/01/2021			Paydown	401,981	401,981	423,650	420,057	0	0	(18,076)	0	0	(18,076)	0	0	0	0	0	0	0	0	2,164	
..31326T-LE-3	F FG U80325 3.500% 05/01/33		03/01/2021			Paydown	372,461	372,461	392,539	389,269	0	0	(16,808)	0	0	(16,808)	0	0	0	0	0	0	0	0	2,646	
..3132H3-K5-1	F FG U90316 4.000% 10/01/42		03/01/2021			Paydown	81,514	81,514	81,514	87,692	0	0	0	0	0	0	0	0	0	0	0	0	0	540		
..3132H7-BY-9	F FG U99054 4.000% 06/01/43		03/01/2021			Paydown	677,539	677,539	729,390	726,320	0	0	(48,781)	0	0	(48,781)	0	0	0	0	0	0	0	4,222		
..3132H7-C4-4	F FG U99090 4.000% 10/01/42		03/01/2021			Paydown	675,157	675,157	709,759	707,153	0	0	(31,996)	0	0	(31,996)	0	0	0	0	0	0	0	4,408		
..3132J2-2X-0	F FG K90793 3.000% 07/01/33		03/01/2021			Paydown	468,752	468,752	46																	

## 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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	3 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol		
											11	12	13	14	15 Total Foreign Change in Book/ Adjusted Carrying Value (11 + 12 - 13)									
313649-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2021	Paydown .....	129,616	129,616	0	0	746	0	746	0	0	0	0	0	0	0	0	0	0	0	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	0	0	2,005	0	2,005	0	0	0	0	0	0	0	0	0	0	0	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	0	0	(6,167)	0	(6,167)	0	0	0	0	0	0	0	0	0	0	0	05/29/2042	1.A .....
3136AX-K4-6	FNR 2017-67 ZA 4.000% 09/25/47		03/15/2021	Paydown .....	2,528,909	2,161,461	2,190,724	2,163,455	0	(493)	0	(493)	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	02/01/2035	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	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	09/01/2025	1.A .....
31379U-VC-8	FNMA FN 426507 6.000% 01/01/23		03/01/2021	Paydown .....	197	197	204	198	0	(1)	0	(1)	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	03/15/2037	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	0	0	0	0	0	0	0	0	0	12/15/2040	1.A .....
3137AP-PA-2	FHMS K018 X1 1.235% 01/25/22		03/01/2021	Paydown .....	0	0	0	0	0	(11,910)	0	(11,910)	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	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	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	07/15/2042	1.A .....
3137B2-DN-5	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	0	0	0	0	0	0	0	0	0	03/15/2040	1.A .....
3137B8-G5-0	FHMS K037 X1 0.952% 01/25/24		03/01/2021	Paydown .....	0	0	0	0	0	(9,914)	0	(9,914)	0	0	0	0	0	0	0	0	0	0	01/25/2024	1.A .....
3137BC-6T-2	FHR FHR 4361 IV 3.500% 05/15/44		03/01/2021	Paydown .....	128,853	128,853	127,861	128,409	0	445	0	445	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	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	0	0	0	0	0	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	0	0	0	0	0	05/25/2024	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	0	0	0	0	0	05/25/2025	1.A .....
3137BN-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	0	0	0	0	0	01/25/2025	1.A .....
3137BN-GH-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	0	0	0	0	0	02/25/2024	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	0	0	0	0	0	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	0	0	0	0	0	09/25/2026	1.A FE .....
3137F1-6G-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	0	0	0	0	0	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	0	0	0	0	0	01/25/2027	1.A .....
3137FL-YX-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	0	0	0	0	0	01/25/2029	1.A .....
3137FU-PE-8	FHR 4986 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	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	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	(11)	0	(11)	0	0	0	0	0	0	0	0	0	0	01/01/2028	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	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	01/01/2029	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	0	0	0	0	0	0	0	0	0	04/01/2030	1.A .....
31384V-UL-4	FNMA FN 355287 8.000% 05/01/30		03/01/2021	Paydown .....	480	480	482	481	0	(1)	0	(1)												

## 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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.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-MF-8	FN FN A04857 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-YB-8	FN FN A09734 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		
.3138W5-22-0	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		
.3138W-EQ-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		
.3138W8H-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		
.313900-03-2	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	0	0	0	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	0	.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-4	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-2	FNW 2003-W12 A26 5.000% 06/25/43		03/01/2021	Paydown		.16,951	.16,951	.16,939	.16,939	0	.12	0	.12	0	.16,951	0	0	0	.129	.06/25/2043	1.A		
FREDDIE MAC - CMO FHR 2531 Z 5.500%																							
.31393G-3L-6	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 A17 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		
.31393V-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	.603,321	.602,338	0	(2,338)	0	(2,338)	0	.600,983	0	0	0	.4,365	.11/15/2033	1.A		
.31394R-JY-6	FHLBC FHR 2754 PE 5.000% 02/15/34		03/01/2021	Paydown		.98,458	.98,458	.98,210	.99,210	0	(752)	0	(752)	0	.98,458	0	0	0	.748	.02/15/2034	1.A		
.31394R-VW-6	FHLBC 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		
.31396G-6F-1	FNR 2009-W9 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		
.31396G-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		
.31397O-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		
.31398F-JB-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	.20,823	.20,233	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	.68,853	.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 OH 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-B2-8	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-KW-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																							

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
.3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		03/01/2021	Paydown			136,243	136,627	138,896	0	(2,653)	0	136,243	0	0	0	0	0	0	786	10/01/2048	1.A	
.3140J-7-XL-4	FN FN BM3382 5.000% 03/01/27		03/01/2021	Paydown			13,501	13,501	13,934	0	(434)	0	13,501	0	0	0	0	0	0	111	03/01/2027	1.A	
.3140JJ-M-7	FN FN BN0011 4.000% 08/01/48		03/04/2021	Paydown			186,104	189,449	189,356	0	(3,252)	0	186,104	0	0	0	0	0	0	952	08/01/2048	1.A	
.3140JJ-WT-8	FN FN BN0657 4.000% 09/01/48		03/01/2021	Paydown			1,548,871	1,548,871	1,552,072	0	(3,201)	0	1,548,871	0	0	0	0	0	0	10,131	09/01/2048	1.A	
.3140JU-EX-3	FN FN BN1949 4.000% 10/01/48		03/01/2021	Paydown			2,345,439	2,345,439	2,355,883	0	(10,131)	0	(10,131)	0	0	0	0	0	0	0	14,763	10/01/2048	1.A
.31412E-OK-0	FNMA FN 922674 2.885% 04/01/36		03/01/2021	Paydown			1,991	1,991	2,088	0	(88)	0	1,991	0	0	0	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	399	0	0	(2)	0	397	0	0	0	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	11,760	0	(178)	0	11,581	0	0	0	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	0	(912)	0	72,542	0	0	0	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	3,986	0	(63)	0	3,923	0	0	0	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	0	(50)	0	3,887	0	0	0	0	0	0	32	05/01/2023	1.A	
.31416J-H4-6	FNMA FN AA1150 4.000% 04/01/23		03/01/2021	Paydown			383	383	416	0	(7)	0	(7)	0	0	0	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	0	(402)	0	55,919	0	0	0	0	0	0	311	11/01/2025	1.A	
.31416T-2P-3	FNMA FN AE9781 4.500% 07/01/24		03/01/2021	Paydown			54,347	54,347	55,272	0	(326)	0	54,347	0	0	0	0	0	0	397	07/01/2024	1.A	
.31417C-OF-5	FN FN AB5853 3.000% 08/01/32		03/01/2021	Paydown			436,010	436,010	433,490	0	2,520	0	2,520	0	0	0	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	1,271,074	0	1,064	0	1,272,138	0	0	0	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	0	2,357	0	1,241,128	0	0	0	0	0	0	7,058	08/01/2032	1.A	
.31417F-KT-4	FN FN AB4045 3.500% 02/01/33		03/01/2021	Paydown			418,870	418,870	447,929	0	(23,810)	0	418,870	0	0	0	0	0	0	3,492	02/01/2033	1.A	
.31417H-C5-1	FN FN AB9991 3.000% 07/01/33		03/01/2021	Paydown			100,206	100,206	100,113	0	111	0	100,206	0	0	0	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	0	(877)	0	99,085	0	0	0	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	0	(337)	0	126,590	0	0	0	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	0	(283)	0	73,679	0	0	0	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	0	(321)	0	28,126	0	0	0	0	0	0	208	08/01/2024	1.A	
.31418A-ID-6	FN FN MA1543 3.500% 08/01/33		03/01/2021	Paydown			241,614	241,614	248,409	0	(5,634)	0	241,614	0	0	0	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	0	1,811	0	837,604	0	0	0	0	0	0	4,400	10/01/2033	1.A	
.31418E-5K-8	FN FN MA2649 3.000% 06/01/46		03/01/2021	Paydown			1,589,101	1,589,101	1,611,696	0	(21,949)	0	1,589,101	0	0	0	0	0	0	7,586	06/01/2046	1.A	
.31418C-VJ-7	FN FN MA3412 3.500% 07/01/38		03/01/2021	Paydown			1,239,007	1,239,007	1,287,793	0	(47,850)	0	1,239,007	0	0	0	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	0	(487)	0	34,968	0	0	0	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	0	(204)	0	26,116	0	0	0	0	0	0	145	11/01/2025	1.A	
	FLORIDA ST HSB FIN CORP REV 3.000% 01/01/36			Redemption	100,000																		
.314074M-KC-4							36,712	36,712	36,712	0	0	0	0	0	0	0	0	0	0	184	01/01/2036	1.A FE	
.454624-8G-5	IN ST BD BK REV C 3.339% 01/15/21		01/15/2021	Maturity			1,715,000	1,715,000	1,715,000	0	0	0	0	0	0	0	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	100,000		2,800,000	2,800,000	2,800,000	0	0	0	0	0	0	0	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	100,000		75,000	75,000	77,784	0	(180)	0	(180)	0	0	0	0	0	0	0	2,072	07/01/2033	1.A FE
	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG																						
.60416S-II-2	TXBL MUNI FUNDING TRUST VARIOU EDUCATION		03/02/2021				225,000	225,000	225,000	0	0	0	0	0	0	0	0	0	0	0	3,934	07/01/2034	1.B FE
.62630W-BN-6	0.360% 09/01/27		03/03/2021	Call	100,000		2,700,000	2,700,000	2,700,000	0	0	0	0	0	0	0	0	0	0	0	6,292	09/01/2027	1.F FE
.62630W-CZ-8	0.360% 01/16/25		03/10/2021	Call	100,000		100,000	100,000	100,000	0	0	0	0	0	0	0	0	0	0	0	116	01/16/2025	1.F FE
.62630W-EL-7	0.360% 09/01/30		03/04/2021	Call	100,000		900,000	900,000	900,000	0	0	0	0	0	0	0	0	0	0	0	262	09/01/2030	1.F FE
.62630W-FH-5	0.430% 09/01/30		01/27/2021	Call	100,000		11,550,000	11,550,000	11,550,000	0	0	0	0	0	0	0	0	0	0	0	4,967	09/01/2030	1.F FE
	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FAMILY																						
.64988Y-CT-2	HSG 3.000% 10/01/33		02/02/2021	Redemption	100,000		915,000	915,000	915,000	0	0	0	0	0	0	0	0	0	0	0	10,459	10/01/2033	1.B FE
.677755-M4-3	OH ECON DEV REV 4.500% 12/01/21		03/01/2021	Redemption	100,000		5,000	5,000	5,000	0	0	0	0	0	0	0	0	0	0	0	56	12/01/2021	1.B FE
.677755-02-3	OH ECON DEV REV 4.375% 06/01/27		03/01/2021	Redemption	100,000		75,000	75,000	75,000	0	0	0	0	0	0	0	0	0	0	0	820	06/01/2027	1.B FE
.677755-X3-3	OH ECON DEV REV 3.850% 12/01/25		03/01/2021				100,000	100,000	100,000	0	0	0	0	0	0	0	0	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modified and SVO Administrative Symbol							
.677560-NS-2	OHIO ST HSG FIN AGY	2.900%	09/01/37			Redemption 100,0000			103,627	103,627	0	0	0	103,627	0	0	0	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	100,000	1,670,000	1,670,000	1,670,000	0	0	0	0	1,670,000	0	0	0	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	0	0	0	0	200,000	0	0	0	0	0	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	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	0	5,828	10/25/2043	1.A FE	
.92812U-03-5	VASHSG 2013-D A	4.300%	12/25/43			03/01/2021 Various		340,264	340,264	340,264	0	0	0	0	0	0	0	0	0	0	0	0	0	0	23,211	12/25/2043	1.A FE
.92812U-04-3	VASHSG 2014-A A	3.500%	10/25/37			03/01/2021 Paydown		.565,284	.565,284	.565,284	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3,230	10/25/2037	1.A FE
.92812U-05-0	VASHSG 2015-A A	3.250%	06/25/42			03/03/2021 Various		1,053,930	1,053,930	1,055,664	0	(1,318)	0	0	0	0	0	0	0	0	0	0	0	0	57,905	06/25/2042	1.A FE
.92812U-06-8	VASHSG 2016-A A	3.100%	06/25/41			03/03/2021 Various		364,191	364,191	364,191	0	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	896	08/25/2042	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues							64,306,799	63,939,351	65,203,108	63,956,639	0	(941,048)	0	(941,048)	0	0	63,962,324	0	344,476	344,476	440,977	XXX	XXX				
.723047-AA-6	PINEBRIDGE 6.000%	09/30/33				01/24/2021 Redemption 100,0000		2,559,779	2,559,779	2,559,779	0	0	0	0	0	0	2,559,779	0	0	0	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	4,154	4,272	0	545	0	0	4,817	0	0	0	0	0	0	0	0	44	05/25/2033	1.A FM
.00079C-AE-9	ABFS 2001-2 A4	6.990%	12/25/31			03/01/2021 Paydown		.2,223	.2,223	.132	0	2,091	0	0	.2,223	0	0	0	0	0	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	0	0	0	0	0	0	2,398,000	0	0	0	0	0	0	0	108,243	04/01/2024	3.C FE
.00253C-HH-4	ANT 2001-4 A4	6.530%	04/25/31			03/01/2021 Paydown		.50,268	.50,268	.50,268	0	0	0	0	0	0	.50,268	0	0	0	0	0	0	0	437	04/25/2031	1.A FM
.004375-CT-6	ACCR 2005-1 M1	0.814%	04/25/35			03/25/2021 Paydown		.17,288	.17,288	.17,315	.17,198	0	.91	0	.91	.17,288	0	0	0	0	0	0	0	26	04/25/2035	1.A FM	
.006346-AS-9	ADMIS 2018-1 A	4.810%	11/15/48			03/15/2021 Paydown		.86,513	.86,513	.86,513	.86,981	0	(468)	0	0	.86,513	0	0	0	0	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	.16,633	.16,633	0	.34	0	.34	.16,667	0	0	0	0	0	0	0	20	10/25/2035	1.A FM	
.00841L-AB-2	ABMT 2013-4 A2	3.500%	11/25/44			03/01/2021 Paydown		.292,629	.292,629	.281,153	.285,369	0	.7,260	0	.7,260	.292,629	0	0	0	0	0	0	0	1,482	11/25/2044	1.A FM	
.00841L-AY-2	ABMT 2013-4 B3	3.820%	11/25/44			03/01/2021 Paydown		.442,984	.442,984	.439,025	.440,646	0	2,339	0	0	.442,984	0	0	0	0	0	0	0	2,547	11/25/2044	1.A FM	
.00841L-AZ-9	ABMT 2014-3 B4	3.820%	11/25/44			03/01/2021 Paydown		.862,674	.862,674	.883,433	.874,846	0	(12,171)	0	0	.862,674	0	0	0	0	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	0	.884	0	.884	.311,482	0	0	0	0	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	0	6,760	0	6,760	1,629,205	0	0	0	0	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	.569,122	.574,352	0	(3,258)	0	0	.565,864	0	0	0	0	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	0	(1,352)	0	0	.44,159	0	0	0	0	0	0	0	280	08/25/2046	1.A FM	
.02148J-AD-9	CIWALT 2006-39CB	144	6.000%	01/25/37		03/01/2021 Paydown		.63,160	.62,681	.53,037	.51,182	0	11,978	0	0	.63,160	0	0	0	0	0	0	0	.557	01/25/2037	1.D FM	
.02151F-AD-6	CIWALT 2007-21CB	146	6.000%	09/25/37		03/01/2021 Paydown		.43,146	.41,029	.37,280	.34,007	0	9,139	0	0	.43,146	0	0	0	0	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	.155,914	0	0	0	0	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	0	(669)	0	0	.49,168	0	0	0	0	0	0	0	.309	04/10/2024	1.E FE	
.02530J-AA-5	ACAR 2020-4 A	0.530%	03/13/24			03/13/2021 Paydown		.41,989	.41,989	.41,987	.41,987	0	2	0	2	.41,989	0	0	0	0	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	0	1,995	0	0	.44,133	0	0	0	0	0	0	0	.240	09/25/2035	1.D FM	
.02665U-AA-3	AHR 2014-SFR2 A	3.786%	10/17/36			03/01/2021 Paydown		.25,529	.25,528	.25,434	.25,434	0	.95	0	.95	.25,529	0	0	0	0	0	0	0	.164	10/17/2036	1.A FE	
.02666A-AA-6	AHR 2015-SFR1 A	3.467%	04/17/52			03/01/2021 Paydown		.31,036	.31,036	.31,011	.31,011	0	.25	0	.25	.31,036	0	0	0	0	0	0	0	.181	04/17/2052	1.A FE	
.02666A-AG-3	AHR 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	0	.04/17/2052	6. *		
.03065G-AD-2	AMCAR 2016-3 D	2.710%	09/08/22			03/08/2021 Paydown		.275,000	.275,000	.277,557	.275,749	0	(749)	0	0	.275,000	0	0	0	0	0	0	0	.1,757	09/08/2022	1.A FE	
.03066F-AD-8	AMCAR 2017-4 B	2.360%	12/19/22			03/18/2021 Paydown		.80,759	.80,759	.81,642	.81,011	0	(252)	0	0	.80,759	0	0	0	0	0	0	0	.309	12/19/2022	1.A FE	
.03066M-AD-8	AMCAR 2018-4 A3	3.380%	07/18/23			03/18/2021 Paydown		.48,005	.48,005	.48,879	.48,516	0	(511)	0	0	.48,005	0	0	0	0	0	0	0	.263	07/18/2023	1.A FE	
.03215P-ER-6	AMRESCO 1998-2 A6	6.405%	12/25/27			03/01/2021 Paydown		.9	.9	.9	.9	0	0	0	0	.9	0	0	0	0	0	0	0	.0	12/25/2027	1.A FM	
.038779-AB-0	ABYS 2020-1 A2	3.237%	07/30/50			01/30/2021 Paydown		.35,000	.35,000	.35,000	.0	0	0	0	0	0	.35,000	0	0	0	0	0	0	0	.283	07/30/2050	2.C FE
.03563U-AA-2	AVERY 2014-1 A2	1.318%	04/25/26			01/25/2021 Paydown		1,201,762	1,201,762	1,201,762	0	0	0	0	0	0	1,201,762	0	0	0	0	0	0	0	.3,994	04/25/2026	1.A FE
.03569																											

E05.6

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and SVO Administrative Symbol				
.0523E-AE-6	BAMLL 2016-FR14 C	0.526%	02/27/48			.01/01/2021	Paydown	5,000,000	5,000,000	4,987,500	0	0	0	0	5,000,000	0	0	0	0	2,193	02/27/2048	1.D FM			
.05604F-AA-3	BIWAY 2013-1515 A1	2.809%	03/10/33			.03/01/2021	Paydown	664,686	664,686	653,700	0	4,057	0	0	664,686	0	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	0	.52	0	.52	0	175,732	0	0	0	0	463	10/15/2036	1.A FM		
.056054-AA-9	BX 2019-XL B	1.188%	10/15/36			.03/15/2021	Paydown	37,167	37,167	37,202	0	(34)	0	(34)	0	37,167	0	0	0	0	113	10/15/2036	1.A FM		
.056054-AA-6	BX 2019-XL C	1.358%	10/15/36			.03/15/2021	Paydown	26,360	26,360	26,319	0	.41	0	.41	0	26,360	0	0	0	0	91	10/15/2036	1.A FM		
.056070-AA-6	BX 2020-BXLP A	0.908%	12/15/36			.02/15/2021	Paydown	55,424	55,424	55,459	0	(35)	0	(35)	0	55,424	0	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	0	16,334	0	16,334	0	29,500	0	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	0	.55	0	.55	0	15,603	0	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	18,898	19,187	0	.831	0	.831	0	20,018	0	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	15,416	0	185	0	185	0	15,601	0	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	0	311	0	311	0	12,195	0	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	0	212	0	212	0	80,501	0	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	0	840	0	840	0	21,883	0	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	0	8,850	0	8,850	0	71,686	0	0	0	0	657	09/25/2034	1.D FM		
.05951F-AG-9	BAFC 2007-1 T45	6.090%	01/25/37			.03/01/2021	Paydown	68,775	74,265	.67,802	0	(6,001)	0	(6,001)	0	68,775	0	0	0	0	770	01/25/2037	3.B FM		
.06054M-AM-0	BACM 2016-U10 XA	1.881%	07/15/49			.03/01/2021	Paydown	0	0	167,893	.79,082	(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	(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	0	0	0	0	1,182	0	0	0	0	5	04/25/2033	1.D FM			
.08162W-BH-8	BMARK 2020-B19 C	3.211%	09/15/53			.03/01/2021	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-AM-0	BMARK 2020-B18 XA	1.794%	07/15/53			.03/01/2021	Paydown	0	0	3,668	.3,499	(3,499)	0	(3,499)	0	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	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	10,221	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	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	0	0	0	0	0	0	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	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	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	Paydown	34,819	34,819	34,819	0	0	0	0	0	0	0	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	0	1,631	0	1,631	0	11,618	0	0	0	0	82	04/25/2037	1.D FM		
.1248MG-AZ-2	CBASS 2007-CB1 AF1B	3.327%	01/25/37			.03/01/2021	Paydown	1,026	1,026	.638	0	648	0	648	0	1,026	0	0	0	0	2	01/25/2037	1.D FM		
.12508V-AC-7	CGC 2018-1 B	3.090%	06/16/25			.03/14/2021	Paydown	.8,370	.8,370	.8,448	0	(19)	0	(19)	0	.8,370	0	0	0	0	65	06/16/2025	1.A FE		
.12527E-AC-7	CFCRE 2011-C1 A4	4.961%	04/15/44			.01/01/2021	Paydown	.71,840	.71,840	.71,916	0	(36)	0	(36)	0	.71,840	0	0	0	0	0	04/15/2044	1.A FM		
.12528Z-AA-1	CGDBB 2017-B10C A	0.898%	07/15/32			.03/15/2021	Paydown	16,740,683	16,740,683	16,732,836	0	7,128	0	7,128	0	16,740,683	0	0	0	0	.38,644	07/15/2032	1.A FM		
.12528Z-AG-8	CGDBB 2017-B10C B	1.078%	07/15/32			.03/15/2021	Paydown	182,709	182,709	182,594	0	108	0	108	0	182,709	0	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	0	0	0	0	1	0	0	0	0	0	0	0	09/25/2050	1.A FE	
.12529H-AA-8	CFMT 2020-HB4 A	0.946%	12/26/30			.03/25/2021	Paydown	.16,141	.16,141	.16,141	0	0	0	0	0	0	0	.16,141	0	0	0	0	.26	12/26/2030	1.A FE
.12531W-AZ-3	CFCRE 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	0	2,813	01/10/2048	1.A FM	
.12543P-AQ-6	CIHL 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	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	0	0	0	0	0	0	0	491,767	0	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	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	0	(156)	0	(156)	0	.5,799	0	0	0	0	.37	10/10/2046	1.A FM		
.125910-AN-2	COMM 2014-U54 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	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	0	.6,263	02/10/2047	1.A FM	
.12591U-AS-6	COMM 2014-U53 ASB	3.472%	03/10/47			.03/01/2021	Paydown	.672,090	.672,090	.676,144	0	(4,054)	0	(4,054)	0	.672,090	0	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	0	.8,527	04/10/2047	1.A FM	
.12591Y-BA-2	COMM 2014-U53 ASB	3.367%	06/10/47			.03/01/2021	Paydown	514,312	514,312	.529,73															

## 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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
											11	12	13	14	15 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)								
..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	0	1,762,608	0	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	0	104,274	0	0	0	0	615	07/10/2048	1.A FM	
..12593J-BC-9	COMM 2015-CR24 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	0	509,353	0	0	0	0	3,995	08/10/2048	1.A FM	
CPS Auto Trust	2020C 2020-C A 0.630%																						
..12597T-AA-8	03/15/24 .....		03/15/2021	Paydown .....	33,298	33,298	33,296	33,297	0	1	0	1	0	0	33,298	0	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	0	43,250	0	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	0	11,094	7,639	0	(7,639)	0	(7,639)	0	0	0	0	0	0	882	12/10/2045	1.A FE	
..12624P-AD-7	COMM 2012-CR3 ASB 2.372% 10/15/45		03/01/2021	Paydown .....	28,684	28,684	29,054	28,981	0	(297)	0	(297)	0	0	28,684	0	0	0	0	117	10/15/2045	1.A FM	
..12625C-AA-1	COMM 2013-WIP 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	0	946,411	0	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	0	570,650	0	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	0	1,079,808	0	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	0	163,237	0	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	0	73,758	0	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	0	494,549	0	0	0	0	3,219	02/10/2047	1.A FM	
CPS Auto Trust	2015C 2015-C D 4.630%																						
..12635J-AD-8	08/16/21 .....		01/15/2021	Paydown .....	2,861	2,861	2,893	2,863	0	(1)	0	(1)	0	0	2,861	0	0	0	0	11	08/16/2021	1.A FE	
..12646U-AF-5	CSMC 2013-IVR1 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	0	505,172	0	0	0	0	2,956	03/25/2043	1.A FM	
..12646V-AS-3	CSMC 2013-IVR2 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	0	696,406	0	0	0	0	4,537	04/25/2043	1.A FM	
..12647G-CP-1	CSMC 2013-IVR4 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	0	461,612	0	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	0	633,375	0	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	0	264,834	0	0	0	0	1,319	08/25/2043	1.A FM	
..12649D-AP-8	CSMC 2014-WIN1 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	0	213,906	0	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	0	245,303	0	0	0	0	1,589	11/25/2044	1.A FM	
..12649H-AR-7	ARBY'S 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	0	259,399	0	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	0	397,029	0	0	0	0	1,728	12/25/2044	1.A FM	
..12649K-AK-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	0	552,004	0	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	0	2,859,137	0	0	0	0	16,653	02/25/2048	1.A FM	
..12667T-J1-3	CIWALT 2005-J1 A18 5.500% 02/25/35		03/01/2021	Paydown .....	20,838	20,838	19,761	20,318	0	519	0	519	0	0	20,838	0	0	0	0	217	02/25/2035	2.B FM	
..12667T-SE-1	CIWALT 2005-6CB I3A 5.250% 04/25/35		03/01/2021	Paydown .....	37,448	37,448	33,073	32,620	0	4,828	0	4,828	0	0	37,448	0	0	0	0	361	04/25/2035	1.D FM	
..12667T-EG-6	CIWALT 2004-J2 A3A 5.500% 04/25/34		03/01/2021	Paydown .....	25,523	25,523	25,052	25,338	0	185	0	185	0	0	25,523	0	0	0	0	233	04/25/2034	1.A FM	
..12667G-7H-6	CIWALT 2005-46CB A14 5.500% 10/25/35		03/01/2021	Paydown .....	75,410	75,410	74,876	69,893	0	11,020	0	11,020	0	0	75,410	0	0	0	0	742	10/25/2035	1.D FM	
..12667G-AH-6	CIWALT 2005-13CB A5 5.500% 05/25/35		03/01/2021	Paydown .....	88,233	88,233	85,093	84,112	0	4,121	0	4,121	0	0	88,233	0	0	0	0	902	05/25/2035	1.D FM	
..12667G-BD-4	CIWALT 2005-10CB A18 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	0	900	05/25/2035	3.B FM		
..12667G-PV-9	CIWALT 2005-20CB I3A 5.500% 07/25/35		03/01/2021	Paydown .....	63,664	63,664	63,948	57,845	0	9,948	0	9,948	0	0	63,664	0	0	0	0	671	07/25/2035	1.D FM	
..12667G-XD-0	CIWALT 2005-28CB A24 5.750% 08/25/35		03/01/2021	Paydown .....	20,918	20,918	17,825	16,592	0	4,326	0	4,326	0	0	20,918	0	0	0	0	259	08/25/2035	2.B FM	
..12668A-AL-9	CIWALT 2005-47CB A11 5.500% 10/25/35		03/01/2021	Paydown .....	75,960	75,960	61,940	57,304	0	18,656	0	18,656	0	0	75,960	0	0	0	0	612	10/25/2035	3.B FM	
..12668A-MH-5	CIWALT 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	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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value													
.173100-AR-9	CMSI 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	0	0	0	0	0	0	.11/25/2036	1.D FM		
.17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		03/01/2021	Paydown	7,531	7,531	7,598	0	0	(68)	0	(68)	0	0	0	0	0	0	0	0	0	0	0	.09/25/2036	2.B FM		
.17312H-AE-9	GRMSI 2007-2 A5 4.952% 06/25/37		03/01/2021	Paydown	826,258	826,258	809,942	0	0	16,316	0	16,316	0	0	0	0	0	0	0	0	0	0	0	0	.06/25/2037	1.A FM	
.17318U-AE-4	CGMT 2012-GCB AAB 2.608% 09/10/45		03/01/2021	Paydown	21,961	21,961	22,237	12,545	0	(239)	0	(239)	0	0	0	0	0	0	0	0	0	0	0	0	.09/10/2045	1.A FM	
Citigroup Comm/2013GC11tgage 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	0	0	0	0	0	0	0	0	0	0	0	.09/10/2046	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	0	0	0	0	0	0	0	0	0	0	0	0	.09/10/2046	1.A FM
.17321L-AA-7	GMLT 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	0	0	0	0	0	0	0	0	0	0	0	.10/25/2043	1.A FM	
.17322N-AA-2	GMLT 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	0	0	0	0	0	0	0	0	0	0	0	.06/25/2044	1.A FM	
.17323E-AQ-6	GMLT 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	0	0	0	0	0	0	0	0	0	0	0	.11/25/2044	1.A FM	
.17323M-AA-3	GMLT 2015-A1 A3 3.500% 06/25/58		03/01/2021	Paydown	360,658	360,658	365,511	361,551	0	(893)	0	(893)	0	0	0	0	0	0	0	0	0	0	0	0	.04/01/2022	1.A FM	
.17328R-BE-8	CGMT 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	0	0	0	0	0	0	0	.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	0	275	0	275	0	0	0	0	0	0	0	0	0	0	0	0	.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	0	0	0	0	0	0	0	0	0	0	0	.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	20,157	20,157	0	(18)	0	(18)	0	0	0	0	0	0	0	0	0	0	0	0	.06/17/2024	2.B FE	
.21871F-AB-6	BCORE 2019-CORE A 0.988% 12/15/31		03/15/2021	Paydown	704,000	704,000	704,168	704,168	0	(168)	0	(168)	0	0	0	0	0	0	0	0	0	0	0	0	.12/15/2031	1.A FM	
.225410-FV-9	CSFB 2003-17 A14 5.500% 06/25/33		03/01/2021	Paydown	1,144	1,144	1,101	1,119	0	25	0	25	0	0	0	0	0	0	0	0	0	0	0	.06/25/2033	1.D FM		
.225410-MA-7	CSFB 2003-19 A14 5.250% 07/25/33		03/01/2021	Paydown	50,653	50,653	50,440	50,465	0	189	0	189	0	0	0	0	0	0	0	0	0	0	0	0	.07/25/2033	1.A FM	
.22541S-WI-8	CSFB 2004-8 A43 5.500% 12/25/34		01/01/2021	Paydown	0	0	0	0	0	(1,316)	0	(1,316)	0	0	0	0	0	0	0	0	0	0	0	0	.342	.12/25/2034	1.A FM
.22541S-WI-8	CSFB 2004-8 A43 5.500% 12/25/34		03/01/2021	Paydown	24,203	24,203	23,432	23,876	0	327	0	327	0	0	0	0	0	0	0	0	0	0	0	.308	.12/25/2034	1.A FM	
.225458-KM-9	CSFB 2005-3 A16 5.500% 07/25/35		03/01/2021	Paydown	324,696	324,696	329,997	324,062	0	634	0	634	0	0	0	0	0	0	0	0	0	0	0	.2,601	.07/25/2035	1.A FM	
.225458-PR-3	CSFB 2005-4 A24 5.500% 06/25/35		03/01/2021	Paydown	107,592	105,434	99,050	90,543	0	(17,049)	0	(17,049)	0	0	0	0	0	0	0	0	0	0	0	.927	.06/25/2035	1.D FM	
.225470-M6-7	CSMC 2006-3 A44 5.898% 04/25/36		02/01/2021	Paydown	35,432	35,432	26,457	24,079	0	(11,353)	0	(11,353)	0	0	0	0	0	0	0	0	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	0	0	(160,063)	0	(160,063)	0	0	0	0	0	0	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	0	0	0	0	0	0	0	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	2,404,919	2,364,454	0	(1,314)	0	(1,314)	0	0	0	0	0	0	0	0	0	0	0	.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	0	0	0	0	0	0	0	0	0	0	.166	.06/25/2036	1.D FM	
.233046-AF-8	DNKN 2017-A1 A21 4.030% 11/20/47		02/20/2021	Paydown	20,000	20,000	20,000	20,000	0	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	.1,612	.11/10/2046	1.A FM		
.23305X-AS-0	DBUBS 2011-LC2A A1F 1.469% 07/12/44		01/12/2021	Paydown	1,374	1,374	1,374	1,374	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.2	.07/12/2044	1.A FM		
DT Auto Owner Tr2020A 2020-2 A 1.140%																											
.23343R-AA-6	0/16/24		03/15/2021	Paydown	28,298	28,298	28,298	28,298	0	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	.293	.08/23/2021	1.A FE	
.24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1		03/22/2021	Paydown	2,979,627	2,979,627	2,979,627	2,979,627	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.0	.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	0	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			
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
.29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		.01/01/2021	Various		(.148)	(.148)	(.148)	0	0	0	0	0	0	0	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	0	0	1,173	0	1,173	0	0	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	0	0	17,707	0	0	0	0	0	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	0	0	5,318	0	0	0	0	0	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	0	0	8,249	0	0	0	0	0	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	0	0	0	0	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	0	0	(.724)	0	0	0	0	0	0	0	0	.425	09/15/2023	1.C FE	
Exeter Automobiles 2020-A	Exeter Automobiles 2020-2A A																						
.30167Y-AA-9	1.130% 08/15/23		.03/15/2021	Paydown		45,132	.45,132	.45,130	0	0	1	0	0	0	0	0	0	0	0	.86	08/15/2023	1.A FE	
.30212P-AU-9	EXPEDIA INC-W/1 7.000% 05/01/25		.03/03/2021	Call 110,8740		720,681	.650,000	.699,563	.696,404	0	(2,991)	0	0	0	0	0	0	0	0	.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	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	314,789	05/25/2030	1.A	
.30315E-AE-6	FRESB 2020-SB76 X1 1.317% 05/25/30		.01/01/2021	Paydown		0	0	0	0	0	(80,637)	0	0	0	0	0	0	0	0	0	3,100	05/25/2030	1.A
.3137F7-2J-3	ACER 0014 X 2.803% 10/25/55		.03/01/2021	Paydown		0	0	0	0	0	(30,081)	0	0	0	0	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	0	0	0	0	0	0	0	.159	07/15/2022	1.A FE	
.33766W-BM-5	FKMT 2014-1 B3 3.970% 11/25/44		.01/04/2021	Paydown		142,339	.142,339	.147,988	.147,288	0	(4,949)	0	0	0	0	0	0	0	0	0	0	11/25/2044	1.A FM
.33766W-BM-5	FKMT 2014-1 B3 3.970% 11/25/44		.03/01/2021	Paydown		312,847	.312,847	.325,263	.323,724	0	(10,877)	0	0	0	0	0	0	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	0	0	128	0	0	0	0	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	0	0	0	0	0	0	0	0	405	03/25/2047	1.A FM
.34417V-AA-5	FOCUS 2017-1A A21 3.857% 04/30/47		.01/30/2021	Paydown		18,750	.18,750	.18,628	.18,733	0	.17	0	0	0	0	0	0	0	0	.181	04/30/2047	2.B FE	
.34417V-AA-5	FOCUS 2017-1A A21 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	0	0	0	0	0	0	0	0	123,747	04/30/2047	2.B FE
.34417V-AA-5	FOCUS 2017-1A A211 5.093% 04/30/47		.01/30/2021	Paydown		30,000	.30,000	.30,503	.30,388	0	(.388)	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	.32	10/30/2048	2.B FE
.35563F-AB-7	MSR 2021-MN1 M2 3.855% 01/25/51		.01/13/2021	WELLS FARGO		5,122,266	.5,000,000	.5,000,000	.0	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2051	1.G Z
GE CAPITAL MTG SERVICES INC 1998-HE1 A7	GE CAPITAL MTG SERVICES INC 1998-HE1 A7																						
.36158G-BB-3	6.465% 06/25/28		.01/04/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2028	3.B FM
GE CAPITAL MTG SERVICES INC 1998-HE1 A7	GE CAPITAL MTG SERVICES INC 1998-HE1 A7																						
.36158G-BB-3	6.465% 06/25/28		.02/25/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2028	3.B FM
.36159P-AK-9	GEI 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	0	0	0	0	0	0	0	2,222	02/18/2022	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	0	0	0	0	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	0	0	0	0	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	0	0	0	0	0	0	0	1,589	01/10/2045	1.A FM	
.36197X-AM-6	GSMS 2013-GC14 XA 1.405% 06/10/46		.03/01/2021	Paydown		0	0	.39,527	.39,407	0	(19,407)	0	0	0	0	0	0	0	0	1,738	06/10/2046	1.A FE	
.36198F-AF-9	GSMS 2013-GC14 XA 3.817% 08/10/46		.03/01/2021	Paydown		110,749	.110,749	.114,067	.111,242	0	(.493)	0	0	0	0	0	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	0	20,142	0	(15,360)	0	0	0	0	0	0	0	0	1,037	08/10/2046	1.A FE	
.36222M-AH-6	GSM 2007-3F 247 5.750% 05/25/37		.01/01/2021	Paydown		0	0	0	0	0	257	0	0	0	0	0	0	0	0	0	0	05/25/2037	3.B FM
.36222M-AH-6	GSM 2007-3F 247 5.750% 05/25/37		.03/01/2021	Paydown		80,271	.81,850	.77,975	.82,260	0	(1,989)	0	0	0	0	0	0	0	0	.797	05/25/2037	3.B FM	
.36222M-BH-5	GSM 2007-3F 144 5.000% 05/25/37		.01/01/2021	Paydown		0	0	0	0	0	(118)	0	0	0	0	0	0	0	0	0	0	05/25/2037	2.B FM
.36222M-BH-5	GSM 2007-3F 144 5.000% 05/25/37		.03/01/2021	Paydown		34,823	.36,699	.30,001	.35,191	0	(.368)	0	0	0	0	0	0	0	0	0	188	05/25/2037	2.B FM
.36233A-CZ-5	GSM 2006-2F 2A13 5.750% 02/25/36		.02/01/2021	Paydown		21,799	.23,306	.22,661	.22,168	0	(.369)	0	0	0	0	0	0	0	0	.251	02/25/2036	1.D FM	
.36233A-CZ-5	GSM 2006-2F 2A13 5.750% 02/25/36		.02/01/2021	Paydown		0	0	(.513)	0	0	(.25)	0	0	0	0	0	0	0	0	0	0	0	0
.36234A-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	0	0	0	0	0	0	0	0	0	0	
.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	0	0	0	0	0	0	0	.386	08/10/2043	1.A FM	
.36253P-AE-2	GSMS 2017-S66 XA 1.032% 05/10/50		.03/01/2021	Paydown		0	0	0	5,525	0	.5,301	0	0	0	0	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	0	0	0	0	0	0	0	0	10,191	07/15/2032	1.D FM
.36256D-AA-4	GIVI 2019-A 1 st 2019-1A A 3.370%		.01/17/2021	Paydown		16,658	.16,658	.16,658	.16,658	0	0	0	0	0	0	0	0	0	0	0	.89	01/17/2021	1.A FE
.36258K-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	0	0	0	0	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	(.16)	0	0	0	0	0	0	0	0	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 AXESS Redemption	100,0000	1,216,450	.1,000,000	.1,194,053	.1,185,970	0	(.753)	0	0	0	0	0	0	0	0	31,233	.31,233	01/17/2029	2.C FE
.37555B-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											

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 Other Than Temporary Impairment Recognized	Current Year's Temporar- y Carrying Value (11 + 12 - 13)	Total 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		
.411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		.03/20/2021	Paydown		52,750	.52,750	.52,750	0	0	0	0	.52,750	0	0	0	0	.519	12/20/2050	2.B FE		
.428060-AU-3	HERTZ 2016-2A A 2.950% 03/25/22		.02/25/2021	Paydown		943,408	.943,408	.943,193	0	214	0	214	.943,408	0	0	0	0	3,659	03/25/2022	1.F FE		
.428060-BC-2	HERTZ 2016-4A A 2.650% 07/25/22		.03/25/2021	Paydown		1,101,500	.1,101,500	1,070,176	1,095,748	0	5,752	0	5,752	1,101,500	0	0	0	0	5,047	07/25/2022	1.F FE	
.428060-BQ-1	HERTZ 2018-1A A 3.290% 02/25/24		.03/25/2021	Paydown		704,497	.704,497	.704,420	0	35	0	35	.704,497	0	0	0	0	4,010	02/25/2024	1.F FE		
.428060-BV-0	HERTZ 2018-2A A 3.650% 06/27/22		.02/25/2021	Paydown		319,925	.319,925	.319,925	0	0	0	0	.319,925	0	0	0	0	1,537	06/27/2022	1.F FE		
.431318-AN-4	HILCORP ENERGY 5.000% 12/01/24		.01/19/2021	Various		1,697,937	.1,697,937	1,666,000	1,621,030	1,633,593	0	396	0	396	.1,633,988	0	63,949	63,949	.11,801	12/01/2024	3.C FE	
.432850-AA-6	HGVT 2020-AA A 2.740% 02/25/39		.03/25/2021	Paydown		154,979	.154,979	.154,970	0	9	0	9	.154,979	0	0	0	0	671	02/25/2039	1.A FE		
.437089-AE-5	INTEL 2006-1 A5 6.522% 05/25/35		.03/01/2021	Paydown		.71,569	.71,569	.11,609	0	3,738	0	67,831	0	0	0	0	.81	05/25/2036	1.D FM			
.437307-AA-1	HPA 2017-1 A 0.927% 07/17/34		.03/17/2021	Paydown		13,048	.13,048	.13,020	0	28	0	28	.13,048	0	0	0	0	.22	07/17/2034	1.A FE		
	INTL FCSTONE FINANCIAL																					
.44891A-AV-9	HYUNDAI CAPITAL AMERICA 1.174% 07/08/21		.03/15/2021	INC		15,018,150	.15,000,000	.15,000,000	0	0	0	0	.15,000,000	0	0	0	0	.18,150	.18,150	.78,106	07/08/2021	2.A FE
.45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		.03/01/2021	Paydown		12,848	.12,848	.12,517	.10,292	.7,917	0	4,931	0	4,931	0	0	0	0	.147	02/25/2036	1.D FM	
.45660L-3H-0	RAST 2005-A15 A12 5.750% 02/25/36		.03/01/2021	Paydown		93,252	.93,252	.97,311	.92,309	.92,338	0	914	0	914	0	0	0	0	1,117	02/25/2036	1.D FM	
.45660L-3K-3	RAST 2005-A15 A4 5.750% 02/25/36		.03/01/2021	Paydown		98,194	.98,194	.102,469	.103,878	.103,042	0	(4,848)	0	(4,848)	0	0	0	0	1,177	02/25/2036	2.B FM	
.45660L-3T-4	RAST 2005-A15 A23 6.000% 02/25/36		.03/01/2021	Paydown		68,691	.68,691	.61,594	.39,438	.35,864	0	32,827	0	32,827	0	0	0	0	.675	02/25/2036	1.D FM	
.45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		.03/01/2021	Paydown		.70,199	.68,404	.51,802	.46,726	0	23,472	0	23,472	0	0	0	0	0	.633	12/25/2035	1.D FM	
.46185H-AA-0	IHSFR 2018-SFR2 A 1.008% 06/17/37		.03/17/2021	Paydown		105,555	.105,555	.105,431	0	0	0	124	0	0	0	0	0	0	.195	06/17/2037	1.A FE	
.464126-DA-6	IRWIN HOME EQUITY 2006-1 244 6.060%		.09/25/2035																.17	09/25/2035	1.D FM	
.464120-AE-7	IRIHE 2006-2 244 6.670% 02/25/36		.03/01/2021	Paydown		11,727	.11,727	.11,453	.5,935	0	5,792	0	5,792	0	0	0	0	0	.106	02/25/2036	1.D FM	
.464124-AD-7	IRIHE 2007-1 243 6.650% 08/25/37		.03/01/2021	Paydown		361,695	.361,695	.256,798	.245,498	0	116,197	0	116,197	0	0	0	0	3,844	08/25/2037	1.D FM		
.46590J-AT-7	JPMCC 2016-JP2 XA 1.792% 08/15/49		.03/01/2021	Paydown		0	0	.7,161	.4,042	0	(4,042)	0	(4,042)	0	0	0	0	.158	08/15/2049	1.A FE		
.46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		.03/01/2021	Paydown		1,461,150	.1,461,150	.1,495,624	.1,493,242	0	(32,092)	0	(32,092)	0	0	0	0	.8,998	07/25/2050	1.A FM		
.46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		.03/15/2021	Paydown		15,911	.15,911	.15,902	.15,904	0	7	0	7	0	0	0	0	.109	03/15/2063	1.A FE		
.46625Y-DK-6	JPMCC 2004-CBX E 5.126% 01/12/37		.03/01/2021	Paydown		832,125	.832,125	.832,125	.833,839	.837,392	0	(5,267)	0	(5,267)	0	0	0	0	.7,154	01/12/2037	1.A FM	
.46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		.02/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	.055	07/25/2036	1.A FM		
.46628S-AH-6	JPMAC 2006-WF1 A6 6.410% 07/25/36		.02/01/2021	Paydown		29,181	.29,181	.29,181	.16,280	.11,602	0	17,580	0	17,580	0	0	0	0	.411	07/25/2036	1.D FM	
.46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		.01/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	.633	07/25/2036	1.D FM		
.46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		.03/01/2021	Paydown		52,080	.52,080	.29,955	.21,291	0	30,790	0	30,790	0	0	0	0	.16	07/25/2036	1.D FM		
.46630L-AE-4	JPMAC 2007-CH1 AF4 4.815% 11/25/36		.03/01/2021	Paydown		62,054	.62,054	.61,770	0	284	0	284	0	0	0	0	0	.471	11/25/2036	1.D FM		
.46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		.01/01/2021	Paydown		143,768	.143,768	.145,205	.143,608	0	160	0	160	0	0	0	0	.447	07/15/2046	1.A FM		
.46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		.03/01/2021	Paydown		509,930	.509,930	.515,028	.509,456	0	474	0	474	0	0	0	0	.4,087	08/15/2046	1.A FM		
.46637W-AD-5	JPMCC 2012-CB4 A4 3.483% 06/15/45		.03/01/2021	Paydown		21,646	.21,646	.22,002	0	0	0	(357)	0	(357)	0	0	0	.11	06/15/2045	1.A FE		
.46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		.03/01/2021	Paydown		1,170,282	.1,170,282	1,122,876	1,161,489	0	8,793	0	8,793	0	0	0	0	.10,385	12/15/2047	1.A FM		
.46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		.03/01/2021	Paydown		170,409	.170,409	.172,112	.170,556	0	(147)	0	(147)	0	0	0	0	.994	01/15/2046	1.A FM		
.46640L-AC-6	JPMIB 2013-C14 A3 4.096% 08/15/46		.03/01/2021	Paydown		624,805	.624,805	.643,545	.630,719	0	(5,914)	0	(5,914)	0	0	0	0	.4,265	08/15/2046	1.A FM		
.46640M-AT-7	JPMIT 2013-3 B3 3.384% 07/25/43		.03/01/2021	Paydown		477,770	.477,770	483,891	481,511	0	(3,741)	0	(3,741)	0	0	0	0	.2,914	07/25/2043	1.A FM		
.46640N-AG-3	JPMIB 2013-C15 XA 1.047% 11/15/45		.03/01/2021	Paydown		0	0	.17,476	.14,384	0	(14,384)	0	(14,384)	0	0	0	0	.1,073	11/15/2045	1.A FE		
.46641A-AC-3	JPTAX 2013-2 A 4.000% 08/26/36		.03/01/2021	Paydown		439,063	.439,063	.445,649	.444,061	0	(4,998)	0	(4,998)	0	0	0	0	.3,465	08/26/2036	1.A FE		
.46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		.03/01/2021	Paydown		735,222	.735,222	.737,274	.738,872	0	(3,650)	0	(3,650)	0	0	0	0	.4,708	12/15/2046	1.A FM		
.46642E-AZ-9	JPMIB 2014-C21 ASB 3.428% 08/15/47		.03/01/2021	Paydown		350,667	.350,667	.361,186	.352,921	0	(2,253)	0	(2,253)	0	0	0	0	.1,736	08/15/2047	1.A FM		
.46642E-BA-3	JPMIB 2014-C24 XA 0.994% 08/15/47		.03/01/2021	Paydown		0	0	.60,770	.52,674	0	(52,674)	0	(52,674)	0	0	0	0	.2,062	08/15/2047	1.A FE		
.46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		.03/01/2021	Paydown		412,981	.412,981	.415,981	.414,243	0	(1,262)	0	(1,262)	0	0	0	0	.2,257	05/25/2047	1.A FM		
.46648H-AY-9	JPMIT 2017-2 B1 3.677% 05/25/47		.03/01/2021	Paydown		52,606	.52,606	.52,713	.52,609	0	(3)	0	(3)	0	0	0	0	.322	05/25/2047	1.A FM		
.46648K-AQ-9	JPMDB Commercial2017C7 e Secu 2017-C7 A1 2.081% 10/15/50		.02/01/2021	Paydown		38,363	.38,363	.38,363	.38,434	0	(42)	0	(42)	0	0	0	0	.120	10/15/2050	1.A FM		
.46648R-AC-5	JPMIT 2018-1 A3 3.500% 06/25/48		.03/01/2021	Paydown		1,267,507	.1,267,507	1,271,666	1,267,405	0	102	0	102	0	0	0	0	.6,810	06/25/2048	1.A FM		
.46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		.03/01/2021	Paydown		77,934	.77,934	.78,234	.78,004	0	(70)	0	(70)	0	0	0	0	.454	12/25/2048	1.A FM		
.46649H-AY-8	JPMIT 2017-6 B1 3.813% 12/25/48		.03/01/2021	Paydown		35,507	.35,507	.37,329	.36,919	0	(1,412)	0	(1,412)	0	0	0	0	.225	12/25/2048	1.A FM		
.46650X-AA-1	JENDR 2019-1A 3.820% 08/17/71		.03/15/2021	Paydown		169,680	.169,680	.169,456	.169,456	0	224	0	224	0	0	0	0	.1,038	08/17/2071	1.A FE		
.46651R-AA-3	JENDR 2019-C1 A 3.700% 04/15/72		.03/15/2021	Paydown		226,742	.226,742	22														

## 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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol	
											11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Current Year's (Amor- tization)/ Accretion	13 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Carrying Value								
.46653L-BT-2	BMARK 2020-LTV2 A15 3.00% 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	0	2,431,501	0	0	0	0	14,609	11/25/2050	1.A FM	
.477600-AB-9	JIMMY 2017-1A A21 4.84% 07/30/47		01/30/2021	Paydown .....	36,000	36,000	36,138	36,130	0	(130)	0	(130)	0	0	36,000	0	0	0	0	436	07/30/2047	2.B FE	
.48247U-AA-3	KSBA 2013-1 A 2.22% 08/25/36		03/25/2021	Paydown .....	0	0	36,825	36,244	0	(36,244)	0	(36,244)	0	0	0	0	0	0	0	0	2,937	08/25/2036	1.A .....
.48249K-AA-3	KSBA 2014-3 A 1.39% 05/25/39		03/25/2021	Paydown .....	0	0	18,001	17,560	0	(17,560)	0	(17,560)	0	0	0	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	0	0	0	207	03/25/2042	1.A .....
	INTL FCSTONE FINANCIAL INC				15,074,550	15,000,000	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	74,550	74,550	50,814	02/01/2022	1.G FE		
.525200-AG-9	RAST 2006-7 A17 6.00% 11/25/36		03/01/2021	Paydown .....	157,439	161,388	137,484	126,677	0	30,762	0	30,762	0	0	157,439	0	0	0	0	1,279	11/25/2036	3.B FM	
.52522H-AN-2	LXS 2006-8 A35 4.75% 06/25/36		03/01/2021	Paydown .....	161,146	160,863	151,514	151,513	0	9,633	0	9,633	0	0	161,146	0	0	0	0	1,696	06/25/2036	1.D FM	
.52523K-AJ-3	LXS 2006-17 WFS 5.95% 11/25/36		03/01/2021	Paydown .....	0	9,431	7,414	8,946	0	(8,946)	0	(8,946)	0	0	0	0	0	0	0	0	79	11/25/2036	3.B FM
.52524H-AV-1	LXS 2007-9 WFS 6.320% 04/25/37		02/01/2021	Paydown .....	0	13,878	9,024	11,068	0	(11,068)	0	(11,068)	0	0	0	0	0	0	0	0	107	04/25/2037	1.D FM
.52524P-AL-6	LXS 2007-6 A35 4.513% 05/25/37		03/01/2021	Paydown .....	69,283	69,283	54,994	61,444	0	7,839	0	7,839	0	0	69,283	0	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	0	388,880	0	0	0	0	1,089	10/20/2037	1.A FE	
	Redemption 100,0000				478,008	478,008	478,008	478,008	0	0	0	0	0	0	478,008	0	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	0	46,533	0	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	0	10,574,756	(98,756)	(98,756)	(98,756)	0	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	0	2,164,250	(58,250)	(58,250)	(58,250)	0	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	0	58,711	0	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	0	596,201	0	54,712	54,712	13,477	10/01/2027	4.A FE		
.595112-BN-2	MICRON TECHNOLOGY INC 5.32% 02/06/29		01/07/2021	J P MORGAN SEC	835,886	675,000	679,867	679,335	0	(9)	0	(9)	0	0	679,326	0	156,560	156,560	15,482	02/06/2029	2.C FE		
	Redemption 100,0000				228,000	228,000	228,000	228,000	0	0	0	0	0	0	228,000	0	0	0	0	6,465	08/01/2025	1.D FE	
.599800-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	0	890,455	0	0	0	0	3,971	01/25/2061	1.A FM	
.599800-AC-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	0	8,575	0	0	0	0	48	01/25/2061	1.A FM	
.599800-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	0	6,959	0	0	0	0	39	01/25/2061	1.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	0	25,993	0	0	0	0	111	11/25/2058	1.A FM	
.60871R-AG-7	MOLSON COORS BREWING CO 3.00% 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	0	3,996,373	0	396,467	396,467	64,333	07/15/2026	2.C FE		
.61690G-AC-5	MSBAN 2014-C14 ASB 3.581% 02/15/47		03/01/2021	Paydown .....	486,530	486,530	501,099	499,323	0	(2,793)	0	(2,793)	0	0	486,530	0	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	0	0	0	72	12/15/2048	1.A FE
.61692B-TR-3	MSC 2020-HRS 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	0	0	0	123	07/15/2053	1.A FE
.61748H-MW-8	MSM 2005-6AR 1M1 0.793% 11/25/35		03/25/2021	Paydown .....	21,992	21,992	22,013	21,939	0	53	0	53	0	0	21,992	0	0	0	0	21	11/25/2035	1.A FM	
	MORGAN STANLEY 2006-12X5 A5A 6.092%				82,816	82,816	45,814	36,073	0	46,743	0	46,743	0	0	82,816	0	0	0	0	227	10/25/2036	1.D FM	
.61749W-AK-3	MSM 2006-11 I44 6.513% 08/25/36		03/01/2021	Paydown .....	42,293	42,293	15,543	14,702	0	27,591	0	27,591	0	0	42,293	0	0	0	0	131	08/25/2036	1.D FM	
.61751D-AH-7	MSM 2006-17X5 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	0	46,287	0	0	0	0	363	10/25/2046	1.D FM	
.61752R-AL-6	MSM 2007-3X5 ASW 6.207% 01/25/47		03/01/2021	Paydown .....	37,059	37,059	19,827	14,725	0	22,334	0	22,334	0	0	37,059	0	0	0	0	74	01/25/2047	1.D FM	
.61761A-AY-4	MSBAN 2012-C5 A3 2.825% 08/15/46		03/01/2021	Paydown .....	1,203,163	1,203,163	1,227,209	1,204,301	0	(1,139)	0	(1,139)	0	0	1,203,163	0	0	0	0	12,927	08/15/2045	1.A FM	
.61762K-AS-6	MSBAN 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	0	603,714	0	0	0	0	3,972	10/15/2046	1.A FM	
.61763K-AV-0	MSBAN 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	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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value													
.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	0	0	0	0	0	0	0	0	0	0	0	0	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	0	(6,398)	0	0	0	0	0	0	0	0	0	0	0	05/25/2043	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	0	(946)	0	0	0	0	0	0	0	0	0	0	0	05/25/2043	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	0	7,722	0	0	0	0	0	0	0	0	0	0	0	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	0	18,054	0	0	0	0	0	0	0	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	0	28,874	0	0	0	0	0	0	0	0	0	0	0	07/15/2026	2.B FE		
.70457L-AB-0	PEABODY SEC FIN CORP 6.375% 03/31/25		02/10/2021	Various		556,733	556,733	1,000,000	549,686	549,686	0	0	0	0	0	0	0	0	0	0	0	0	0	03/31/2025	5.C FE		
.722479-AL-4	PITNEY BOWES INC 4.625% 05/15/22		02/23/2021	TENDER OFFER		627,000	600,000	596,312	597,042	0	0	482	0	0	0	0	0	0	0	0	0	0	0	11,467	05/15/2022	4.A FE	
.72703P-AB-9	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	0	0	0	0	0	0	0	0	0	09/05/2048	2.C FE		
.73019P-AB-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	0	0	0	0	0	0	0	0	0	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	13,892,378	0	0	3,418	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2026	4.B FE	
.74334A-AB-5	Progress Residen 2018SFR1st 2018-SFR1 B 3.484% 03/17/35		03/01/2021	Paydown		200,000	200,000	201,938	201,704	0	0	(1,704)	0	0	0	0	0	0	0	0	0	0	0	0	03/17/2035	1.C FE	
.74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		03/01/2021	Redemption	100,0000	1,420,530	1,420,530	1,428,743	1,428,071	0	0	(7,541)	0	0	0	0	0	0	0	0	0	0	0	0	12/25/2049	1.A FM	
.744482-BK-5	PUB SVC NEW HAMP 4.050% 06/01/21		03/01/2021	Paydown		200,000	200,000	204,572	200,283	0	0	(283)	0	0	0	0	0	0	0	0	0	0	0	0	02/05/2021	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	0	(3,819)	0	0	0	0	0	0	0	0	0	0	0	0	101,071	05/01/2022	5.A FE
.74922F-AB-6	RALI 2006-SG6 1A6 6.250% 06/25/36		03/01/2021	Paydown		48,539	48,539	56,913	47,614	49,580	0	(1,041)	0	0	0	0	0	0	0	0	0	0	0	0	622	06/25/2036	3.B FM
.749239-AB-9	RAMP 2006-RZ5 A3 0.359% 08/25/46		03/25/2021	Paydown		36,039	36,039	36,011	36,028	0	0	11	0	0	0	0	0	0	0	0	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	26,635	23,406	24,231	0	0	2,489	0	0	0	0	0	0	0	0	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	0	4,100	0	0	0	0	0	0	0	0	0	0	0	0	2,696	10/25/2063	1.A FE
.75574Y-AA-5	ROMT 2019-FL3 A 1.10% 03/25/34		03/25/2021	Paydown		29,439	29,439	29,439	29,439	0	0	0	0	0	0	0	0	0	0	0	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	0	41	0	0	0	0	0	0	0	0	0	0	0	0	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	0	6,056	0	0	0	0	0	0	0	0	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	0	810	0	0	0	0	0	0	0	0	0	0	0	0	57	01/25/2032	1.D FM
.761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2021	Paydown		59,965	62,090	56,208	57,697	0	0	2,268	0	0	0	0	0	0	0	0	0	0	0	0	645	11/25/2035	3.B FM
.761118-XQ-6	RALI 2006-0S3 A12 6.000% 03/25/36		03/01/2021	Paydown		59,305	59,661	49,164	54,406	0	0	4,899	0	0	0	0	0	0	0	0	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	740	1,281	1,273	0	0	(533)	0	0	0	0	0	0	0	0	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	0	62	0	0	0	0	0	0	0	0	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	0	117,347	0	0	0	0	0	0	0	0	0	0	0	0	4,106	04/25/2036	1.D FM
.802830-AD-1	SCURE 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	0	0	0	0	0	0	0	0	0	0	45	02/15/2023	1.A FE
Santander Drive 2023 eivabl 2020-3 A1																											
.802851-AB-5	0.282% 10/15/21		01/15/2021	Paydown		772,486	772,486	772,486	772,486	0	0	0	0	0	0	0	0	0	0	0	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	0	(2,994)	0	0	0	0	0	0	0	0	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	0	2,109	0	0	0	0	0	0	0	0	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																	

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

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

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.25161A-AA-7	DBMINN 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	0	0	0	0	.0	.7,923	.07/20/2026	1.A FE	
.55818P-A0-3	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	0	0	0	0	.0	.5,318	.07/20/2026	1.A FE	
.67091R-AK-5	OCP 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	0	0	0	0	0	.418	.04/17/2027	1.A FE	
.693875-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	0	.15,630	.11/25/2050	1.D FM	
.69689L-AA-4	Palmer Square Lc20193A 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	0	.67	.08/20/2027	1.A FE	
.69700V-AA-7	Palmer Square Lc20191A 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	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		
.871590-BV-9	Symphony CLO Ltd20141A 2014-14A AR 1.76% 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	0	.70	.07/14/2039	1.A FE	
.872750-AJ-6	TRTX 2018-FL2 D 2.808% 11/15/37	D.	03/11/2021	GOLDMAN SACHS		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	Redemption	100,0000	.44,605	.44,605	.44,159	.44,339	0	.266	0	.266	0	.44,605	0	0	0	0	.0	.01/15/2024	5.A FE	
.90352J-AD-5	UBS GROUP FUNDING SWITZ 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	.0	.10/18/2031	1.A FE	
.D3141#-AC-6	HAUS CRAMER HDG 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	D.	01/20/2021	BNP SECURITIES		.167,633	.186,000	.155,543	.155,941	0	.18	0	.18	0	.155,599	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	155,599	0	11,673	11,673	808	XXX	XXX			
.29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/17/27	D.	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	.0	.12/17/2027	3.A FE	
.00130M-AB-0	ARDENT HEALTH PARTNERS TL B 1L 06/15/25	D.	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	0	.0	.12/15/2025	4.B FE	
.00132U-AD-6	A1 AQUA MERGER SUB INC TL B 1L 12/13/23	D.	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	.0	.12/13/2023	4.B FE	
.001690-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25	D.	03/31/2021	Redemption	100,0000	.4,033	.4,033	.4,033	.4,033	0	0	0	0	0	.4,033	0	0	0	0	.116	.10/02/2025	4.B FE	
.00687M-AB-7	ADIENT US LLC TL B 1L 05/06/24	D.	03/31/2021	Redemption	100,0000	.1,865	.1,865	.1,856	.1,858	0	.7	0	.7	0	.1,865	0	0	0	0	.21	.05/06/2024	3.C FE	
.00687M-AB-7	ADIENT US LLC TL B 1L 05/06/24	D.	01/01/2021	Redemption	100,0000	.633	.633	.630	.631	0	.2	0	.2	0	.633	0	0	0	0	.0	.05/06/2024	4.A FE	
.00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26	D.	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	.0	.01/04/2026	4.A FE	
.00847Y-AD-4	AGILITI HEALTH INC TL 1L 01/04/26	D.	03/31/2021	Redemption	100,0000	.2,500	.2,500	.2,475	.2,476	0	.24	0	.24	0	.2,500	0	0	0	0	.23	.01/04/2026	4.A FE	
.00912Y-AL-6	AIR METHODS CORP TL 1L 04/22/24	D.	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	D.	03/31/2021	Redemption	100,0000	.2,766	.2,766	.2,752	.2,754	0	.12	0	.12	0	.2,766	0	0	0	0	.36	.02/10/2027	3.C FE	
.01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27	D.	03/31/2021	Redemption	100,0000	.3,125	.3,125	.3,102	.3,102	0	.23	0	.23	0	.3,125	0	0	0	0	.70	.10/08/2027	4.B FE	
.03755P-AB-1	APERGY CORP TL B 1L 05/09/25	D.	01/04/2021	Redemption	100,0000	.60,241	.60,241	.60,205	.60,210	0	.31	0	.31	0	.60,241	0	0	0	0	.139	.05/09/2025	3.B FE	
.03834X-AJ-2	UNITED PACIFIC TL B 1L 11/14/26	D.	03/31/2021	Redemption	100,0000	.7,504	.7,504	.7,446	.7,452	0	.52	0	.52	0	.7,504	0	0	0	0	.94	.11/14/2026	4.B FE	
.03952H-AB-0	ANCESTRY.COM INC TL 1L 12/06/27	D.	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	0	.0	.13,600	.12/06/2027	4.A FE
.03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27	D.	03/31/2021	ATKINS NUTRITIONALS TL B 1L 07/06/24		.2,000	.2,000	.2,000	.0	0	0	0	0	.2,000	0	0	0	0	.0	.7	.12/06/2027	4.B FE	
.04761P-AF-2			02/22/2021			.18,640	.18,640	.18,734	.18,697	0	(.57)	0	(.57)	0	.18,640	0	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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L 10/31/24	.....	03/31/2021	Various Redemption	4,093	4,093	3,933	3,958	0	135	0	135	0	4,093	0	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	100,000	447,339	447,339	446,109	446,301	0	1,038	0	1,038	0	447,339	0	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	100,000	760,000	760,000	744,800	747,063	0	12,937	0	12,937	0	760,000	0	0	0	0	6,907	10/21/2024	4.B FE
..09071F-AK-7	.....	.....	03/31/2021	Redemption	100,000	3,287	3,287	3,272	1,953	0	14	0	14	0	3,287	0	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	100,000	2,500	2,500	2,514	2,510	0	(10)	0	(10)	0	2,500	0	0	0	0	20	06/16/2025	4.C FE
..10330J-AU-2	BOYD GAMING CORP TL B 1L 09/14/23	.....	01/14/2021	Redemption	100,000	5,000	5,000	4,990	4,994	0	6	0	6	0	5,000	0	0	0	0	5	09/14/2023	3.A FE
..11823L-AH-8	HERCULES MERGER SUB LLC TL 1L 11/02/26	.....	02/02/2021	Redemption	100,000	992,500	992,500	971,419	972,561	0	19,939	0	19,939	0	992,500	0	0	0	0	5,094	11/02/2026	3.A FE
..11823L-AK-1	HERCULES MERGER SUB LLC TL 1L 11/02/26	.....	03/31/2021	Redemption	100,000	2,481	2,481	2,481	0	0	0	0	0	0	2,481	0	0	0	0	9	11/02/2026	3.A FE
..12510M-AB-5	CORR PARENT INC TL B 1L 03/05/28	.....	03/18/2021	CCMI Citizens Bank	333,416	333,000	333,000	331,335	0	0	14	0	14	0	331,349	0	2,068	0	0	0	03/05/2028	4.B FE
..12687H-AB-3	CABLEVISION LIGHTPATH TL B 1L 09/29/27	.....	02/04/2021	CITIBANK	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	CABLEVISION LIGHTPATH TL B 1L 09/29/27	.....	01/15/2021	Redemption	100,000	2,500	2,500	2,484	2,485	0	15	0	15	0	2,500	0	0	0	0	11	09/29/2027	4.A FE
..12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L 07/21/25	.....	03/31/2021	Redemption	100,000	6,245	6,245	6,057	6,071	0	174	0	174	0	6,245	0	0	0	0	89	07/21/2025	4.A FE
..13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26	.....	03/31/2021	Redemption	100,000	2,784	2,784	2,784	2,784	0	0	0	0	0	2,784	0	0	0	0	15	08/12/2026	3.B FE
..13134M-BT-9	CALPINE CORP TL B5 1L 12/08/27	.....	03/31/2021	CANISTER INTERNATIONAL TL 1L	782	782	782	782	0	0	0	0	0	0	782	0	0	0	0	5	12/08/2027	3.A FE
..13763H-AB-8	CARDTRONICS USA INC TL B 1L 12/21/26	.....	03/31/2021	Redemption	100,000	1,256	1,256	1,250	1,250	0	6	0	6	0	1,256	0	0	0	0	13	12/21/2026	4.B FE
..14161J-AB-0	CARDTRONICS USA INC TL B 1L 06/29/27	.....	03/31/2021	Redemption	100,000	2,500	2,500	2,456	2,458	0	42	0	42	0	2,500	0	0	0	0	31	06/29/2027	3.B FE
..14173M-AC-7	CARESTREAM DENTAL TL 1L 09/02/24	.....	03/31/2021	Various Redemption	100,000	2,522	2,522	2,491	2,498	0	24	0	24	0	2,522	0	0	0	0	32	09/02/2024	4.B FE
..15669G-AH-7	CENTURYLINK INC TL B 1L 03/15/27	.....	03/31/2021	Redemption	100,000	5,000	5,000	4,994	4,994	0	6	0	6	0	5,000	0	0	0	0	30	03/15/2027	3.A FE
..16117L-BX-6	CHOBANI LLC TL B 1L 02/01/27	.....	03/31/2021	Redemption	100,000	3,712	3,712	3,712	3,712	0	0	0	0	0	3,712	0	0	0	0	17	02/01/2027	2.C FE
..17026Y-AH-2	CHOBANI LLC TL B 1L 10/20/27	.....	03/31/2021	Redemption	100,000	5,000	5,000	4,977	4,977	0	23	0	23	0	5,000	0	0	0	0	28	10/20/2027	4.C FE
..18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L 07/24/26	.....	01/04/2021	Redemption	100,000	30,000	30,000	29,850	29,871	0	129	0	129	0	30,000	0	0	0	0	893	07/24/2026	3.A FE
..19257P-AB-0	COHU INC TL B 1L 10/01/25	.....	03/31/2021	Redemption	100,000	326,612	326,612	325,769	325,800	0	812	0	812	0	326,612	0	0	0	0	2,118	10/01/2025	4.C FE
..20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L 04/12/23	.....	03/31/2021	Various Redemption	100,000	6,262	6,262	6,277	6,203	0	(16)	0	(16)	0	6,262	0	0	0	0	147	04/12/2023	4.B FE
..20337E-AQ-4	COMMSCOPE INC TL B2 1L 04/03/26	.....	03/31/2021	Redemption	100,000	3,766	3,766	3,728	2,472	0	31	0	31	0	3,766	0	0	0	0	30	04/03/2026	4.B FE
..21871Q-AF-1	CORECIVIC INC TL B 1L 12/18/24	.....	03/31/2021	Redemption	100,000	18,987	18,987	18,531	18,547	0	440	0	440	0	18,987	0	0	0	0	261	12/18/2024	3.B FE
..22207E-BG-8	COTY INC TI B 1L 04/07/25	.....	03/30/2021	Redemption	100,000	7,490	7,490	7,172	7,196	0	294	0	294	0	7,490	0	0	0	0	55	04/07/2025	4.C FE
..23338D-AP-1	DXP ENTERPRISES INC TL B 1L 12/23/27	.....	03/31/2021	Redemption	100,000	2,500	2,500	2,469	2,468	0	32	0	32	0	2,500	0	0	0	0	37	12/23/2027	4.B FE
..23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25	.....	03/31/2021	Redemption	100,000	10,000	10,000	9,929	9,946	0	54	0	54	0	10,000	0	0	0	0	50	12/31/2025	4.C FE

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.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-8	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	.0	.13	.10/02/2024	3.C FE
.26928B-AL-3	EW SCRIPPS CO TL B1 1L 8TH AVENUE FOOD & PRO TL 1L 05/01/26 10/01/25		.03/31/2021	Redemption 100,0000			.1,244	.1,244	.1,244	.1,244	.0	.0	.0	.0	.0	.1,244	.0	.0	.0	.0	.10	.05/01/2026	3.C FE
.28253P-AC-3	Emerald Azeala Topco TL B 1L 07/24/26		.03/31/2021	Redemption 100,0000			.1,250	.1,250	.1,259	.1,256	.0	.(6)	.0	.(6)	.0	.1,250	.0	.0	.0	.0	.13	.10/01/2025	4.C FE
.29102T-AB-8			.03/31/2021	Redemption 100,0000			.2,494	.2,494	.2,490	.2,490	.0	.4	.0	.4	.0	.2,494	.0	.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	.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	.995,000	.0	.0	.0	.0	.0	.995,000	.0	.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	.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	.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	.0	.15	.03/01/2027	3.B FE
.37249U-AU-0	GENTIVA HEALTH SERVICES TL 1L 07/02/25		.02/09/2021	JPM FUNDS RECAP	.837,109		.836,064	.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	.0	.77	.07/02/2025	4.B FE
.37252K-AP-7	GEO GROUP INC/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	.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	.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	.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	.3,782		.3,782	.3,648	.3,661	.0	.120	.0	.120	.0	.3,782	.0	.0	.0	.0	.26	.08/18/2025	3.A FE	
.40435T-AH-0	HS PURCHASER LLC TL 1L Patriot Container Corp 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	.0	.16	.11/19/2026	4.C FE
.40435Y-AB-2	03/20/25		.03/31/2021	Various	.3,782		.3,782	.3,748	.3,753	.0	.29	.0	.29	.0	.3,782	.0	.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	.0	.10	.10/19/2027	3.C FE
.42236W-AH-0	Heartland Dental TL 1L HERITAGE POWER LLC TL B 1L 04/30/25 07/30/26		.03/31/2021	Redemption 100,0000			.2,536	.2,536	.2,534	.2,534	.0	.2	.0	.2	.0	.2,536	.0	.0	.0	.0	.23	.04/30/2025	5.A FE
.42727C-AC-1			.03/31/2021	Redemption 100,0000			.2,005	.2,005	.1,965	.1,970	.0	.35	.0	.35	.0	.2,005	.0	.0	.0	.0	.59	.07/30/2026	4.A FE
.44108H-AJ-0	HOSTESS BRANDS LLC TL 1L HYSTER-YALE GROUP INC TL B 1L 08/04/25		.03/31/2021		.7,107		.7,107	.7,107	.7,107	.0	.0	.0	.0	.0	.7,107	.0	.0	.0	.0	.45	.08/04/2025	4.A FE	
.44932E-AB-6	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	.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	.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	.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	.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	.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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Acretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol			
.46589U-AB-1	ZEST DENTAL TL 1L 03/14/25		03/31/2021	Various Redemption	100,000		(7)	(7)	(6)	0	0	0	0	0	(7)	0	0	0	0	0	03/14/2025	4.B FE		
.47077D-AF-7	JANE STREET GROUP LLC TL B 1L 01/31/25		01/26/2021	Redemption	100,000		495,000	495,000	493,763	493,943	0	1,057	0	1,057	0	495,000	0	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	100,000		3,750	3,750	3,745	0	0	5	0	5	0	3,750	0	0	0	0	0	01/26/2028	3.C FE	
.47579S-AT-7	JELD-WEN INC TL B4 1L 12/13/24		03/31/2021	Redemption	100,000		10,000	10,000	9,944	9,961	0	39	0	39	0	10,000	0	0	0	0	0	01/13/2024	3.B FE	
.48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/26/25		03/31/2021	Redemption	100,000		7,500	7,500	7,322	7,371	0	129	0	129	0	7,500	0	0	0	0	0	05/26/2025	4.C FE	
.50203P-AB-0	LMBE-MC HOLDING LLC TL B 1L 12/03/25		03/31/2021	Redemption	100,000		13,140	13,140	12,920	12,925	0	215	0	215	0	13,140	0	0	0	0	0	01/03/2025	3.C FE	
.54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		03/31/2021	Redemption	100,000		2,917	2,917	2,872	1,908	0	44	0	44	0	2,917	0	0	0	0	0	08/31/2027	4.B FE	
.54805B-AB-5	ORYX SOUTHERN DELAWARE TL B 1L 05/22/26		03/31/2021	Redemption	100,000		2,517	2,517	2,482	2,488	0	29	0	29	0	2,517	0	0	0	0	0	05/22/2026	4.C FE	
.57906P-AG-4	MCAFEE LLC TL B 1L 09/30/24		03/31/2021	Various Redemption	4,895		4,895	4,895	4,906	4,902	0	(8)	0	(8)	0	4,895	0	0	0	0	0	09/30/2024	3.C FE	
.58401D-AG-9	MED PARENTCO LP TL B 1L 08/31/26		03/31/2021	Redemption	100,000		3,750	3,750	3,713	3,714	0	36	0	36	0	3,750	0	0	0	0	0	08/31/2026	4.C FE	
.58943P-AR-3	MEREDITH CORP TL B 1L 01/31/25		03/31/2021	Redemption	100,000		3,750	3,750	3,587	3,599	0	151	0	151	0	3,750	0	0	0	0	0	01/31/2025	3.C FE	
.59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27		03/31/2021	Redemption	100,000		2,500	2,500	2,475	2,475	0	25	0	25	0	2,500	0	0	0	0	0	10/01/2027	4.A FE	
.60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/24		03/31/2021	Redemption	100,000		2,500	2,500	2,487	2,490	0	10	0	10	0	2,500	0	0	0	0	0	05/15/2024	4.B FE	
.62933R-AL-6	NN INC TL B 1L 10/19/22		03/23/2021	Redemption	100,000		87,475	87,475	86,491	86,211	0	1,264	0	1,264	0	87,475	0	0	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	100,000		3,807	3,807	3,801	3,802	0	5	0	5	0	3,807	0	0	0	0	0	11/06/2024	3.C FE	
.64072U-AE-2	CSC HOLDINGS INC TL 1L 07/15/25		01/15/2021	Redemption	100,000		2,500	2,500	2,488	2,491	0	9	0	9	0	2,500	0	0	0	0	0	07/15/2025	3.C FE	
.64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		01/15/2021	Redemption	100,000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	0	0	04/15/2027	3.C FE	
.69338C-AH-4	PG&E CORP TL EXIT 1L 06/23/25		03/31/2021	PEABODY ENERGY CORP TL B 1L 03/31/25	Redemption	100,000		2,500	2,500	2,470	2,472	0	28	0	28	0	2,500	0	0	0	0	0	06/23/2025	3.C FE
.70454B-AT-6	PELICAN PRODUCTS INC TL B 1L 01/07/25		01/07/2021	Various			726,414	1,438,892	676,279	676,164	0	(676,164)	0	(676,164)	0	0	0	0	726,414	726,414	0	03/31/2025	5.C FE	
.70583G-AW-2	REYNOLDS GROUP HOLDINGS TL 1L 05/01/25		03/31/2021	Various Redemption	100,000		3,144	3,144	3,124	3,128	0	16	0	16	0	3,144	0	0	0	0	0	05/01/2025	4.B FE	
.72448F-AR-6	PITNEY BOWES INC TL B 1L 01/07/25		03/19/2021	Redemption	100,000		962,500	962,500	951,578	952,899	0	9,601	0	9,601	0	962,500	0	0	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 Redemption	100,000		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	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	100,000		105,267	105,267	104,225	104,379	0	888	0	888	0	105,267	0	0	0	0	0	225	10/14/2024	3.C FE
.74966F-AL-7	REYNOLDS GROUP HOLDINGS TL 1L 01/30/26		03/31/2021	Redemption	100,000		2,500	2,500	2,488	2,488	0	12	0	12	0	2,500	0	0	0	0	0	25	01/30/2026	4.C FE
.76173F-AW-7	RODAN & FIELDS LLC TL B 1L 06/16/25		03/31/2021	Redemption	100,000		5,000	5,000	5,046	5,032	0	(32)	0	(32)	0	5,000	0	0	0	0	0	61	06/16/2025	5.B FE
.77484U-AB-2	SBA SENIOR FINANCE II LLC TL B 1L 04/11/25		03/31/2021	Redemption	100,000		3,934	3,934	3,926	3,928	0	6	0	6	0	3,934	0	0	0	0	0	19	04/11/2025	3.C FE
.78404X-AH-8	SMG US MIDCO 2 INC TL 1L 01/23/25		03/31/2021	Redemption	100,000		2,800	2,800	2,800	2,800	0	0	0	0	0	2,800	0	0	0	0	0	6	01/23/2025	5.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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.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	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	1,635,678	1,633,636	1,633,636	1,633,636	0	0	0	0	0	0	1,633,636	0	2,042	2,042	8,408	08/01/2025	4.A FE	
.825680-AK-0	SHUTTERFLY INC TL B 1L 09/25/26	.....	03/31/2021	Redemption 100,0000	150,370	150,370	145,451	145,551	0	4,820	0	4,820	0	0	150,370	0	0	0	0	0	09/25/2026	4.C FE
.82621Y-AD-4	LYONS MAGNUS INC TL 1L 11/11/24	.....	03/31/2021	Various	5,653	5,653	5,627	5,633	0	.21	0	.21	0	0	5,653	0	0	0	0	0	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	0	1,750	0	0	0	0	0	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	0	2,500	0	0	0	0	0	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	0	20	0	0	0	0	0	02/08/2027	4.A FE
.87510E-AB-5	TANKO 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	0	3,125	0	0	0	0	0	05/29/2026	4.B FE
.878230-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	0	5,000	0	0	0	0	0	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	0	2,525	0	0	0	0	0	10/01/2025	3.C FE
.88078F-BH-0	TEREX CORP TL 1L 01/31/24	.....	02/04/2021	Redemption 100,0000	480,047	481,250	478,026	479,199	0	.63	0	.63	0	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	0	245,625	0	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	0	3,633	0	0	0	0	0	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	0	1,200,000	0	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	0	2,506	0	0	0	0	0	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	0	5,000	0	0	0	0	0	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	0	5,115	0	0	0	0	0	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	0	16,893	0	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	0	(1,427)	0	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	0	992,500	0	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	0	2,481	0	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	0	1,250	0	0	0	0	0	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	0	921	0	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	0	1,579	0	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	0	6,316	0	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	0	74,430	0	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	0	3,750	0	0	0	0	36	10/29/2027	4.B FE

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..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	APPLECARAMEL BUYER LLC TL B 1L	10/08/27	..	01/01/2021	DEUTSCHE BANK	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	APPLECARAMEL 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	WIDEOPENWEST TL B 1L	08/18/23	..	03/31/2021		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	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		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	BANJAY 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		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	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	999,375	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	POINTCLICKCARE TECHNOLOG TL B 1L	12/29/27	..	03/19/2021	JPM FUNDS RECAP	998,125	1,000,000	995,000	997,500	0	.186	0	.186	0	995,186	0	2,939	2,939	.0	12/29/2027	4.B FE	
..C8000C-AB-9	PANTHER BI 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 BI AGGREGATOR 2 TL B 1L	04/30/26	..	03/31/2021	Redemption 100,0000		6,060	6,060	6,060	6,060	0	0	0	0	0	6,060	0	0	0	.15	04/30/2026	4.B FE
..C8614Y-AB-9	XPLORENET 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		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	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	.1	01/18/2027	4.B FE	
..24736C-BS-2	SKYMILES IP LTD TL B 1L	10/20/27	C.	01/01/2021	BARCLAYS	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 CUSIP Ident- ification	2 Description	3 For- eign Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
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	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	2,500	2,485	2,496	0	4	0	4	0	2,500	0	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	0	39,015,127	0	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	0	552,696,697	0	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	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	0	552,696,697	0	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	0.00	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	0.00	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	0.00	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					7,462,663	XXX	7,024,415	7,024,415	0	0	0	0	0	7,024,415	0	0	438,248	438,248	95,881	XXX	XXX		
Preferred					7,462,663	XXX	7,024,415	7,024,415	0	0	0	0	0	7,024,415	0	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	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	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	0	438,248	438,248	95,881	XXX	XXX		
.04010L-10-3	ARES CAPITAL CORP	01/27/2021	MERRILL LYNCH-ALGO S. G. COHEN SECURITIES		13,908,000	243,030		206,417	234,906	(28,489)	0	0	0	(28,489)	0	206,417	0	36,613	36,613	0			
.053807-10-3	AVNET INC	01/28/2021			80,127,000	3,003,905		2,610,546	2,813,259	(202,713)	0	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	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	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	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	0	(438,837)	0	920,375	0	512,749	512,749	0			
.26614N-10-2	DUPONT DE NEMOURS INC	01/27/2021	CITIGROUP GLOBAL-VAR		2,211,000	175,062		70,585	157,224	(86,640)	0	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	0	(31,374)	0	83,868	0	36,552	36,552	0			
.40434L-10-5	HP INC	03/10/2021	CORP.		20,865,000	630,823		373,624	513,070	(139,446)	0	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	0	(11,044)	0	50,806	0	15,368	15,368	0			
.59156R-10-8	METLIFE INC	01/26/2021	CORP.		5,774,000	290,330		271,630	271,089	541	0	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	0	(213,961)	0	766,620	0	248,006	248,006	2,769			
.65339F-10-1	NEXTERA ENERGY INC	01/26/2021	CORP.		2,426,000	207,242		153,615	187,166	(33,551)	0	0	0	(33,551)	0	153,615	0	53,627	53,627	0			
.701094-10-4	PARKER HANNIFIN	03/16/2021	S. G. COHEN SECURITIES		193,000	59,899		32,257	52,575	(20,318)	0	0	0	(20,318)	0	32,257	0	27,643	27,643	.170			
.702149-10-5	PARTY CITY HOLDINGS INC	03/23/2021	JEFFERIES & CO INC-EQ		223,230,000	1,384,555		417,440	1,372,865	(955,424)	0	0	0	(955,424)	0	417,440	0	967,115	967,115	0			
.713448-10-8	PEPSICO INC	01/26/2021	CORP.		991,000	139,968		135,040	146,965	(11,926)	0	0	0	(11,926)	0	135,040	0	4,928	4,928	1,013			
.718172-10-9	PHILIP MORRIS INTERNATIONAL	01/27/2021	CITIGROUP GLOBAL-VAR		422,000	34,147		26,599	34,937	(8,339)	0	0	0	(8,339)	0	26,599	0	7,549	7,549	506			
.78462F-10-3	SPDR TRUST SERIES 1	03/04/2021	S. G. COHEN SECURITIES		15,073,000	5,693,137		4,632,053	5,635,493	(1,003,440)	0	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	CORP.		9,137,000	270,162		257,010	199,461	.57,550	0	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	0	.52,205	0	1,027,376	0	425,677	425,677	2,775			
.83012A-10-9	SIXTH STREET SPECIALTY LENDING	01/27/2021	MERRILL LYNCH-ALGO		3,495,000	72,465		63,812	72,521	(8,709)	0	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	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	0	(77,078)	0	125,951	0	76,940	76,940	0			
.959802-10-9	WESTERN UNION CO-W/I	03/31/2021	INSTINET		13,380,000	328,322		294,904	293,557	1,347	0	0	0	1,347	0	294,904	0	33,418	33,418	3,144			
.143658-30-0	CARNIVAL CRUISE UNIT	03/24/2021	Various		25,282,000	685,352		1,008,375	547,608	460,767	0	0	0	460,767	0	1,008,375	0	(323,023)	(323,023)</				

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifer and SVO Admi- nistrative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
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	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0289999999. Subtotal - Purchased Options - Replications								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0359999999. Subtotal - Purchased Options - Income Generation								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
PREMIER OIL PLC PP Warrant G72168186 .....	Premier Oil .....	N/A .....		US - Chicago Board	213800QKYDSBDFTH2K71 .....	07/28/2017	05/31/2022	59,580		42.75	24,928				34,420		34,420							
TIDEWATER INC Tidewater Warrant 88642R133 .....	Tidewater .....	N/A .....		US - Chicago Board	549300U0MTB7PD2UT305 .....	01/31/2018	07/31/2042	554		0.00						0								
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants									24,928	0	0	0	34,420	XXX	34,420	0	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other									24,928	0	0	0	34,420	XXX	34,420	0	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants									24,928	0	0	0	34,420	XXX	34,420	0	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options									24,928	0	0	0	34,420	XXX	34,420	0	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	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)	
1739999999. Subtotal - Other									24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals									24,928	0	0	34,420	XXX	34,420	0	0	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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Exposure for Derivative Instruments Open as of Current Statement Date									12 Potential Exposure	13 Off-Balance Sheet Exposure
			Counterparty Offset		Book/Adjusted Carrying Value			Fair Value					
4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	12 Potential Exposure	13 Off-Balance Sheet Exposure				
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	34,420	0	34,420	34,420	0	34,420	0	34,420	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0	0			0		0	
0999999999 - Gross Totals				0	34,420	0	34,420	34,420	0	34,420	0	34,420	0
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64					34,420	0							

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

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

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

**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
..... Short term investment from reverse repo program .....	.....	.....	.....	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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 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
690353-4W-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
690353-1B-7	DFC	1.A		7,855,556	7,855,556	02/15/2028
690353-SC-2	DFC US Agency Floating Rate	1.A		2,280,679	2,280,679	06/15/2024
690353-U8-8	DFC	1.A		3,102,480	3,102,480	02/15/2028
690353-X0-5	DFC VRDN	1.A		3,000,000	3,000,000	07/15/2025
690353-ZB-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
<b>0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations</b>				<b>50,888,663</b>	<b>50,888,663</b>	<b>XXX</b>
<b>0599999. Total - U.S. Government Bonds</b>				<b>50,888,663</b>	<b>50,888,663</b>	<b>XXX</b>
<b>1099999. Total - All Other Government Bonds</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>1799999. Total - U.S. States, Territories and Possessions Bonds</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>2499999. Total - U.S. Political Subdivisions Bonds</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
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
671050-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
<b>2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities</b>				<b>12,390,000</b>	<b>12,390,000</b>	<b>XXX</b>
<b>3199999. Total - U.S. Special Revenues Bonds</b>				<b>12,390,000</b>	<b>12,390,000</b>	<b>XXX</b>
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	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		2.A FE	3,002,711	3,000,000	11/26/2021
57629W-CR-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
65338K-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
69430S-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
<b>3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>				<b>110,131,510</b>	<b>110,090,000</b>	<b>XXX</b>
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1		1.D FE	2,369,000	2,365,435	09/22/2021
<b>3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>				<b>2,369,000</b>	<b>2,369,435</b>	<b>XXX</b>
<b>3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds</b>				<b>112,500,510</b>	<b>112,458,435</b>	<b>XXX</b>
<b>4899999. Total - Hybrid Securities</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>5599999. Total - Parent, Subsidiaries and Affiliates Bonds</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>5999999. Subtotal - SVO Identified Funds</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>6299999. Subtotal - Unaffiliated Bank Loans</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>6399999. Total - Issuer Obligations</b>				<b>161,020,173</b>	<b>160,978,663</b>	<b>XXX</b>
<b>6499999. Total - Residential Mortgage-Backed Securities</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>6599999. Total - Commercial Mortgage-Backed Securities</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>6699999. Total - Other Loan-Backed and Structured Securities</b>				<b>14,759,000</b>	<b>14,759,435</b>	<b>XXX</b>
<b>6799999. Total - SVO Identified Funds</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>6899999. Total - Affiliated Bank Loans</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>6999999. Total - Unaffiliated Bank Loans</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>7099999. Total Bonds</b>				<b>175,779,173</b>	<b>175,738,098</b>	<b>XXX</b>
<b>7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>8099999. Total - Preferred and Common Stocks</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
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
<b>8999999. Total - Short-Term Invested Assets (Schedule DA type)</b>				<b>30,287,483</b>	<b>30,258,924</b>	<b>XXX</b>
000000-00-0	Key Bank Money Market Account			361	361	
<b>9099999. Total - Cash (Schedule E Part 1 type)</b>				<b>361</b>	<b>361</b>	<b>XXX</b>
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
BAT INT CP		1.A		7,748,920	7,748,198	04/15/2021
BASELLE CP		1.A		3,999,556	3,995,584	04/20/2021
BASELLE CP		1.A		3,999,807	3,999,317	05/10/2021
BASELLE CP		1.A		3,999,768	3,999,200	05/17/2021
CHUGACH ELECTRIC ASSN CP		1.A		2,999,930	2,995,930	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
<b>9199999. Total - Cash Equivalents (Schedule E Part 2 type)</b>				<b>173,309,307</b>	<b>173,299,988</b>	<b>XXX</b>
<b>9999999 - Totals</b>				<b>379,376,325</b>	<b>379,297,371</b>	<b>XXX</b>

General Interrogatories:

1. Total activity for the year
2. Average balance for the year

Fair Value \$ ..... 78,670,072 Book/Adjusted Carrying Value \$ ..... 78,528,141

Fair Value \$ ..... 347,088,679 Book/Adjusted Carrying Value \$ ..... 347,255,556

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

**SCHEDULE E - PART 1 - CASH**

## Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON .....	NEW YORK, NY				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 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
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
BASEL CP			03/17/2021	.0.110	04/20/2021	3,999,584	.183	0
BASEL CP			03/30/2021	.0.150	05/10/2021	3,999,317	.33	0
BASEL 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 ASN 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			03/29/2021	.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
UNITEDEALTH GROUP INC CP			03/23/2021	.0.130	04/12/2021	6,099,559	.198	0
UNITEDEALTH GROUP INC CP			03/24/2021	.0.120	04/13/2021	11,999,200	.320	0
UNITEDEALTH 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 ..... DREYFUS 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