



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of DomicileUnited States of America

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

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

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

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

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

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

Internet Website AddressWWW.WesternSouthernLife.com

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

Chairman of Board,
President & CEOJohn Finn Barrett

Secretary and CounselDonald Joseph Wuebbeling

OTHER

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

DIRECTORS OR TRUSTEES

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

State ofOhio

County ofHamilton

SS:

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.

<div>John Finn Barrett Chairman of Board, President & CEO</div>	<div>Donald Joseph Wuebbling Secretary and Counsel</div>	<div>Wade Matthew Fugate VP and Controller</div>
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Subscribed and sworn to before me this
22nd day of July, 2021

a. Is this an original filing?

Yes [X] No []

b. If no,

1. State the amendment number

2. Date filed

3. Number of pages attached

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	13,749,507,321		13,749,507,321	13,007,383,280
2. Stocks:				
2.1 Preferred stocks	37,121,638		37,121,638	51,099,216
2.2 Common stocks	1,054,737,180	155,585,718	899,151,462	649,255,287
3. Mortgage loans on real estate:				
3.1 First liens	2,148,198,139		2,148,198,139	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 (\$18,312,520), cash equivalents (\$298,909,122) and short-term investments (\$141,787,061)	459,008,703		459,008,703	276,014,061
6. Contract loans (including \$ premium notes)	25,684,006		25,684,006	27,214,660
7. Derivatives	34,420		34,420	34,420
8. Other invested assets	418,749,355	5,315,025	413,434,330	398,228,763
9. Receivables for securities	6,543,943		6,543,943	3,847,722
10. Securities lending reinvested collateral assets	138,016,989		138,016,989	79,288,579
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	18,037,601,694	160,900,743	17,876,700,951	16,456,390,413
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	104,747,546		104,747,546	100,055,152
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,093,109		2,093,109	2,349,384
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	18,381,990		18,381,990	19,078,687
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,144,290		1,144,290	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	83,883,547	16,937,074	66,946,473	68,961,696
19. Guaranty funds receivable or on deposit	752,461		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	6,882	6,882	0	0
25. Aggregate write-ins for other than invested assets	13,518,385	12,360	13,506,025	13,818,551
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	18,262,129,904	177,857,059	18,084,272,845	16,664,357,481
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	568,433,833		568,433,833	379,127,591
28. Total (Lines 26 and 27)	18,830,563,737	177,857,059	18,652,706,678	17,043,485,072
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of company owned life insurance	13,506,025		13,506,025	13,818,551
2502. Prepaid expenses	12,360	12,360	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)	13,518,385	12,360	13,506,025	13,818,551

STATEMENT AS OF JUNE 30, 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 \$13,969,927,400 less \$ included in Line 6.3 (including \$ Modco Reserve)	13,969,927,400	13,102,141,994
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,737,398,947	1,578,015,152
4. Contract claims:		
4.1 Life	22,669,992	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	195,613	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 \$ 1,957,845 ceded	1,957,845	2,282,445
9.4 Interest Maintenance Reserve	11,967,464	7,057,725
10. Commissions to agents due or accrued-life and annuity contracts \$ 634,508 , accident and health \$ and deposit-type contract funds \$	634,508	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 \$ (11,608,986) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(11,828,559)	(8,079,786)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,173,064	2,070,985
15.1 Current federal and foreign income taxes, including \$ (447,768) on realized capital gains (losses)	1,139,073	18,065,616
15.2 Net deferred tax liability		
16. Unearned investment income	624,432	671,820
17. Amounts withheld or retained by reporting entity as agent or trustee	1,104,111	253,368
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	44,778,431	25,975,048
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	334,222,591	274,538,318
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	14,769,108	12,902,780
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	0
24.09 Payable for securities	89,316,137	40,120,413
24.10 Payable for securities lending	607,295,692	380,370,151
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,235,011	3,249,465
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,829,580,860	15,467,556,632
27. From Separate Accounts Statement	568,433,833	379,127,591
28. Total liabilities (Lines 26 and 27)	17,398,014,693	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)	424,783,921	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)	1,252,191,985	1,194,300,849
38. Totals of Lines 29, 30 and 37	1,254,691,985	1,196,800,849
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	18,652,706,678	17,043,485,072
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to the state	2,132,763	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)	2,235,011	3,249,465
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,450,030,722	1,363,125,500	2,878,571,820
2. Considerations for supplementary contracts with life contingencies	541,739	625,878	1,196,950
3. Net investment income	301,414,045	286,902,226	604,837,940
4. Amortization of Interest Maintenance Reserve (IMR)	421,183	(807,144)	(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	481,235	446,876	914,929
8.2 Charges and fees for deposit-type contracts	843	821	1,682
8.3 Aggregate write-ins for miscellaneous income	1,165,861	22,725	1,934,193
9. Totals (Lines 1 to 8.3)	1,754,055,628	1,650,316,882	3,486,102,739
10. Death benefits	71,726,545	64,904,079	138,334,068
11. Matured endowments (excluding guaranteed annual pure endowments)	970,090	757,175	1,766,711
12. Annuity benefits	232,920,970	211,757,502	420,518,299
13. Disability benefits and benefits under accident and health contracts	995,301	1,059,348	2,091,671
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	254,597,177	246,462,122	504,580,473
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	8,544,573	13,518,693	21,162,247
18. Payments on supplementary contracts with life contingencies	1,525,838	1,620,550	3,250,511
19. Increase in aggregate reserves for life and accident and health contracts	867,785,407	854,078,415	1,809,256,766
20. Totals (Lines 10 to 19)	1,439,065,901	1,394,157,884	2,900,960,746
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	32,752,458	38,807,088	74,707,872
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	48,474,902	52,658,676	100,364,470
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,404,105	6,939,415	12,706,432
25. Increase in loading on deferred and uncollected premiums	310,009	(1,907,523)	124,575
26. Net transfers to or (from) Separate Accounts net of reinsurance	163,290,858	106,896,738	256,033,611
27. Aggregate write-ins for deductions	2,747,257	4,147,632	6,523,416
28. Totals (Lines 20 to 27)	1,695,045,490	1,601,699,910	3,351,421,122
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	59,010,138	48,616,972	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)	59,010,138	48,616,972	134,681,617
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	24,146,730	21,747,844	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)	34,863,408	26,869,128	92,887,943
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$3,529,499 (excluding taxes of \$1,417,081 transferred to the IMR)	7,753,152	(13,400,150)	(10,628,085)
35. Net income (Line 33 plus Line 34)	42,616,560	13,468,978	82,259,858
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,196,800,849	1,068,730,359	1,068,730,359
37. Net income (Line 35)	42,616,560	13,468,978	82,259,858
38. Change in net unrealized capital gains (losses) less capital gains tax of \$17,452,570	89,589,503	(18,825,055)	64,340,048
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	16,296,991	16,148,460	29,456,652
41. Change in nonadmitted assets	(30,927,645)	(25,373,791)	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	(59,684,273)	13,466,096	(59,071,059)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0		
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	57,891,136	(1,115,312)	128,070,489
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,254,691,985	1,067,615,047	1,196,800,849
DETAILS OF WRITE-INS			
08.301. Company owned life insurance	1,152,492	19,250	1,921,285
08.302. Miscellaneous income	13,369	3,475	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)	1,165,861	22,725	1,934,193
2701. Pension expense	2,187,805	1,773,977	3,549,718
2702. Securities lending interest expense	558,936	2,371,159	2,971,204
2703. Miscellaneous expense	516	2,496	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)	2,747,257	4,147,632	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 JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,451,242,987	1,363,329,488	2,879,205,478
2. Net investment income	322,071,682	297,026,372	637,882,614
3. Miscellaneous income	1,960,465	451,172	929,519
4. Total (Lines 1 to 3)	1,775,275,134	1,660,807,032	3,518,017,611
5. Benefit and loss related payments	573,914,538	534,975,359	1,080,231,737
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	167,039,631	110,604,866	263,916,354
7. Commissions, expenses paid and aggregate write-ins for deductions	93,381,585	103,745,891	194,695,521
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 8,493,329 tax on capital gains (losses)	46,019,852	2,973,955	15,828,278
10. Total (Lines 5 through 9)	880,355,606	752,300,071	1,554,671,890
11. Net cash from operations (Line 4 minus Line 10)	894,919,528	908,506,961	1,963,345,721
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,214,403,711	1,338,603,676	2,611,291,762
12.2 Stocks	50,572,854	19,799,392	136,161,347
12.3 Mortgage loans	34,561,283	16,803,686	89,746,202
12.4 Real estate	0	0	0
12.5 Other invested assets	10,265,814	4,008,277	35,771,965
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(61,135)	6,369	(10,169)
12.7 Miscellaneous proceeds	49,195,724	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,358,938,251	1,379,221,400	2,872,961,107
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,976,551,680	1,954,760,320	3,817,797,319
13.2 Stocks	200,733,354	219,185,918	290,860,553
13.3 Mortgage loans	218,734,997	238,733,996	659,849,954
13.4 Real estate	0	0	0
13.5 Other invested assets	21,822,513	20,217,431	73,794,836
13.6 Miscellaneous applications	61,424,631	47,854,543	146,439,493
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,479,267,175	2,480,752,208	4,988,742,155
14. Net increase (or decrease) in contract loans and premium notes	(1,530,654)	(819,185)	(2,403,625)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,118,798,270)	(1,100,711,623)	(2,113,377,423)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	159,383,795	57,808,023	(53,062,778)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	247,489,589	(58,811,783)	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)	406,873,384	(1,003,760)	6,290,755
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	182,994,642	(193,208,422)	(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)	459,008,703	226,546,586	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	126,345,580	143,033,524	270,528,185
3. Ordinary individual annuities	1,318,122,042	1,215,177,018	2,486,549,770
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	19,080,470	17,234,129	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)	1,463,548,092	1,375,444,671	2,904,287,188
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	1,463,548,092	1,375,444,671	2,904,287,188
14. Deposit-type contracts	5,439,849,586	4,510,908,469	9,080,435,933
15. Total (Lines 13 and 14)	6,903,397,678	5,886,353,140	11,984,723,121
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>2021</u>	<u>2020</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	42,616,560	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>42,616,560</u>	<u>82,259,858</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,254,691,985	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>1,254,691,985</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.

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 period ended June 30, 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 period ended June 30, 2021, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2021:
 - a. The aggregate amount of unrealized losses:
 - 1. Less than 12 Months 9,192,027
 - 2. 12 Months or Longer 4,588,514
 - b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 Months 802,625,933
 - 2. 12 Months or Longer 265,419,706
- (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 replighted is \$606.9 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 JUNE 30, 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.

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

11. Debt.

b. FHLB (Federal Home Loan Bank) Agreements.

- (1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company’s strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$2,010.0 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	17,043,485	17,043,485	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	66,275,822	66,275,822	—
(d) Excess Stock	6,865,993	6,865,993	—
(e) Aggregate Total (a+b+c+d)	90,185,300	90,185,300	—
Actual or estimated Borrowing Capacity as			
(f) Determined by the Insurer	2,010,000,000	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)

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

		Eligible for Redemption					
		1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock							
1.	Class A	17,043,485	17,043,485	—	—	—	—
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)	1,923,195,891	1,825,714,620	1,503,555,763
2. Current Year General Account Total Collateral Pledged	1,923,195,891	1,825,714,620	1,503,555,763
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	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,503,555,763	1,503,555,763	—	1,495,905,981
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,503,555,763	1,503,555,763	—	1,495,905,981
2. Prior Year-end				
(a) Debt	—		—	XXX
(b) Funding Agreements	1,343,549,883	1,343,549,883	—	1,334,428,928
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	1,343,549,883	1,343,549,883	—	1,334,428,928

b. Maximum Amount During Reporting Period (Current Year)

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

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

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

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
- a. Defined Benefit Plan

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

(4) Not applicable.
- C. Wash Sales. No Change.
18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.
20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 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: Industrial & miscellaneous	—	1,592,463	—	—	1,592,463
Bonds: RMBS	—	1,040,150	—	—	1,040,150
Bonds: Exchange traded funds	69,098,288	—	—	—	69,098,288
Common stock: Unaffiliated	639,115,140	—	—	—	639,115,140
Common stock: Mutual funds	167,175,577	—	—	—	167,175,577
Derivative assets: Stock warrants	—	34,420	—	—	34,420
Separate account assets *	39,079,851	50,056,990	—	—	89,136,841
Total assets at fair value	914,468,856	52,724,023	—	—	967,192,879

*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 industrial and miscellaneous bonds and below investment grade 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 JUNE 30, 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	14,673,487,400	13,749,507,321	97,038,724	14,458,226,794	118,221,882	—	—
Common stock: Unaffiliated**	729,300,440	729,300,440	729,300,440	—	—	—	—
Common stock: Mutual funds	167,175,577	167,175,577	167,175,577	—	—	—	—
Preferred stock	40,488,000	37,121,638	—	37,588,000	2,900,000	—	—
Mortgage loans	2,238,412,004	2,148,198,139	—	—	2,238,412,004	—	—
Cash, cash equivalents, & short-term investments	459,902,296	459,008,702	459,902,296	—	—	—	—
Other invested assets: Surplus notes	60,210,742	46,976,523	—	60,210,742	—	—	—
Securities lending reinvested collateral assets	138,016,989	138,016,989	138,016,989	—	—	—	—
Derivative assets	34,420	34,420	—	34,420	—	—	—
Separate account assets	576,598,277	568,433,833	87,082,979	489,515,298	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(11,360,689,313)	(10,371,146,547)	—	—	(11,360,689,313)	—	—
Separate account liabilities *	(512,863,632)	(451,348,053)	—	—	(512,863,632)	—	—
Securities lending liability	(607,295,692)	(607,295,692)	—	(607,295,692)	—	—	—

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

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

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

Debt Securities, Surplus Notes, and Equity Securities

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

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

Mortgage Loans

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

Derivative Instruments

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

E. Not applicable.

21. Other Items.

C. Other Disclosures

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

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [] No [X]

1.2

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

Yes [] No []

2.1

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

Yes [] No [X]

2.2

If yes, date of change:

3.1

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

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

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 [X] No []

8.4

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Securities, Inc.	Cincinnati, Ohio				YES
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				YES

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$90,396,999
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$133,185,765	\$158,261,163
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$0	\$
14.26 All Other	\$290,310,159	\$295,238,645
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$423,495,924	\$453,499,808
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes [] No [X]
- 15.2

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

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

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

16.1

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

\$606,856,422

16.2

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

\$606,762,289

16.3

Total payable for securities lending reported on the liability page.

\$607,295,692

GENERAL INTERROGATORIES

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

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

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

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [X] No []
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [X] No []
- 8.2

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

2,139,147,090

1.14

Total Mortgages in Good Standing

\$

2,139,147,090

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

9,051,049

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)

\$

2,148,198,139

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF JUNE 30, 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.			Direct Business Only						
			1	Life Contracts		4	5	6	7
				2	3				
Active Status (a)			Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1.	Alabama	AL	L	237,549	7,566,958	0		7,804,507	302,850
2.	Alaska	AK	L	30,773	3,728,029	0		3,758,802	0
3.	Arizona	AZ	L	850,360	33,286,048	0		34,136,408	525,000
4.	Arkansas	AR	L	202,551	4,042,501	0		4,245,052	0
5.	California	CA	L	4,188,800	179,924,207	0		184,113,007	(876,775)
6.	Colorado	CO	L	251,952	27,047,458	0		27,299,410	1,201,999
7.	Connecticut	CT	L	274,011	20,184,385	0		20,458,396	207,156
8.	Delaware	DE	L	742,499	6,138,858	0		6,881,357	338,302
9.	District of Columbia	DC	L	159,143	1,830,691	0		1,989,834	0
10.	Florida	FL	L	8,545,340	104,715,208	0		113,260,548	553,684
11.	Georgia	GA	L	1,060,619	34,769,241	0		35,829,860	246,083
12.	Hawaii	HI	L	842,125	2,138,249	0		2,980,374	0
13.	Idaho	ID	L	28,261	3,197,471	0		3,225,732	0
14.	Illinois	IL	L	7,474,519	60,139,519	0		67,614,038	0
15.	Indiana	IN	L	7,847,647	20,543,452	0		28,391,099	0
16.	Iowa	IA	L	98,743	6,137,845	0		6,236,588	0
17.	Kansas	KS	L	374,004	4,430,363	0		4,804,367	0
18.	Kentucky	KY	L	5,236,406	17,721,807	0		22,958,213	0
19.	Louisiana	LA	L	2,294,078	10,074,192	0		12,368,270	0
20.	Maine	ME	L	13,842	8,480,361	0		8,494,203	118,533
21.	Maryland	MD	L	1,626,428	20,451,402	0		22,077,830	0
22.	Massachusetts	MA	L	90,507	75,990,151	0		76,080,658	1,583,463
23.	Michigan	MI	L	4,860,368	55,149,151	0		60,009,519	0
24.	Minnesota	MN	L	1,813,764	18,896,254	0		20,710,018	0
25.	Mississippi	MS	L	944,895	3,794,698	0		4,739,593	118,703
26.	Missouri	MO	L	1,713,335	14,769,159	0		16,482,494	350,000
27.	Montana	MT	L	19,408	3,733,564	0		3,752,972	0
28.	Nebraska	NE	L	34,705	2,507,980	0		2,542,685	0
29.	Nevada	NV	L	511,823	13,651,458	0		14,163,281	0
30.	New Hampshire	NH	L	14,050	16,246,706	0		16,260,756	0
31.	New Jersey	NJ	L	2,291,439	53,339,906	0		55,631,345	713,444
32.	New Mexico	NM	L	458,374	6,429,184	0		6,887,558	200,000
33.	New York	NY	N	194,972	583,065	0		778,037	0
34.	North Carolina	NC	L	10,046,957	46,429,232	0		56,476,189	1,545,542
35.	North Dakota	ND	L	9,060	1,180,918	0		1,189,978	0
36.	Ohio	OH	L	29,261,520	71,366,698	0		100,628,218	5,424,734,481
37.	Oklahoma	OK	L	317,867	6,907,272	0		7,225,139	309,891
38.	Oregon	OR	L	248,505	13,281,139	0		13,529,644	675,193
39.	Pennsylvania	PA	L	18,130,351	62,240,814	0		80,371,165	1,047,603
40.	Rhode Island	RI	L	4,005	7,816,382	0		7,820,387	0
41.	South Carolina	SC	L	1,281,809	15,806,748	0		17,088,557	0
42.	South Dakota	SD	L	18,135	1,217,582	0		1,235,717	0
43.	Tennessee	TN	L	3,081,838	21,332,939	0		24,414,777	240,000
44.	Texas	TX	L	3,044,501	133,444,427	0		136,488,928	4,869,044
45.	Utah	UT	L	52,089	8,203,082	0		8,255,171	0
46.	Vermont	VT	L	3,683	1,149,391	0		1,153,074	0
47.	Virginia	VA	L	626,659	29,427,001	0		30,053,660	553,897
48.	Washington	WA	L	207,185	48,069,011	0		48,276,196	0
49.	West Virginia	WV	L	2,592,494	4,776,417	0		7,368,911	0
50.	Wisconsin	WI	L	1,029,074	20,694,692	0		21,723,766	291,493
51.	Wyoming	WY	L	14,546	2,212,646	0		2,227,192	0
52.	American Samoa	AS	N	0	0	0		0	0
53.	Guam	GU	L	928	0	0		928	0
54.	Puerto Rico	PR	N	5,254	0	0		5,254	0
55.	U.S. Virgin Islands	VI	N	647	0	0		647	0
56.	Northern Mariana Islands	MP	N	0	0	0		0	0
57.	Canada	CAN	N	0	0	0		0	0
58.	Aggregate Other Aliens	OT	XXX	29,639	6,600	0	0	36,239	0
59.	Subtotal	XXX		125,334,036	1,337,202,512	0	0	1,462,536,548	5,439,849,586
90.	Reporting entity contributions for employee benefits plans	XXX		0	0	0		0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		0	0	0		0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0		0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		1,011,544	0	0		1,011,544	0
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		126,345,580	1,337,202,512	0	0	1,463,548,092	5,439,849,586
96.	Plus Reinsurance Assumed	XXX		0	0	0		0	0
97.	Totals (All Business)	XXX		126,345,580	1,337,202,512	0	0	1,463,548,092	5,439,849,586
98.	Less Reinsurance Ceded	XXX		13,147,121	0	0		13,147,121	0
99.	Totals (All Business) less Reinsurance Ceded	XXX		113,198,459	1,337,202,512	0	0	1,450,400,971	5,439,849,586
DETAILS OF WRITE-INS									
58001.	Mexico	XXX		2,082				2,082	
58002.	ZZZ -Other Alien	XXX		27,557	6,600			34,157	
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		29,639	6,600	0	0	36,239	0
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

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

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC, 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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	86-1791268				Alta 287 Venture LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-5144260				Alta at Horizon West, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2482456				Genizo Apts Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	TX	NIA	The Western & Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	NC	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
							Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1650525				Chestnut Healthcare Partners, LP	TN	NIA	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2810787				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1998953				Courtland Apartments, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
							Western & Southern Investment Holdings LLC								
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.220	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5350091				Fiat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western & Southern Life Insurance Co	Ownership	43.140	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	Integrity Life Insurance Co	Ownership	4.330	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0837	Western-Southern Group	.00003	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	19.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00001	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.670	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00002	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	25.230	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	31.420	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	5.970	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	5.970	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.590	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.370	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.900	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FIWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FIWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FIWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	.N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	FWPEO 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	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0837	Western-Southern Group	.00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Gerber Life Agency, LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview Prairie Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc	.OH	.DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-3569568				Jonax Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				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	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	.PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	.CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-2026987				Park Boulevard Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	.GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	.IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	.NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	.SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	.AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3614873				Raleigh Hotel Holding Co., LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3851930				Rancho Presidio Land Partners,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	.IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	.NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga NW, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	.MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	.KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	.OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings,LLC	.VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				The Lafayette Life Insurance Co	.OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70483	31-0487145				The Western & Southern Life Insurance Co	.OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	.VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors, Inc.	.OH	.DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc.	.NE	.DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	.AZ	.NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	.NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	.NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Capital Fund LP	.OH	.NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Capital Fund LP	.OH	.NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	.OH	.NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	.OH	.NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	.NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	.NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	.NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	.NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH	.NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	.FL	.NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings,LLC	.FL	.NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	.MO	.NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	.OH	.NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	.AL	.NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	.NC	.NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc.	.OH	.DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.Y	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors, Inc.	.OH	.DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	.NV	.NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1413821				Western & Southern Agency, Inc.	.OH	.NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc.	.OH	.UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH	.NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732405				Western & Southern Mutual Holding Co	.OH	.UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	.OH	.RE	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT	.NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	.OH	.NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH	.NIA	The Western & Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	.KY	.NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	.OH	.NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	.GA	.NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	.KY	.NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	.OH	.NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA	.NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	.PA	.NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	.NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	.NIA	The Western & Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL	.NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH	.NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH	.NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX	.NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT	.NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	.NIA	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	.KY	.NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH	.NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	.TX	.NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF JUNE 30, 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.

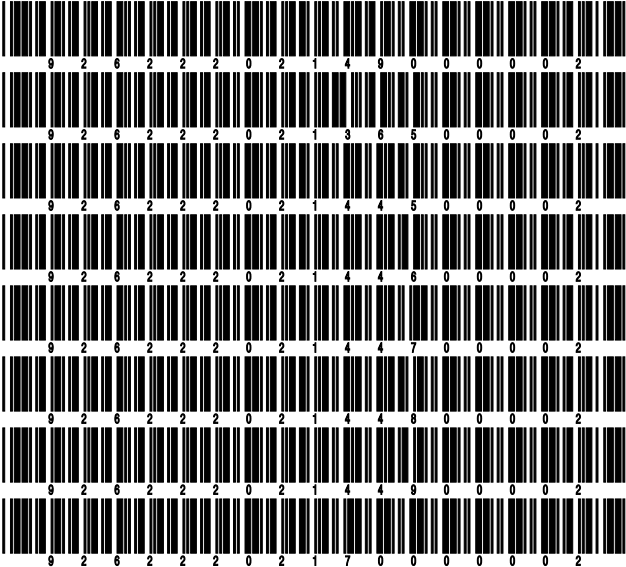
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,964,024,430	1,393,920,776
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	209,131,000	652,984,649
2.2 Additional investment made after acquisition	9,603,997	6,865,305
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	34,561,283	89,746,202
8. Deduct amortization of premium and mortgage interest points and commitment fees		98
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,148,198,144	1,964,024,430
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	2,148,198,144	1,964,024,430
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	2,148,198,144	1,964,024,430

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	398,228,764	357,418,133
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	5,203,144	63,184,199
2.2 Additional investment made after acquisition	16,619,369	10,610,637
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	
5. Unrealized valuation increase (decrease)	9,008,691	8,056,069
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	10,265,814	35,771,965
8. Deduct amortization of premium and depreciation	44,797	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)	418,749,357	398,228,764
12. Deduct total nonadmitted amounts	5,315,025	
13. Statement value at end of current period (Line 11 minus Line 12)	413,434,332	398,228,764

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,838,512,491	12,441,466,315
2. Cost of bonds and stocks acquired	2,177,285,034	4,108,657,872
3. Accrual of discount	8,215,169	17,777,407
4. Unrealized valuation increase (decrease)	98,733,112	73,412,048
5. Total gain (loss) on disposals	18,091,790	20,671,100
6. Deduct consideration for bonds and stocks disposed of	1,272,146,633	2,756,247,147
7. Deduct amortization of premium	36,089,726	52,204,461
8. Total foreign exchange change in book/adjusted carrying value	1,594,839	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	7,170,068	8,794,038
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	14,841,366,144	13,838,512,491
12. Deduct total nonadmitted amounts	155,585,717	130,774,693
13. Statement value at end of current period (Line 11 minus Line 12)	14,685,780,427	13,707,737,798

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,606,786,207	749,641,707	736,908,545	176,427,543	7,606,786,207	7,795,946,912	0	7,419,019,080
2. NAIC 2 (a)	4,561,806,756	1,591,898,366	1,234,756,175	(181,140,669)	4,561,806,756	4,737,808,278	0	4,262,764,892
3. NAIC 3 (a)	953,506,034	127,174,269	77,416,913	16,558,452	953,506,034	1,019,821,842	0	888,948,728
4. NAIC 4 (a)	511,509,470	26,395,944	43,953,227	(21,389,737)	511,509,470	472,562,450	0	552,611,006
5. NAIC 5 (a)	60,899,479	8,779,223	18,537,073	(1,452,712)	60,899,479	49,688,917	0	75,622,870
6. NAIC 6 (a)	7,421,000	421,053	5,760	(58,965)	7,421,000	7,777,328	0	7,535,498
7. Total Bonds	13,701,928,946	2,504,310,562	2,111,577,693	(11,056,088)	13,701,928,946	14,083,605,727	0	13,206,502,074
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	41,953,163	0	6,953,163	2,121,638	41,953,163	37,121,638	0	48,977,578
10. NAIC 3	2,121,638	0	0	(2,121,638)	2,121,638	0	0	2,121,638
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	44,074,801	0	6,953,163	0	44,074,801	37,121,638	0	51,099,216
15. Total Bonds and Preferred Stock	13,746,003,747	2,504,310,562	2,118,530,856	(11,056,088)	13,746,003,747	14,120,727,365	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 \$ 334,098,403 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	141,787,061	xxx	141,787,061	57,697	50,975

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	46,111,984	111,819,871
2. Cost of short-term investments acquired	141,787,061	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	46,111,984	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)	141,787,061	46,111,984
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	141,787,061	46,111,984

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	34,420
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2)	34,420
4.	Part D, Section 1, Column 6	34,420
5.	Part D, Section 1, Column 7	0
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	34,420
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	34,420
10.	Part D, Section 1, Column 9	34,420
11.	Part D, Section 1, Column 10	0
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	0
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	204,632,444	279,104,976
2. Cost of cash equivalents acquired	3,987,452,855	8,650,929,185
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	626	9,379
6. Deduct consideration received on disposals	3,893,176,803	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)	298,909,122	204,632,444
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	298,909,122	204,632,444

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
0001193	Santa Monica	CA		06/30/2016	06/15/2021	22,295,698	0	0	0	0	0	0	21,945,430	21,945,430	0	0	
0199999. Mortgages closed by repayment						22,295,698	0	0	0	0	0	0	21,945,430	21,945,430	0	0	
0001094	Fremont	CA		08/17/2001		730,470	0	0	0	0	0	0	243,475	0	0	0	
0001151	Lorton	VA		09/28/2009		12,816,526	0	0	0	0	0	0	567,845	0	0	0	
0001163	Cranberry Township	PA		10/01/2011		9,152,043	0	0	0	0	0	0	50,812	0	0	0	
0001166	Puyallup	WA		02/24/2012		13,717,287	0	0	0	0	0	0	228,220	0	0	0	
0001173	American Canyon	CA		11/14/2012		31,629,104	0	0	0	0	0	0	313,107	0	0	0	
0001177	South Attleboro	MA		07/22/2013		43,074,436	0	0	0	0	0	0	276,277	0	0	0	
0001178	Lorton	VA		09/18/2013		6,218,799	0	0	0	0	0	0	55,609	0	0	0	
0001179	Houston	TX		10/10/2013		18,328,662	0	0	0	0	0	0	200,638	0	0	0	
0001182	Raleigh	NC		11/14/2014		23,902,667	0	0	0	0	0	0	109,120	0	0	0	
0001183	Roseville	CA		11/20/2014		2,383,452	0	0	0	0	0	0	30,191	0	0	0	
0001184	Greenville	SC		12/11/2014		12,902,443	0	0	0	0	0	0	82,772	0	0	0	
0001187	Newport	KY		03/17/2015		44,050,931	0	0	0	0	0	0	204,673	0	0	0	
0001188	Cincinnati	OH		10/02/2015		20,194,671	0	0	0	0	0	0	98,620	0	0	0	
0001189	Cincinnati	OH		10/02/2015		9,438,042	0	0	0	0	0	0	56,919	0	0	0	
0001190	Cincinnati	OH		10/02/2015		39,193,302	0	0	0	0	0	0	233,183	0	0	0	
0001191	Greenville	SC		12/07/2015		24,558,140	0	0	0	0	0	0	117,820	0	0	0	
0001192	Round Rock	TX		12/18/2015		14,707,015	0	0	0	0	0	0	64,073	0	0	0	
0001193	Santa Monica	CA		06/30/2016		22,295,698	0	0	0	0	0	0	176,021	0	0	0	
0001195	Indianapolis	IN		06/15/2017		32,276,530	0	0	0	0	0	0	137,481	0	0	0	
0001196	Apex	NC		09/21/2017		13,210,698	0	0	0	0	0	0	67,614	0	0	0	
0001197	Bel Air	MD		12/12/2017		48,196,119	0	0	0	0	0	0	207,390	0	0	0	

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001198	Newport	KY		12/19/2017		9,638,895	.0	.0	.0	.0	.0	.0	.0	.98,140	.0	.0	.0
0001199	Kennesaw	GA		03/12/2018		11,779,276	.0	.0	.0	.0	.0	.0	.0	.82,406	.0	.0	.0
0001200	Kennesaw	GA		03/12/2018		8,086,567	.0	.0	.0	.0	.0	.0	.0	.56,572	.0	.0	.0
0001201	Kennesaw	GA		03/12/2018		11,919,506	.0	.0	.0	.0	.0	.0	.0	.83,387	.0	.0	.0
0001202	Longmont	CO		04/19/2018		51,470,268	.0	.0	.0	.0	.0	.0	.0	.233,149	.0	.0	.0
0001203	Cincinnati	OH		06/01/2018		81,456,571	.0	.0	.0	.0	.0	.0	.0	1,194,286	.0	.0	.0
0001204	Cincinnati	OH		06/01/2018		59,266,036	.0	.0	.0	.0	.0	.0	.0	.862,500	.0	.0	.0
0001205	Indianapolis	IN		06/12/2018		36,966,008	.0	.0	.0	.0	.0	.0	.0	.146,263	.0	.0	.0
0001207	Carmel	IN		09/10/2018		33,367,159	.0	.0	.0	.0	.0	.0	.0	.135,858	.0	.0	.0
0001210	Columbus	OH		09/26/2018		57,346,007	.0	.0	.0	.0	.0	.0	.0	.235,463	.0	.0	.0
0001212	Katy	TX		12/21/2018		54,665,574	.0	.0	.0	.0	.0	.0	.0	.312,239	.0	.0	.0
0001213	Lee's Summit	MO		02/05/2019		22,400,000	.0	.0	.0	.0	.0	.0	.0	.89,963	.0	.0	.0
0001219	Cincinnati	OH		09/20/2019		26,918,541	.0	.0	.0	.0	.0	.0	.0	.124,304	.0	.0	.0
0001222	California	MD		12/20/2019		20,877,496	.0	.0	.0	.0	.0	.0	.0	.104,995	.0	.0	.0
0001226	Moore	OK		05/01/2020		19,777,733	.0	.0	.0	.0	.0	.0	.0	.97,501	.0	.0	.0
0299999. Mortgages with partial repayments						948,912,672	0	0	0	0	0	0	0	7,378,886	0	0	0
0599999 - Totals						971,208,370	0	0	0	0	0	0	21,945,430	29,324,316	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	1.F	12/03/2018		0	19,750	0	422,221	6,500
1599999	Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	19,750	0	422,221	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		0	184,920	0	1,719,553	0.720
	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12		04/01/2018		0	500,000	0	2,000,000	
	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II		11/25/2020		0	1,282,080	0	0	
1799999	Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	1,967,000	0	3,719,553	XXX
	Benefit Street Partners BSPSOFII Structured Note	Wilmington	DE	Benefit Street Partners BSPSOFII Structured Note		04/08/2020		0	1,469,227	0	0	
	Sands Capital Private Growth F Global Innovation Fund II	Arlington	VA	Sands Capital Private Growth F Global Innovation Fund II		05/06/2021		5,203,144	0	0	0	
1999999	Joint Venture Interests - Common Stock - Unaffiliated							5,203,144	1,469,227	0	0	XXX
575767-AM-0	MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15			MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15	1	05/21/2021		0	9,000,000	0	0	
2799999	Surplus Debentures, etc - Unaffiliated							0	9,000,000	0	0	XXX
4899999	Total - Unaffiliated							5,203,144	12,455,977	0	4,141,774	XXX
4999999	Total - Affiliated							0	0	0	0	XXX
5099999	Totals							5,203,144	12,455,977	0	4,141,774	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Boston Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	04/30/2021	5,007,239					0		139,910	139,910			0	0
	17.39% MEMBERSHIP INTEREST											0		0				0	
	LIMITED LIABILITY COMPANY											0		0				0	
000000-00-0	Boston Capital Intermediate Term Income Fund	Boston	MA	Cash Return	06/29/2006	04/30/2021	1,989,478					0		1,870,954	1,870,954			0	
	31.87% MEMBERSHIP INTEREST											0		0				0	
	LIMITED LIABILITY COMPANY											0		0				0	
1199999	Non-Registered Private Funds - Mortgage Loans - Unaffiliated						6,996,717	0	0	0	0	0	0	2,010,864	2,010,864	0	0	0	0
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	04/28/2021	37,465	0	0	0	0	0	0	37,465	37,465	0	0	0	0
1599999	Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated						37,465	0	0	0	0	0	0	37,465	37,465	0	0	0	0
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/08/2021	352,600	0	0	0	0	0	0	352,600	352,600	0	0	0	133,488
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	05/07/2021	415,624	0	0	0	0	0	0	415,624	415,624	0	0	0	804,188
	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	04/29/2021	696,134	0	0	0	0	0	0	696,134	696,134	0	0	0	1,020,133
	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	05/07/2021	3,494,364	0	0	0	0	0	0	3,494,364	3,494,364	0	0	0	1,560,294
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	04/26/2021	32,914	0	0	0	0	0	0	32,914	32,914	0	0	0	277,001

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							4,991,637	0	0	0	0	0	0	4,991,637	4,991,637	0	0	0	3,795,104
4899999. Total - Unaffiliated							12,025,819	0	0	0	0	0	0	7,039,966	7,039,966	0	0	0	3,795,104
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							12,025,819	0	0	0	0	0	0	7,039,966	7,039,966	0	0	0	3,795,104

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		06/01/2021	Interest Capitalization		4,053	4,053	0	1.A
36230R-NU-6	G2 G2 756703 4.140% 11/20/61		06/01/2021	Interest Capitalization		706	706	0	1.A
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		06/01/2021	Interest Capitalization		1,536	1,536	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		06/01/2021	Interest Capitalization		2,764	2,764	0	1.A
38378N-YB-3	GNR 2014-24 KZ 3.990% 01/16/54		06/01/2021	Interest Capitalization		13,270	13,270	0	1.A
91282C-CD-1	US TREASURY N/B 0.125% 05/31/23		06/30/2021	MORGAN STANLEY FIXED INC		2,594,524	2,600,000	275	1.A FE
91282C-CF-6	US TREASURY N/B 0.750% 05/31/26		06/21/2021	GOLDMAN SACHS		9,933,627	10,000,000	4,385	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						12,550,480	12,622,329	4,660	XXX
03946J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500% 02/16/61	D.	04/21/2021	MORGAN STANLEY FIXED INC		668,500	700,000	9,771	4.B FE
195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 3.250% 04/22/32	D.	05/03/2021	JEFFERIES & CO		483,375	500,000	587	2.C FE
718286-OP-0	REPUBLIC OF PHILIPPINES SOVEREIGN 3.200% 07/06/46	D.	06/28/2021	DEUTSCHE BANK		9,914,900	10,000,000	0	2.B FE
1099999. Subtotal - Bonds - All Other Governments						11,066,775	11,200,000	10,358	XXX
30320M-AH-4	FRESB Multifam12021SB86ge Pas 2021-SB86 X1 0.471% 03/25/41		05/13/2021	WELLS FARGO		3,500,000	0	20,592	1.A
3136AG-HH-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2021	Interest Capitalization		14,298	14,298	0	1.A
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		06/01/2021	Interest Capitalization		35,030	35,030	0	1.A
3137BD-AR-4	FHMS FHR 4380 ZG 3.000% 04/15/53		06/01/2021	Interest Capitalization		19,232	19,232	0	1.A
3137BM-TY-2	FHMS K052 X1 0.783% 11/25/25		06/18/2021	MORGAN STANLEY FIXED INC		3,037,612	0	46,882	1.A
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		06/01/2021	Interest Capitalization		39,718	39,718	0	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		06/01/2021	Interest Capitalization		44,232	44,232	0	1.A
3137HO-H7-6	FHMS KLU3 X1 2.080% 01/25/31		05/26/2021	BANK of AMERICA SEC		8,301,484	59,000,000	0	1.A
3137H1-3X-2	FHLMC 2021-P009 X 1.475% 01/25/31		06/16/2021	J P MORGAN SEC		4,778,880	60,000,000	59,014	1.A
594698-SJ-2	MICHIGAN STATE GENERAL 3.225% 09/01/47		06/23/2021	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	0	1.D FE
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.300% 09/01/30		04/07/2021	BARCLAYS		3,460,000	3,460,000	239	1.F FE
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.300% 04/15/26		04/21/2021	BARCLAYS		500,000	500,000	0	1.F FE
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.140% 05/01/41		06/23/2021	BARCLAYS		7,370,000	7,370,000	492	1.F FE
62630W-HA-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.300% 04/01/52		06/17/2021	BARCLAYS		3,150,000	3,150,000	0	1.F FE
3199999. Subtotal - Bonds - U.S. Special Revenues						44,250,486	143,632,510	127,219	XXX
38175*-AA-7	Golub Capital Partners 5.000% 12/31/28		06/21/2021	PRIVATE PLACEMENT		4,500,000	4,500,000	0	1.G PL
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		06/30/2021	PRIVATE PLACEMENT		7,265,121	7,265,121	0	2.B PL
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		05/05/2021	BANK of AMERICA SEC		9,800,000	9,800,000	0	2.C FE
00164V-AF-0	AMC NETWORKS INC 4.250% 02/15/29		06/03/2021	Various		4,983,281	5,000,000	68,605	3.C FE
00914A-AN-2	AIR LEASE CORP 0.469% 12/15/22		05/27/2021	WELLS FARGO		25,500,000	25,500,000	0	2.B FE
02369F-AA-5	AMER AGCREDIT FLCA/PCA STRUCTURED NOTE 3.375% 06/15/36		06/08/2021	PIPER JAFFRAY		10,000,000	10,000,000	0	2.B FE
03115A-AA-1	AMFAM HOLDINGS INC 2.805% 03/11/31		06/15/2021	DEUTSCHE BANK		6,071,631	5,960,000	44,581	2.B FE
039524-AA-1	ARCHES BUYER INC 4.250% 06/01/28		05/18/2021	GOLDMAN SACHS		473,565	482,000	9,446	4.B FE
05493H-AC-9	BBOMS 2021-AGW XCP 0.402% 06/15/36		06/18/2021	BARCLAYS		250,096	64,960,000	0	2.C FE
05493H-AG-0	BBOMS 2021-AGW B 1.682% 06/15/36		06/18/2021	BARCLAYS		19,400,000	19,400,000	0	1.D FE
05551V-BK-8	Barclays Commc2021C10 gage S 2021-C10 XA 0.000% 07/15/54		06/29/2021	BARCLAYS		10,003,190	99,460,000	55,463	1.A FE
05554B-AG-9	BFLD Trust 2021FPM 2021-FPM B 2.582% 06/15/38		06/08/2021	BARCLAYS		13,400,000	13,400,000	0	1.D FE
05554B-AJ-3	BFLD Trust 2021FPM 2021-FPM C 3.582% 06/15/38		06/08/2021	BARCLAYS		12,450,000	12,450,000	0	1.G FE
05601@-AA-8	Benefit Street Partners 6.000% 12/31/28		06/29/2021	Various		8,325,623	8,325,623	0	5.B GI
05608E-AA-2	BX Trust 2020V1V3 2020-V1V3 B 3.662% 03/09/44		05/26/2021	SOCIETE GENERALE		7,740,434	7,150,000	19,004	1.D FE
06540T-AE-0	BANK 2018-BN11 XA 0.623% 03/15/61		06/21/2021	BREAN CAPITAL LLC		2,744,075	93,044,140	35,399	1.A FE
093662-AJ-3	BLOCK FINANCIAL 2.500% 07/15/28		06/22/2021	J P MORGAN SEC		14,930,550	15,000,000	0	2.C FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		06/25/2021	Interest Capitalization		11,529	11,529	0	1.A FE
1248EP-CL-5	CCO HLDGS LLC/CAP CORP 4.500% 06/01/33		05/18/2021	Various		11,938,750	12,000,000	60,000	3.B FE
12592P-BG-7	COMM 2014-UB36 XA 1.033% 12/10/47		06/30/2021	BARCLAYS		30,240	0	35	1.A FE
126307-BB-2	CSC HOLDINGS INC 4.125% 12/01/30		05/25/2021	WELLS FARGO		2,992,128	3,061,000	61,730	3.C FE
126307-BH-9	CSC HOLDINGS INC 4.500% 11/15/31		05/26/2021	Various		6,868,000	6,900,000	12,200	3.C FE
143905-AP-2	CARRIAGE SERVICES INC 4.250% 05/15/29		04/29/2021	BANK of AMERICA SEC		450,000	450,000	0	4.B FE
17324D-BA-1	CGMT 2015-P1 XA 0.859% 09/15/48		05/18/2021	WELLS FARGO		8,178,180	0	147,380	1.A FE
17326D-AM-4	Citigroup Commer2017PB tgage SERIQL 3.000% 09/15/50		05/26/2021	BREAN CAPITAL LLC		12,448,656	13,650,000	29,879	4.B FM
18064P-AB-5	CALRIV SCI HLD CORP 4.875% 06/30/29		06/15/2021	Various		453,600	448,000	0	5.A FE
205887-CD-2	CONAGRA FOODS INC 5.300% 11/01/38		04/29/2021	J P MORGAN SEC		12,460,800	10,000,000	2,944	2.C FE
209111-GB-3	CONSOLIDATED EDISON OF NY 3.600% 06/15/61		06/03/2021	BARCLAYS		4,979,950	5,000,000	0	1.G FE
25755T-AP-5	DPABS 2021-1A A211 3.151% 04/25/51		04/08/2021	GUGGENHEIM CAPITAL MARKETS		15,000,000	15,000,000	0	2.A FE

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
267475-AD-3	DYCOM INDUSTRIES INC 4.500% 04/15/29		06/29/2021	BANK of AMERICA SEC		2,015,000	2,000,000	22,500	3.C FE
33939H-AA-7	FLEX INTERMEDIATE HOLDCO 3.363% 06/30/31		05/24/2021	RBC/DAIN		19,999,400	20,000,000		2.C FE
36253P-AE-2	GSMS 2017-GS6 XA 1.176% 05/10/50		05/04/2021	BREAN CAPITAL LLC		569,510	0	1,688	1.A FE
36255M-AN-7	GSMS 2017-SLP E 4.744% 10/10/32		06/15/2021	PERFORMANCE TRUST CAPITAL		3,178,969	3,175,000	6,695	3.B FM
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51		06/15/2021	GOLDMAN SACHS		30,356,250	30,000,000	60,417	1.A FE
36264Y-AA-8	GSMS 2021-ROSS A 1.232% 05/15/26		05/14/2021	GOLDMAN SACHS		7,000,000	7,000,000	0	1.A FE
36264Y-AE-0	GSMS 2021-ROSS B 1.682% 05/15/26		05/14/2021	GOLDMAN SACHS		5,000,000	5,000,000	0	1.D FE
42806M-AF-6	Hertz Vehicle F120212A LLC 2021-2A B 2.120% 12/27/27		06/24/2021	DEUTSCHE BANK		17,491,686	17,500,000	0	1.F FE
451102-CA-3	ICAHN ENTERPRISES/FIN 4.375% 02/01/29		05/26/2021	Various		4,872,500	5,000,000	78,021	3.C FE
45258L-AA-5	IMOLA MERGER CORP 4.750% 05/15/29		04/01/2021	Various		9,985,350	9,969,000	0	3.C FE
457030-AK-0	INGLES MARKETS INC 4.000% 06/15/31		06/14/2021	BANK of AMERICA SEC		4,762,000	4,762,000	0	3.B FE
46284V-AN-1	IRON MOUNTAIN INC 4.500% 02/15/31		05/26/2021	CREDIT AGRICOLE SECURITIES		996,250	1,000,000	12,875	3.C FE
46592N-AC-0	JP Morgan Mortga20217 2021-7 A3 2.500% 11/25/51		05/24/2021	J P MORGAN SEC		25,417,969	25,000,000	45,139	1.A FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		05/27/2021	AMHERST SECURITIES GROUP		2,459,559	2,292,794	3,281	1.A FE
46617F-AA-2	321 Henderson Re20131A s LLC 2013-1A A 3.220% 04/15/67		05/27/2021	AMHERST SECURITIES GROUP		2,317,318	2,158,468	2,896	1.A FE
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		05/21/2021	BARCLAYS		1,012,490	945,700	3,183	2.B FE
48123V-AF-9	J2 GLOBAL INC 4.625% 10/15/30		06/01/2021	Various		10,252,772	10,000,000	56,133	3.C FE
536797-AG-8	LITHIA MOTORS INC-CL A 3.875% 06/01/29		05/19/2021	J P MORGAN SEC HI-YIELD		446,000	446,000	0	3.B FE
55281F-AN-0	MCFCOL 2017-3A AR 1.804% 07/20/33		05/26/2021	NATIXIS SECURITIES		12,500,000	12,500,000	0	1.A FE
55354G-AH-3	MSCI INC 4.000% 11/15/29		06/16/2021	Various		437,683	418,000	1,388	3.A FE
55354G-AK-6	MSCI INC 3.625% 09/01/30		06/07/2021	Various		169,505	167,000	1,642	3.A FE
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		05/24/2021	MORGAN STANLEY HI-YLD		740,665	710,000	3,078	3.A FE
59980M-AL-5	MMILT 2018-2 B2 3.750% 05/25/58		05/06/2021	PERFORMANCE TRUST CAPITAL		4,539,872	4,590,075	4,303	1.D FM
59980M-AL-5	MMILT 2018-2 B2 3.750% 05/25/58		06/01/2021	Interest Capitalization		0	0	0	1.D FM
626738-AF-5	MURPHY OIL USA INC 3.750% 02/15/31		05/27/2021	Various		4,386,525	4,499,000	56,134	3.B FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		04/06/2021	J P MORGAN SEC		402,363	300,000	7,315	2.C FE
651290-AR-9	NEWFIELD EXPLORATION CO 5.375% 01/01/26		04/21/2021	BARCLAYS		643,940	577,000	9,330	3.A FE
65246P-AA-9	NewRez Warehouse20211 ization 2021-1 A 0.846% 05/25/55		04/29/2021	BANK of AMERICA SEC		20,000,000	20,000,000	0	1.A FE
680223-AL-8	OLD REPUBLIC INTL CORP 3.850% 06/11/51		06/08/2021	MORGAN STANLEY FIXED INC		6,995,030	7,000,000	0	2.B FE
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		06/17/2021	Various		429,291	436,000	2,417	4.A FE
81105D-AA-3	SCRIPPS ESCROW II INC 3.875% 01/15/29		06/29/2021	Various		8,884,053	9,031,000	164,846	3.C FE
842400-HE-6	SOUTHERN CAL EDISON 0.360% 06/13/22		06/09/2021	CITIGROUP GLOBAL MKTS		5,600,000	5,600,000	0	1.G FE
853496-AG-2	STANDARD INDUSTRIES INC 4.375% 07/15/30		06/02/2021	Various		4,052,500	4,000,000	65,868	3.B FE
87226V-AD-8	TOF Auto Receiva2016PT1Aer Tru 2016-PT1A D 4.200% 04/15/24		04/26/2021	WELLS FARGO		5,128,800	5,120,000	7,765	1.E FE
87241F-AA-0	TCW Direct Lending Secured A Note 2.176% 06/22/29		06/14/2021	Various		1,052,632	1,052,632	0	1.C PL
87241F-AB-8	TCW Direct Lending Secured B Note 4.676% 06/22/29		06/14/2021	Various		631,579	631,579	0	2.B PL
87241F-AC-6	TCW Direct Lending Subordinated Note 0.000% 06/18/29		06/14/2021	Various		421,053	421,053	0	6. *
87264A-BF-1	T-MOBILE USA INC 3.875% 04/15/30		05/18/2021	Tax Free Exchange		666,821	650,000	0	2.C FE
87264A-BX-2	T-MOBILE USA INC 2.250% 11/15/31		05/18/2021	Tax Free Exchange		4,999,537	5,000,000	0	2.C FE
87303*-AA-9	THL Credit 5.000% 12/03/24		04/28/2021	Various		375,253	375,253	0	1.E FE
87303T-AA-5	TTAN 2021MHC 2021-MHC A 0.932% 03/15/38		04/29/2021	J P MORGAN SEC		10,500,000	10,500,000	0	1.A PL
89177W-AE-9	TPMT 2019-MHT B1 3.750% 11/25/58		04/28/2021	BMO CAPITAL MARKETS CORP		1,073,953	1,050,000	3,172	3.B FE
89178B-AC-8	TPMT 2019-4 M1 3.500% 10/25/59		06/24/2021	BARCLAYS		16,096,875	15,000,000	39,375	1.D FM
92343E-AM-4	VERISIGN INC 2.700% 06/15/31		05/24/2021	J P MORGAN SEC		9,971,200	10,000,000	0	2.C FE
92937E-AG-9	WFRBS 2013-C11 B 3.714% 03/15/45		04/14/2021	WELLS FARGO		573,125	560,000	867	1.D FM
95001R-AC-3	WFCM 2018-C48 D 3.000% 01/15/52		06/28/2021	CITIGROUP GLOBAL MKTS		12,047,852	13,000,000	31,417	1.D FM
95001T-BH-7	WFMS 2019-1 B1 4.024% 11/25/48		06/01/2021	Interest Capitalization		10,575	10,575	0	1.D FM
95058X-AL-2	WEN 2021-1A A211 2.775% 06/15/51		06/15/2021	GUGGENHEIM CAPITAL MARKETS		30,000,000	30,000,000	0	2.B FE
959802-BA-6	WESTERN UNION CO-III/I 2.750% 03/15/31		06/15/2021	BARCLAYS		8,370,005	8,433,000	63,130	2.B FE
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		05/18/2021	SUMRIDGE PARTNERS		434,156	421,000	6,110	3.B FE
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		05/27/2021	BARCLAYS		33,500,000	33,500,000	0	2.B FE
70137W-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	A.	06/08/2021	JEFFERIES & CO		5,441,300	5,360,000	37,515	3.B FE
00037L-AC-4	ABBSL 2021-2A B1 1.840% 04/15/34	D.	04/01/2021	J P MORGAN SEC		3,000,000	3,000,000	0	1.C FE
00037L-AE-0	ABBSL 2021-2A B2 3.150% 04/15/34	D.	04/01/2021	J P MORGAN SEC		13,000,000	13,000,000	0	1.C FE
00037L-AG-5	ABBSL 2021-2A C 2.290% 04/15/34	D.	04/01/2021	J P MORGAN SEC		5,620,000	5,620,000	0	1.F FE
00037L-AJ-9	ABBSL 2021-2A D 3.540% 04/15/34	D.	04/01/2021	J P MORGAN SEC		9,550,000	9,550,000	0	2.C FE
032523-AB-8	ANADOLU EFES 3.375% 06/29/28	D.	06/22/2021	CITIGROUP GLOBAL MKTS		9,923,000	10,000,000	0	2.C FE

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05581K-AC-5	BNP PARIBAS 4.625% 03/13/27	D	05/27/2021	DEUTSCHE BANK		11,343,600	10,000,000	100,208	2.A FE
05875J-AN-9	BALLY 2019-1A BR 2.090% 07/15/32	D	06/09/2021	CITIGROUP GLOBAL MKTS		7,800,000	7,800,000	0	1.F Z
066716-AB-7	BNQ CEN TUNISIA INT BOND SOVEREIGN 8.250% 09/19/27	D	05/20/2021	BANK of AMERICA SEC		192,000	200,000	2,979	4.C FE
071340-AG-1	Battalion CLO LT202018A 2020-18A C 3.040% 10/15/32	D	05/26/2021	ROBERT W. BAIRD		5,030,500	5,000,000	18,118	1.F FE
151290-BZ-5	CEMEX SAB-SPONS ADR 3.875% 07/11/31	D	04/20/2021	MORGAN STANLEY FIXED INC		597,300	600,000	6,458	3.C FE
22824D-AJ-8	CCITY 2021-1A A2 1.904% 07/20/34	D	06/18/2021	J P MORGAN SEC		20,000,000	20,000,000	0	1.C Z
22846F-AE-8	CRNPT 2021-10A B 1.884% 07/20/34	D	05/27/2021	CREDIT SUISSE FIRST BOSTON		7,000,000	7,000,000	0	1.C FE
22846F-AG-3	CRNPT 2021-10A C 2.284% 07/20/34	D	06/02/2021	CREDIT SUISSE FIRST BOSTON		8,000,000	8,000,000	0	1.F FE
40637L-AC-4	HLSY 2021-4A B 1.934% 04/20/34	D	06/04/2021	CITIGROUP GLOBAL MKTS		5,500,000	5,500,000	0	1.C FE
40637L-AE-0	HLSY 2021-4A C 2.334% 04/20/34	D	06/04/2021	CITIGROUP GLOBAL MKTS		8,000,000	8,000,000	0	1.F FE
47216F-AA-5	JAZZ SECURITIES DAC 4.375% 01/15/29	D	04/23/2021	Various		10,183,460	10,001,000	0	3.B FE
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR 2.988% 02/22/22	D	06/30/2021	TD SECURITIES		2,544,975	2,500,000	26,649	1.G FE
606822-BG-8	MITSUBISHI UFJ FINL-SPON ADR 3.218% 03/07/22	D	06/30/2021	TD SECURITIES		22,089,928	21,643,000	218,615	1.G FE
78486B-AA-2	Starwood Commere2021FL2 gage T 2021-FL2 A 1.283% 04/18/38	D	04/19/2021	WELLS FARGO		14,000,000	14,000,000	0	1.A FE
78486B-AC-8	Starwood Commere2021FL2 gage T 2021-FL2 AS 1.533% 04/18/38	D	04/19/2021	WELLS FARGO		20,000,000	20,000,000	0	1.A FE
803014-AA-7	SANTOS FINANCE LTD 3.649% 04/29/31	D	04/22/2021	MORGAN STANLEY FIXED INC		20,000,000	20,000,000	0	2.C FE
86964W-AK-8	SUZANO AUSTRIA GMBH 3.125% 01/15/32	D	06/28/2021	BANK of AMERICA SEC		5,917,620	6,000,000	0	2.C FE
98680Y-AC-9	TRITON CONTAINER 3.150% 06/15/31	D	05/26/2021	CITIGROUP GLOBAL MKTS		6,693,702	6,700,000	0	2.C FE
92858R-AA-8	VMED 02 UK FINANCING I 4.250% 01/31/31	D	06/23/2021	CITIGROUP GLOBAL MKTS		3,332,000	3,400,000	108,776	3.C FE
92858R-AB-6	VMED 02 UK FINANCING I 4.750% 07/15/31	D	06/22/2021	Various		5,553,711	5,539,000	0	3.C FE
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D	05/06/2021	Various		714,201	715,000	0	3.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						818,444,562	1,049,147,542	1,826,969	XXX
29273V-AM-2	ENERGY TRANSFER EQUITY LP 7.125% 05/15/30		04/05/2021	Tax Free Exchange		4,550,000	4,550,000	126,073	3.B FE
4899999. Subtotal - Bonds - Hybrid Securities						4,550,000	4,550,000	126,073	XXX
LX1938-91-0	INGRAM MICRO INC TL B 1L 04/01/28		04/01/2021	JPM FUNDS RECAP		1,319,670	1,333,000	0	3.C FE
LX1952-50-0	MISSION BROADCASTING TL B 1L 05/27/28		05/27/2021	BANK of AMERICA SEC		331,335	333,000	0	3.B FE
LX1959-39-0	EVERI PAYMENTS INC TL 1L 06/30/28		06/30/2021	JEFFERIES & CO		374,063	375,000	0	3.B FE
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 06/18/28		06/18/2021	Various		1,841,111	1,833,333	0	4.C FE
00687M-AC-5	ADIENT US LLC TL B 1L 04/01/28		04/01/2021	BANK of AMERICA SEC		498,750	500,000	0	3.C FE
00847Y-AD-4	AGILITI HEALTH INC TL 1L 01/04/26		06/23/2021	Various		1,427	1,427	0	4.A FE
03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26		05/05/2021	Various		2,964,150	2,964,150	0	4.B FE
08579J-BG-6	BERRY GLOBAL INC TL Z 1L 07/01/26		04/01/2021	Various		102,282	102,282	0	2.B FE
08579J-BG-6	BERRY GLOBAL INC TL Z 1L 07/01/26		04/01/2021	Various		859,052	859,052	0	2.C FE
17776E-AB-1	CITY BREWING CO LLC TL B 1L 04/01/28		04/01/2021	JPM FUNDS RECAP		497,500	500,000	0	4.A FE
22860E-AE-2	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27		04/20/2021	GOLDMAN SACHS		1,319,670	1,333,000	0	4.B FE
23301Y-AH-6	AI AQUA MERGER SUB INC TL B 1L 12/23/23		04/05/2021	Various		497,487	497,487	0	4.B FE
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L 02/04/27		04/01/2021	GOLDMAN SACHS		750,000	750,000	0	4.C FE
35906E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L 05/01/28		04/14/2021	Various		1,250,000	1,250,000	0	4.A FE
36166U-AB-3	GCI LLC TL B 1L 10/15/25		04/01/2021	SUNTRUST		497,450	498,747	0	3.C FE
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28		04/01/2021	CITIBANK		1,328,670	1,332,000	0	3.A FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		05/28/2021	Various		1,521,983	1,528,990	0	4.A FE
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L 04/12/28		04/08/2021	JEFFERIES & CO		1,490,463	1,500,000	0	4.B FE
64900Y-AB-8	Careismatic TL 1L 01/22/28		04/01/2021	BMO CAPITAL MARKETS CORP		724,808	723,000	0	4.B FE
68621X-AE-3	ORGANON & CO TL B 1L 06/02/28		04/08/2021	JPM FUNDS RECAP		1,324,946	1,333,000	0	3.B FE
70477B-AB-8	PEARL DEBT MERGR SUB 1 TL B 1L 03/19/28		04/01/2021	JPM FUNDS RECAP		1,492,500	1,500,000	0	4.C FE
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		04/01/2021	JPM FUNDS RECAP		632,054	637,031	0	4.A FE
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		04/01/2021	J P MORGAN SEC HI-YIELD		536,580	542,000	0	3.A FE
84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B 1L 06/08/28		06/03/2021	CREDIT SUISSE FIRST BOSTON		798,000	800,000	0	4.B FE
89678Q-AB-2	TRITON WATER HOLDINGS INC TL B 1L 03/16/28		04/01/2021	MORGAN STANLEY HI-YLD		497,500	500,000	0	4.B FE
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		04/01/2021	Various		1,826,563	1,829,063	0	4.A FE
90932R-AJ-3	UNITED AIR LINES INC TL B 1L 04/21/28		04/14/2021	J P MORGAN SEC HI-YIELD		663,665	667,000	0	3.B FE
92941P-AC-7	WEIGHT WATCHERS INTL INC TL B 1L 04/13/28		04/01/2021	BANK of AMERICA SEC		497,500	500,000	0	3.C FE
95080A-AF-9	JAZZ ACQUISITION INC TL B 1L 04/22/28		04/22/2021	BANK of AMERICA SEC		663,665	667,000	0	3.C FE
99368P-BE-3	VIRGIN MEDIA BRISTOL LLC TL Q 1L 01/10/29		04/01/2021	JPM FUNDS RECAP		967,351	1,000,000	0	3.C FE
L5000D-AD-9	INDIGO MERGER SUB INC TI B 1L 07/01/28		06/16/2021	CITIBANK		198,459	199,456	0	3.A FE
N2014A-AE-2	CIMPRESS USA INC TL B 1L 04/30/28		04/30/2021	JPM FUNDS RECAP		1,980,000	2,000,000	0	3.B FE

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
N2820E-AD-0	EG AMERICA LLC TL B 1L		03/10/26						
LX1956-16-0	ICON LUXEMBOURG SARL TL B 1L	C	07/01/28						
02376C-BJ-3	AADVANTAGE LOYALTY IP TL 1L	C	04/20/28						
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L	C	10/01/26						
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L	C	05/03/28						
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L	C	06/30/25						
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						35,510,003	35,679,562	0	XXX
8399997. Total - Bonds - Part 3						926,372,306	1,256,831,943	2,095,279	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						926,372,306	1,256,831,943	2,095,279	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
053015-10-3	AUTOMATIC DATA PROCESSING INC		06/28/2021	INSTINET	1,536,000	301,792		0	
191216-10-0	COCA-COLA CO		04/30/2021	INSTINET	1,736,000	93,596		0	
320209-10-9	FIRST FINANCIAL BANCORP		04/13/2021	Various	626,566,000	15,235,997		0	
35137L-10-5	FOX CORP		05/28/2021	INSTINET	5,901,000	220,969		0	
40412C-10-1	HCA HOLDINGS INC		06/28/2021	INSTINET	3,689,000	762,765		0	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		05/14/2021	S. G. COWEN SECURITIES CORP.	1,621,000	200,733		0	
446150-10-4	HUNTINGTON BANCSHARES INC		04/05/2021	S. G. COWEN SECURITIES CORP.	625,782,000	10,101,436		0	
539830-10-9	LOCKHEED MARTIN		06/28/2021	INSTINET	1,203,000	456,518		0	
589584-10-1	MERIDIAN BIOSCIENCE INC		04/20/2021	VIRTU FINANCIAL	221,434,000	5,091,949		0	
64110L-10-6	NETFLIX INC		05/14/2021	S. G. COWEN SECURITIES CORP.	405,000	199,293		0	
68389X-10-5	ORACLE CORP		04/30/2021	INSTINET	2,533,000	191,860		0	
68622V-10-6	ORGANON & CO-W/I COMMON		06/03/2021	Spin Off	1,438,200	54,082		0	
704326-10-7	PAYCHEX INC		06/28/2021	INSTINET	4,822,000	493,160		0	
718172-10-9	PHILIP MORRIS INTERNAT-W/I		06/28/2021	INSTINET	1,493,000	147,605		0	
75513E-10-1	RAYTHEON CO RAYTEHON		06/28/2021	INSTINET	4,636,000	389,649		0	
83200N-10-3	SMARTSHEET INC-CLASS A		06/01/2021	STIFEL NICHOLAS	25,400,000	1,486,225		0	
860897-10-7	STITCH FIX INC-CLASS A		05/10/2021	Various	35,500,000	1,400,881		0	
87612E-10-6	TARGET CORP		04/30/2021	INSTINET	3,628,000	753,361		0	
88579Y-10-1	3M CO		05/28/2021	INSTINET	949,000	193,443		0	
918204-10-8	VF CORP		05/28/2021	INSTINET	5,919,000	490,225		0	
92826C-83-9	VISA INC		05/14/2021	S. G. COWEN SECURITIES CORP.	1,540,000	349,616		0	
963320-10-6	WHIRLPOOL CORP		04/30/2021	INSTINET	680,000	160,826		0	
98138H-10-1	WORKDAY INC-CLASS A		06/03/2021	STIFEL NICHOLAS	9,580,000	2,129,970		0	
988498-10-1	YUM! BRANDS INC		04/30/2021	INSTINET	865,000	103,089		0	
234748-53-0	HARBOUR ENERGY PLC COMMON	B	06/25/2021	Tax Free Exchange	671,169,000	4,161,248		0	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	05/14/2021	S. G. COWEN SECURITIES CORP.	2,393,000	499,473		0	
64289T-10-3	HARBOUR ENERGY PLC COMMON	B	05/07/2021	Taxable Exchange	13,423,392,000	4,161,252		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						49,831,013	XXX	0	XXX
31337F-10-5	FHLB CINCINNATI		04/28/2021	Various	27,347,000	2,734,700		0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,734,700	XXX	0	XXX
34918F-10-6	W&S Brokerage Services, Inc.		06/22/2021	Capital Contribution	0.000	600,000		0	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						600,000	XXX	0	XXX
89154W-77-5	TOUCHSTONE HIGH YIELD-INST		06/02/2021	Various	7,722,698,400	65,546,406		0	
9499999. Subtotal - Common Stocks - Mutual Funds						65,546,406	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						118,712,119	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						118,712,119	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						118,712,119	XXX	0	XXX
9999999 - Totals						1,045,084,425	XXX	2,095,279	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		06/01/2021	Paydown		160	160	173	169	.0	(9)	.0	(9)	.0	160	.0	.0	.0	.3	06/01/2032	1.A
36179N-RP-5	G2 G2 MA1394 2.125% 10/20/43		06/01/2021	Paydown		345	345	352	351	.0	(6)	.0	(6)	.0	345	.0	.0	.0	.3	10/20/2043	1.A
	Government National Mortgage Association 2.125% 12/20/44		06/01/2021	Paydown																	
36179Q-W3-1	GNMA GN 354587 7.500% 05/15/23		06/01/2021	Paydown		2,010	2,010	2,042	2,039	.0	(29)	.0	(29)	.0	2,010	.0	.0	.0	.21	12/20/2044	1.A
36203N-2U-1	GNMA GN 373346 7.500% 06/15/22		06/01/2021	Paydown		179	179	164	174	.0	.5	.0	.5	.0	179	.0	.0	.0	.6	05/15/2023	1.A
36204L-WF-4	GNMA GN 373346 7.500% 06/15/22		06/01/2021	Paydown		106	106	98	104	.0	.2	.0	.2	.0	106	.0	.0	.0	.3	06/15/2022	1.A
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		06/01/2021	Paydown		342	342	350	346	.0	(4)	.0	(4)	.0	342	.0	.0	.0	.11	05/15/2026	1.A
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		06/01/2021	Paydown		295	295	296	295	.0	.0	.0	.0	.0	295	.0	.0	.0	.9	12/15/2026	1.A
36204T-7D-0	GNMA 30 YR GN 379892 8.000% 06/15/24		06/01/2021	Paydown		743	743	735	738	.0	.4	.0	.4	.0	743	.0	.0	.0	.25	06/15/2024	1.A
36204U-ZL-8	GNMA 30 YR GN 380647 8.000% 11/15/24		06/01/2021	Paydown		721	721	688	706	.0	.15	.0	.15	.0	721	.0	.0	.0	.24	11/15/2024	1.A
36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		06/01/2021	Paydown		414	414	410	412	.0	.2	.0	.2	.0	414	.0	.0	.0	.14	06/15/2024	1.A
36205G-QH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		06/01/2021	Paydown		1,068	1,068	1,058	1,062	.0	.6	.0	.6	.0	1,068	.0	.0	.0	.36	06/15/2024	1.A
36205R-AA-2	GNMA 30 YR GN 398717 7.500% 06/15/26		06/01/2021	Paydown		278	278	278	277	.0	.0	.0	.0	.0	278	.0	.0	.0	.9	06/15/2026	1.A
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		06/01/2021	Paydown		223	223	216	219	.0	.4	.0	.4	.0	223	.0	.0	.0	.7	04/15/2026	1.A
36206M-SH-6	GNMA 30 YR GN 415848 7.500% 05/15/27		06/01/2021	Paydown		159	159	160	160	.0	.0	.0	.0	.0	159	.0	.0	.0	.5	05/15/2027	1.A
36208M-AS-6	GNMA 30 YR GN 415017 7.500% 01/15/26		06/01/2021	Paydown		110	110	110	110	.0	.0	.0	.0	.0	110	.0	.0	.0	.3	01/15/2026	1.A
36208M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		06/01/2021	Paydown		1,959	1,959	1,955	1,954	.0	.5	.0	.5	.0	1,959	.0	.0	.0	.60	02/15/2026	1.A
36206U-3S-6	GNMA 30 YR GN 422109 7.500% 04/15/27		06/01/2021	Paydown		556	556	548	551	.0	.6	.0	.6	.0	556	.0	.0	.0	.17	04/15/2027	1.A
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		06/01/2021	Paydown		817	817	822	819	.0	(2)	.0	(2)	.0	817	.0	.0	.0	.25	03/15/2027	1.A
36207D-Y3-4	GNMA GN 429230 7.500% 06/15/26		06/01/2021	Paydown		153	153	153	153	.0	.0	.0	.0	.0	153	.0	.0	.0	.5	06/15/2026	1.A
36207J-JZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		06/01/2021	Paydown		865	865	868	865	.0	.0	.0	.0	.0	865	.0	.0	.0	.27	09/15/2026	1.A
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		06/01/2021	Paydown		768	768	779	774	.0	(6)	.0	(6)	.0	768	.0	.0	.0	.21	09/15/2028	1.A
36207R-HK-4	GNMA 30 YR GN 439534 7.500% 04/15/27		06/01/2021	Paydown		16	16	15	15	.0	.0	.0	.0	.0	16	.0	.0	.0	.1	04/15/2027	1.A
36207S-K4-4	GNMA GN 440515 7.500% 12/15/26		06/01/2021	Paydown		1,060	1,060	1,070	1,064	.0	(4)	.0	(4)	.0	1,060	.0	.0	.0	.33	12/15/2026	1.A
36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26		06/01/2021	Paydown		274	274	275	275	.0	.0	.0	.0	.0	274	.0	.0	.0	.9	11/15/2026	1.A
36207X-PS-5	GNMA 30 YR GN 445133 7.500% 02/15/27		06/01/2021	Paydown		317	317	317	316	.0	.1	.0	.1	.0	317	.0	.0	.0	.10	02/15/2027	1.A
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27		06/01/2021	Paydown		147	147	146	146	.0	.0	.0	.0	.0	147	.0	.0	.0	.5	04/15/2027	1.A
36208E-HD-8	GNMA 30 YR GN 448528 7.500% 04/15/27		06/01/2021	Paydown		470	470	460	464	.0	.6	.0	.6	.0	470	.0	.0	.0	.15	04/15/2027	1.A
36208H-SN-2	GNMA 30 YR GN 451853 7.500% 08/15/27		06/01/2021	Paydown		12,834	12,834	12,904	12,858	.0	(25)	.0	(25)	.0	12,834	.0	.0	.0	.470	08/15/2027	1.A
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27		06/01/2021	Paydown		439	439	450	445	.0	(6)	.0	(6)	.0	439	.0	.0	.0	.14	10/15/2027	1.A
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28		06/01/2021	Paydown		1,679	1,679	1,704	1,692	.0	(13)	.0	(13)	.0	1,679	.0	.0	.0	.45	09/15/2028	1.A
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		06/01/2021	Paydown		1,207	1,207	1,224	1,216	.0	(9)	.0	(9)	.0	1,207	.0	.0	.0	.33	12/15/2028	1.A
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28		06/01/2021	Paydown		911	911	925	918	.0	(6)	.0	(6)	.0	911	.0	.0	.0	.27	07/15/2028	1.A
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		06/01/2021	Paydown		150	150	149	149	.0	.1	.0	.1	.0	150	.0	.0	.0	.5	11/15/2029	1.A
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		06/01/2021	Paydown		1,305	1,305	1,324	1,315	.0	(10)	.0	(10)	.0	1,305	.0	.0	.0	.35	12/15/2028	1.A
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		06/01/2021	Paydown		467	467	466	466	.0	.0	.0	.0	.0	467	.0	.0	.0	.13	05/15/2029	1.A
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		06/01/2021	Paydown		212	212	211	211	.0	.1	.0	.1	.0	212	.0	.0	.0	.7	11/15/2029	1.A
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		06/01/2021	Paydown		634	634	635	634	.0	.1	.0	.1	.0	634	.0	.0	.0	.19	05/15/2029	1.A
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		06/01/2021	Paydown		1,227	1,227	1,245	1,236	.0	(9)	.0	(9)	.0	1,227	.0	.0	.0	.33	12/15/2028	1.A
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		06/01/2021	Paydown		617	617	617	616	.0	.1	.0	.1	.0	617	.0	.0	.0	.17	05/15/2029	1.A
36210T-SY-0	GNMA 30 YR GN 502215 6.500% 05/15/29		06/01/2021	Paydown		8,935	8,935	8,934	8,926	.0	.9	.0	.9	.0	8,935	.0	.0	.0	.288	05/15/2029	1.A
36210V-SE-2	GNMA 30 YR GN 503717 6.500% 05/15/29		06/01/2021	Paydown		1,366	1,366	1,366	1,365	.0	.1	.0	.1	.0	1,366	.0	.0	.0	.37	05/15/2029	1.A
36210V-SV-4	GNMA 30 YR GN 503732 6.500% 05/15/29		06/01/2021	Paydown		599	599	599	598	.0	.1	.0	.1	.0	599	.0	.0	.0	.16	05/15/2029	1.A
36211U-TJ-5	GNMA 30 YR GN 523897 7.500% 11/15/29		06/01/2021	Paydown		996	996	990	991	.0	.5	.0	.5	.0	996	.0	.0	.0	.31	11/15/2029	1.A
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		06/01/2021	Paydown		638	638	640	638	.0	.0	.0	.0	.0	638	.0	.0	.0	.20	04/15/2027	1.A
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27		06/01/2021	Paydown		550	550	559	554	.0	(4)	.0	(4)	.0	550	.0	.0	.0	.16	09/15/2027	1.A
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29		06/01/2021	Paydown		1,307	1,307	1,308	1,306	.0	.1	.0	.1	.0	1,307	.0	.0	.0	.39	09/15/2029	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		04/01/2021	Paydown		40,138	40,138	40,973	40,156	.0	(18)	.0	(18)	.0	40,138	.0	.0	.0	.452	11/20/2060	1.A
38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52		06/01/2021	Paydown		.0	.0	154	69	.0	(69)	.0	(69)	.0	.0	.0	.0	.0	.16	01/16/2052	1.A
38376G-P3-8	GNR 2011-53 B 3.905% 05/16/51		06/01/2021	Paydown		4,741	4,741	5,287	4,868	.0	(127)	.0	(127)	.0	4,741	.0	.0	.0	.77	05/16/2051	1.A
38376G-ND-8	GNR 2010-122 IO 0.241% 02/16/44		06/01/2021	Paydown		.0	.0	766	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.31	02/16/2044	1.A
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2021	Paydown		963,766	963,766	1,005,178	963,781	.0	(15)	.0	(15)	.0	963,766	.0	.0	.0	.16,587	08/20/2026	1.A
38378B-DB-2	GNR 2012-23 IO 0.174% 06/16/53		06/01/2021	Paydown		.0	.0	6,440	1,077	.0	(1,077)	.0	(1,077)	.0	.0	.0	.0	.0	.505	06/16/2053	1.A
38378B-DY-2	GNR 2012-22 IO 0.293% 10/16/53		06/01/2021	Paydown		.0	.0	38,688	9,166	.0	(9,166)	.0	(9,166)	.0	.0	.0	.0	.0	4,490	10/16/2053	1.A

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
38378B-RJ-0	GNR 2012-35 B 4.289% 11/16/43		06/01/2021	Paydown		51,092	51,092	58,154	56,376	.0	(5,283)	.0	(5,283)	.0	51,092	.0	.0	.0	1,501	.11/16/2043	1.A
38378B-TK-5	GNR 2012-53 IO 1.076% 03/16/47		06/01/2021	Paydown		.0	.0	32,672	5,499	.0	(5,499)	.0	(5,499)	.0	.0	.0	.0	.0	6,687	.03/16/2047	1.A
38378K-DQ-9	GNR 2013-46 IO 0.928% 08/16/42		06/01/2021	Paydown		.0	.0	100,110	18,276	.0	(18,276)	.0	(18,276)	.0	.0	.0	.0	.0	17,769	.08/16/2042	1.A
38378K-YB-9	GNR 2013-105 IO 0.333% 06/16/54		06/01/2021	Paydown		.0	.0	3,422	2,176	.0	(2,176)	.0	(2,176)	.0	.0	.0	.0	.0	403	.06/16/2054	1.A
38378N-5K-5	GNR 2014-73 IO 0.525% 04/16/56		06/01/2021	Paydown		.0	.0	11,573	11,566	.0	(11,566)	.0	(11,566)	.0	.0	.0	.0	.0	1,429	.04/16/2056	1.A
38378N-F9-9	GNR 2014-50 IO 0.677% 09/16/55		06/01/2021	Paydown		.0	.0	114,956	103,013	.0	(103,013)	.0	(103,013)	.0	.0	.0	.0	.0	23,455	.09/16/2055	1.A
38378X-SP-2	GNR 2015-9 IO 0.732% 02/16/49		06/01/2021	Paydown		.0	.0	217,307	217,164	.0	(217,164)	.0	(217,164)	.0	.0	.0	.0	.0	82,977	.02/16/2049	1.A
38378X-FU-0	GNR 2014-112 IO 0.778% 01/16/48		06/01/2021	Paydown		.0	.0	4,954	4,950	.0	(4,950)	.0	(4,950)	.0	.0	.0	.0	.0	584	.01/16/2048	1.A
38378X-SH-5	GNR 2014-143 IO 0.559% 02/16/48		06/01/2021	Paydown		.0	.0	212,750	212,506	.0	(212,506)	.0	(212,506)	.0	.0	.0	.0	.0	102,349	.02/16/2048	1.A
38378X-ZB-0	GNR 2014-164 IB 0.450% 08/16/48		06/01/2021	Paydown		.0	.0	27,937	12,980	.0	(12,980)	.0	(12,980)	.0	.0	.0	.0	.0	2,366	.08/16/2048	1.A
38379K-4K-1	GNR 2015-160 IO 0.637% 01/16/56		06/01/2021	Paydown		.0	.0	88,643	68,685	.0	(68,685)	.0	(68,685)	.0	.0	.0	.0	.0	16,537	.01/16/2056	1.A
38379K-X6-0	GNR 2015-145 IO 0.701% 07/16/57		06/01/2021	Paydown		.0	.0	75,046	67,966	.0	(67,966)	.0	(67,966)	.0	.0	.0	.0	.0	22,769	.07/16/2057	1.A
38379U-NF-9	GNR 2016-45 IO 0.893% 02/16/58		06/01/2021	Paydown		.0	.0	61,485	54,937	.0	(54,937)	.0	(54,937)	.0	.0	.0	.0	.0	8,214	.02/16/2058	1.A
38379U-R6-5	GNR 2016-133 IO 0.838% 12/16/57		06/01/2021	Paydown		.0	.0	381,530	381,315	.0	(381,315)	.0	(381,315)	.0	.0	.0	.0	.0	141,799	.12/16/2057	1.A
38379U-RP-3	GNR 2016-70 IO 0.815% 04/16/58		06/01/2021	Paydown		.0	.0	1,545,338	1,325,624	.0	(1,325,624)	.0	(1,325,624)	.0	.0	.0	.0	.0	408,326	.04/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 0.842% 12/16/55		06/01/2021	Paydown		.0	.0	111,566	47,642	.0	(47,642)	.0	(47,642)	.0	.0	.0	.0	.0	15,577	.12/16/2055	1.A
38379U-WM-4	GNR 2016-86 IO 0.964% 03/16/58		06/01/2021	Paydown		.0	.0	156,160	75,368	.0	(75,368)	.0	(75,368)	.0	.0	.0	.0	.0	26,571	.03/16/2058	1.A
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		06/01/2021	Paydown		.0	.0	73,891	73,634	.0	(73,634)	.0	(73,634)	.0	.0	.0	.0	.0	8,621	.10/20/2049	1.A
38382H-S6-8	GNR 2020-123 IO 2.500% 08/20/50		06/01/2021	Paydown		.0	.0	158,983	152,629	.0	(152,629)	.0	(152,629)	.0	.0	.0	.0	.0	14,608	.08/01/2050	1.A
38382M-BT-5	GNR 2020-189 HI 3.000% 12/20/50		06/01/2021	Paydown		.0	.0	47,076	.0	.0	(47,076)	.0	(47,076)	.0	.0	.0	.0	.0	3,736	.12/20/2050	1.A
690353-2B-2	DFC 0.040% 05/15/24		05/15/2021	Redemption	100.0000			208,333	208,333	.0	.0	.0	.0	.0	208,333	.0	.0	.0	116	.05/15/2024	1.A
690353-3C-9	DFC AGENCY DEBENTURES 0.040% 05/15/24		05/15/2021	Redemption	100.0000			113,636	113,636	.0	.0	.0	.0	.0	113,636	.0	.0	.0	63	.05/15/2024	1.A
690353-4F-1	DFC AGENCY DEBENTURES 0.050% 09/20/27		06/20/2021	Redemption	100.0000			214,286	214,286	.0	.0	.0	.0	.0	214,286	.0	.0	.0	110	.09/20/2027	1.A
690353-4W-4	DFC AGENCY DEBENTURES 0.050% 06/20/27		06/20/2021	Redemption	99.9999			165,000	165,000	.0	.0	.0	.0	.0	165,000	.0	.0	.0	85	.06/20/2027	1.A
690353-M8-7	DFC 0.020% 02/15/28		05/15/2021	Redemption	100.0000			280,556	280,556	.0	.0	.0	.0	.0	280,556	.0	.0	.0	154	.02/15/2028	1.A
690353-SC-2	DFC US Agency Floating Rate 0.060% 06/15/24		06/15/2021	Redemption	100.0000			175,439	175,439	.0	.0	.0	.0	.0	175,439	.0	.0	.0	91	.06/15/2024	1.A
690353-XQ-5	DFC VRDN 0.030% 07/15/25		04/15/2021	Redemption	100.0000			166,667	166,667	.0	.0	.0	.0	.0	166,667	.0	.0	.0	99	.07/15/2025	1.A
90376P-AB-7	INT DEV FIN CORP 0.050% 04/20/35		04/20/2021	Redemption	100.0000			24,500	24,500	.0	.0	.0	.0	.0	24,500	.0	.0	.0	14	.04/20/2035	1.A
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 1.900%		04/20/2021	Redemption	100.0000			100,980	100,980	.0	.0	.0	.0	.0	100,980	.0	.0	.0	60	.01/20/2035	1.A
912810-SP-4	U S TREASURY 1.375% 08/15/50		06/10/2021	GOLDMAN SACHS		1,662,336	2,000,000	1,781,336	.0	.0	2,098	.0	2,098	.0	1,783,434	.0	(121,098)	(121,098)	22,562	.08/15/2050	1.A
0599999	Subtotal - Bonds - U.S. Governments					4,222,098	4,559,762	7,862,560	5,232,940	.0	(2,896,728)	.0	(2,896,728)	.0	4,343,196	.0	(121,098)	(121,098)	953,362	XXX	XXX
03846J-AB-6	ARAB REPUBLIC OF EGYPT SOVEREIGN 5.875% 02/16/31	D	04/21/2021	JEFFERIES & CO		680,750	700,000	700,000	.0	.0	.0	.0	.0	.0	700,000	.0	(19,250)	(19,250)	7,654	.02/16/2031	4.B FE
03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500% 02/16/61	D	05/05/2021	BARCLAYS LONDON		185,000	200,000	191,000	.0	.0	(1)	.0	(1)	.0	190,999	.0	(5,999)	(5,999)	3,375	.02/16/2061	4.B FE
918220-2B-2	REPUBLIC OF UZBEKISTAN SOVEREIGN 4.750% 02/20/24	D	05/20/2021	Various		1,066,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	66,000	66,000	34,728	.02/20/2024	3.C FE
1099999	Subtotal - Bonds - All Other Governments					1,931,750	1,900,000	1,891,000	1,000,000	.0	(1)	.0	(1)	.0	1,890,999	.0	40,751	40,751	45,757	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/01/2021	Redemption	100.0000			33,943	33,943	.0	.0	.0	.0	.0	33,943	.0	.0	.0	430	.07/01/2043	1.B FE
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		06/02/2021	Redemption	100.0000			523,878	523,878	.0	.0	.0	.0	.0	523,878	.0	.0	.0	7,085	.08/01/2049	1.A FE
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50		05/03/2021			25,000	25,000	26,404	26,250	.0	(1,250)	.0	(1,250)	.0	25,000	.0	.0	.0	500	.05/01/2050	1.A FE

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT			Redemption	100.0000																
199097-HQ-2	4.000% 11/15/45		05/15/2021			30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	.570	11/15/2045	1.6 FE
30316K-AE-1	FRESB 2020-SB78 X1 1.175% 06/25/40		06/01/2021	Paydown	.0	.0	.0	2,818	2,738	.0	(2,738)	.0	(2,738)	.0	.0	.0	.0	.0	.207	06/25/2040	1.A
30318C-AJ-6	FRESB 2021-SB 82 X1 1.136% 10/25/40		06/01/2021	Paydown		(62,701)	.0	6,993	.0	.0	(69,694)	.0	(69,694)	.0	(62,701)	.0	.0	.0	.11	10/25/2040	1.A
	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1																				
30320M-AH-4	0.471% 03/25/41		06/01/2021	Paydown	.0	.0	.0	1,985	.0	.0	(1,985)	.0	(1,985)	.0	.0	.0	.0	.0	.18	03/25/2041	1.A
30320W-AR-0	FRESB 2021-SB84 X1 0.672% 01/25/41		06/01/2021	Paydown	.0	.0	.0	3,131	.0	.0	16,430	.0	16,430	.0	19,561	.0	.0	.0	.29	01/25/2041	1.A
30711X-CB-8	CAS 2016-C02 1M2 6.092% 09/25/28		06/30/2021	WELLS FARGO		1,994,038	1,890,084	2,060,413	1,966,146	.0	(28,960)	.0	(28,960)	.0	1,937,186	.0	56,852	56,852	59,722	09/25/2028	1.D
30711X-CB-8	CAS 2016-C02 1M2 6.092% 09/25/28		06/25/2021	Paydown	27,606	27,606	30,094	28,717	.0	.0	(1,111)	.0	(1,111)	.0	27,606	.0	.0	.0	.698	09/25/2028	1.D
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		06/01/2021	Paydown	326	326	329	327	.0	.0	.0	.0	.0	.0	326	.0	.0	.0	.10	12/01/2024	1.A
31288J-AH-9	FHLMC FG C79008 5.500% 05/01/33		06/01/2021	Paydown	1,132	1,132	1,114	1,117	.0	.0	.14	.0	.14	.0	1,132	.0	.0	.0	.26	05/01/2033	1.A
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		06/01/2021	Paydown	.603	.603	.604	.603	.0	.0	(.1)	.0	(.1)	.0	.603	.0	.0	.0	.19	01/01/2026	1.A
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		06/01/2021	Paydown	.202	.202	.204	.203	.0	.0	(.1)	.0	(.1)	.0	.202	.0	.0	.0	.6	01/01/2026	1.A
3128F8-AY-8	FHLMC FG D68123 7.000% 02/01/26		05/01/2021	Paydown	.14,517	.14,517	.14,469	.14,474	.0	.0	.43	.0	.43	.0	14,517	.0	.0	.0	.422	02/01/2026	1.A
3128F8-BH-4	FHLMC FG D68140 7.000% 02/01/26		06/01/2021	Paydown	.17,367	.17,367	.17,311	.17,316	.0	.0	.52	.0	.52	.0	17,367	.0	.0	.0	.601	02/01/2026	1.A
3128F8-CA-8	FHLMC FG D68165 7.000% 02/01/26		06/01/2021	Paydown	.1,086	.1,086	.1,079	.1,081	.0	.0	.5	.0	.5	.0	1,086	.0	.0	.0	.32	02/01/2026	1.A
	FREDDIEMAC STRIP 270 FHS 270 300 3.000%																				
3128HX-W7-6	08/15/42		06/01/2021	Paydown	.468,735	.468,735	.487,118	.481,153	.0	.0	(12,418)	.0	(12,418)	.0	.468,735	.0	.0	.0	.5,352	08/15/2042	1.A
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		06/01/2021	Paydown	.50,100	.50,100	.50,961	.50,405	.0	.0	(305)	.0	(305)	.0	.50,100	.0	.0	.0	.934	05/01/2024	1.A
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		06/01/2021	Paydown	.17,247	.17,247	.17,697	.17,415	.0	.0	(167)	.0	(167)	.0	.17,247	.0	.0	.0	.319	05/01/2024	1.A
3128P7-AB-6	FG FG C91718 3.000% 08/01/33		06/01/2021	Paydown	830,924	830,924	830,275	830,224	.0	.0	.701	.0	.701	.0	830,924	.0	.0	.0	10,041	08/01/2033	1.A
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		06/01/2021	Paydown	161,459	161,459	168,018	166,223	.0	.0	(4,764)	.0	(4,764)	.0	161,459	.0	.0	.0	3,018	12/01/2030	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		06/01/2021	Paydown	30,428	30,428	31,018	30,651	.0	.0	(223)	.0	(223)	.0	30,428	.0	.0	.0	.566	07/01/2024	1.A
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		06/01/2021	Paydown	7,924	7,924	8,102	7,992	.0	.0	(68)	.0	(68)	.0	7,924	.0	.0	.0	.148	07/01/2024	1.A
3128PQ-OX-2	FGLMC J11370 4.000% 12/01/24		06/01/2021	Paydown	29,310	29,310	29,972	29,576	.0	.0	(266)	.0	(266)	.0	29,310	.0	.0	.0	.489	12/01/2024	1.A
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		06/01/2021	Paydown	.16,438	.16,438	.17,065	.16,736	.0	.0	(297)	.0	(297)	.0	.16,438	.0	.0	.0	.307	05/01/2025	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		06/01/2021	Paydown	.27,830	.27,830	29,587	28,714	.0	.0	(884)	.0	(884)	.0	.27,830	.0	.0	.0	.534	06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		06/01/2021	Paydown	.22,857	.22,857	.24,299	.23,591	.0	.0	(735)	.0	(735)	.0	.22,857	.0	.0	.0	.427	07/01/2025	1.A
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		06/01/2021	Paydown	.202,242	.202,242	.195,733	.198,506	.0	.0	3,736	.0	3,736	.0	.202,242	.0	.0	.0	.2,502	02/01/2026	1.A
3128QP-LV-2	FHLMC FH 1B7189 2.947% 03/01/36		06/01/2021	Paydown	.345	.345	.361	.355	.0	.0	(10)	.0	(10)	.0	.345	.0	.0	.0	.5	03/01/2036	1.A
3128S4-DY-0	FHARM FH 1Q0119 2.547% 09/01/36		06/01/2021	Paydown	.1,657	.1,657	.1,748	.1,539	.0	.0	.117	.0	.117	.0	.1,657	.0	.0	.0	.13	09/01/2036	1.A
312914-6X-7	FHLMC-GNMA FHG 7 B 0.996% 04/25/23		06/25/2021	Paydown	.556	.556	.567	.556	.0	.0	.0	.0	.0	.0	.556	.0	.0	.0	.2	04/25/2023	1.A
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		06/01/2021	Paydown	.1,250	.1,250	.1,320	.1,293	.0	.0	(44)	.0	(44)	.0	.1,250	.0	.0	.0	.30	07/01/2029	1.A
31300L-CF-0	FHARM FH 848170 2.224% 12/01/39		06/01/2021	Paydown	.2,986	.2,986	3,113	3,108	.0	.0	(121)	.0	(121)	.0	.2,986	.0	.0	.0	.22	12/01/2039	1.A
313267-DZ-5	FG FG U80120 3.500% 12/01/32		06/01/2021	Paydown	.309,194	.309,194	.325,861	.323,021	.0	.0	(13,827)	.0	(13,827)	.0	.309,194	.0	.0	.0	.4,240	12/01/2032	1.A
313267-H3-2	FG FG U80250 3.500% 03/01/33		06/01/2021	Paydown	.393,246	.393,246	.414,444	.410,929	.0	.0	(17,683)	.0	(17,683)	.0	.393,246	.0	.0	.0	.5,071	03/01/2033	1.A
313267-LE-3	FG FG U80325 3.500% 05/01/33		06/01/2021	Paydown	.347,638	.347,638	.366,378	.363,327	.0	.0	(15,688)	.0	(15,688)	.0	.347,638	.0	.0	.0	.5,735	05/01/2033	1.A
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		06/01/2021	Paydown	.64,170	.64,170	.69,033	.68,731	.0	.0	(4,561)	.0	(4,561)	.0	.1,023	.0	.0	.0	.1,023	10/01/2042	1.A
3132H7-BY-9	FG FG U90054 4.000% 06/01/43		06/01/2021	Paydown	.797,436	.797,436	.858,463	.854,849	.0	.0	(57,413)	.0	(57,413)	.0	.797,436	.0	.0	.0	.13,630	06/01/2043	1.A
3132H7-C4-4	FG FG U90900 4.000% 10/01/42		06/01/2021	Paydown	.792,669	.792,669	.833,294	.830,234	.0	.0	(37,564)	.0	(37,564)	.0	.792,669	.0	.0	.0	.13,138	10/01/2042	1.A
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		06/01/2021	Paydown	.493,118	.493,118	.484,180	.485,474	.0	.0	.7,644	.0	.7,644	.0	.493,118	.0	.0	.0	.6,383	07/01/2033	1.A
3132J0-EG-5	FGLMC FG Q40134 3.500% 04/01/46		06/01/2021	Paydown	.584,573	.584,573	.614,578	.613,504	.0	.0	(28,931)	.0	(28,931)	.0	.584,573	.0	.0	.0	.6,874	04/01/2046	1.A
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		06/01/2021	Paydown	.1,406,740	.1,406,740	.1,456,855	.1,455,492	.0	.0	(48,752)	.0	(48,752)	.0	.1,406,740	.0	.0	.0	.19,493	08/01/2047	1.A
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		06/01/2021	Paydown	.317	.317	.318	.317	.0	.0	.0	.0	.0	.0	.317	.0	.0	.0	.10	08/01/2025	1.A
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		06/01/2021	Paydown	.577	.577	.570	.573	.0	.0	.4	.0	.4	.0	.577	.0	.0	.0	.15	08/01/2025	1.A
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		06/01/2021	Paydown	.176	.176	.179	.177	.0	.0	(.1)	.0	(.1)	.0	.176	.0	.0	.0	.5	09/01/2025	1.A
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		06/01/2021	Paydown	.505	.505	.480	.492	.0	.0	.13	.0	.13	.0	.505	.0	.0	.0	.15	04/01/2026	1.A
31335P-GV-1	FHLMC FG G80212 6.875% 07/20/23		06/01/2021	Paydown	.8,673	.8,673	.9,385	.8,766	.0	.0	(94)	.0	(94)	.0	.8,673	.0	.0	.0	.250	07/20/2023	1.A
3133T4-GF-7	FHG FHG 27 FC 1.875% 03/25/24		06/01/2021	Paydown	.1,610	.1,610	.1,594	.1,610	.0	.0	.0	.0	.0	.0	.1,610	.0	.0	.0	.12	03/25/2024	1.A
	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5																				
3133TA-ZY-1	7.270% 06/25/28		06/01/2021	Paydown	.602	.602	.607	.603	.0	.0	(.1)	.0	(.1)	.0	.602	.0	.0	.0	.15	06/25/2028	1.A
31349U-B5-6	FHARM FH 782760 2.495% 11/01/36		06/01/2021	Paydown	.849	.849	.908	.897	.0	.0	(49)	.0	(49)	.0	.849	.0	.0	.0	.9	11/01/2036	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2021	Paydown	.166,730	.166,730	.164,646	.165,771	.0	.0	.959	.0	.959	.0	.166,730	.0	.0	.0	.1,791	02/25/2032	1.A
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		06/01/2021	Paydown	.206,427	.206,427	.197,783	.204,172	.0	.0	2,255	.0	2,255	.0	.206,427	.0	.0	.0	.1,898	02/25/2040	1.A

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		06/01/2021	Paydown		961,121	961,121	982,896	967,594	.0	(6,473)	.0	(6,473)	.0	961,121	.0	.0	.0	13,571	03/25/2042	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		06/01/2021	Paydown		227	227	231	230	.0	(3)	.0	(3)	.0	227	.0	.0	.0	6	10/01/2035	1.A
31371N-VM-4	FNCL FN 257220 5.000% 05/01/23		06/01/2021	Paydown		40,298	40,298	42,036	40,813	.0	(515)	.0	(515)	.0	40,298	.0	.0	.0	903	05/01/2023	1.A
31373L-LB-1	FNMA FN 296522 8.500% 11/01/24		06/01/2021	Paydown		124	124	125	124	.0	.0	.0	.0	.0	124	.0	.0	.0	4	11/01/2024	1.A
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25		06/01/2021	Paydown		447	447	451	447	.0	(1)	.0	(1)	.0	447	.0	.0	.0	15	06/01/2025	1.A
31374F-K7-3	FNMA FN 312718 7.500% 06/01/25		06/01/2021	Paydown		1,469	1,469	1,482	1,471	.0	(2)	.0	(2)	.0	1,469	.0	.0	.0	46	06/01/2025	1.A
31374T-5N-5	FNMA FN 324053 7.500% 09/01/25		06/01/2021	Paydown		84	84	84	84	.0	.0	.0	.0	.0	84	.0	.0	.0	3	09/01/2025	1.A
31379Q-YC-8	FNMA FN 426507 6.000% 01/01/23		06/01/2021	Paydown		200	200	207	201	.0	(1)	.0	(1)	.0	200	.0	.0	.0	5	01/01/2023	1.A
3137A7-A4-2	FHLMC FHR 3805 DB 4.500% 10/15/37		06/01/2021	Paydown		434,856	434,856	463,665	435,214	.0	(357)	.0	(357)	.0	434,856	.0	.0	.0	8,137	10/15/2037	1.A
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		06/01/2021	Paydown		185,212	185,212	196,325	185,659	.0	(8,447)	.0	(8,447)	.0	185,212	.0	.0	.0	3,448	12/15/2040	1.A
3137AF-PB-2	FHR FHR 3919 BV 4.000% 08/15/30		06/01/2021	Paydown		2,223,226	2,223,226	2,515,719	2,265,041	.0	(41,815)	.0	(41,815)	.0	2,223,226	.0	.0	.0	41,808	08/15/2030	1.A
3137AP-PA-2	FHMS K018 X1 1.367% 01/25/22		06/01/2021	Paydown		.0	.0	16,569	1,233	.0	(1,445)	.0	(1,445)	.0	.0	.0	.0	.0	920	01/25/2022	1.A
3137AS-NK-6	FHMS FHMS K019 X1 1.724% 03/25/22		06/01/2021	Paydown		.0	.0	119,134	12,089	.0	(12,089)	.0	(12,089)	.0	.0	.0	.0	.0	7,653	03/25/2022	1.A
3137AV-XP-7	FHR FHMS K022 X1 1.296% 07/25/22		06/01/2021	Paydown		.0	.0	6,577	914	.0	(914)	.0	(914)	.0	.0	.0	.0	.0	340	07/25/2022	1.A FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2021	Paydown		74,667	74,667	69,551	72,170	.0	2,497	.0	2,497	.0	74,667	.0	.0	.0	466	07/15/2042	1.A
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		06/01/2021	Paydown		749,447	749,447	740,781	746,143	.0	3,304	.0	3,304	.0	749,447	.0	.0	.0	9,500	10/15/2040	1.A
3137B8-G5-0	FHMS K037 X1 1.100% 01/25/24		06/01/2021	Paydown		.0	.0	13,839	.0	.0	(13,839)	.0	(13,839)	.0	.0	.0	.0	.0	1,495	01/25/2024	1.A
3137BC-BT-0	FHR FHR 4361 WV 3.500% 05/15/44		06/01/2021	Paydown		385,910	385,910	382,940	384,578	.0	1,331	.0	1,331	.0	385,910	.0	.0	.0	5,462	05/15/2044	1.A
3137BD-CX-2	FHMS K039 X1 0.839% 07/25/24		06/01/2021	Paydown		.0	.0	7,477	6,797	.0	(6,797)	.0	(6,797)	.0	.0	.0	.0	.0	975	07/25/2024	1.A FE
3137BE-VJ-0	FHMS K040 X1 0.844% 09/25/24		06/01/2021	Paydown		.0	.0	11,899	3,399	.0	(11,582)	.0	(11,582)	.0	.0	.0	.0	.0	1,172	09/25/2024	1.A FE
3137BF-EA-5	FHMS K041 X1 0.663% 10/25/24		06/01/2021	Paydown		.0	.0	18,011	11,200	.0	(17,008)	.0	(17,008)	.0	.0	.0	.0	.0	1,935	10/25/2024	1.A FE
3137BK-RK-8	FHMS K047 X1 0.250% 05/25/25		06/01/2021	Paydown		.0	.0	7,071	6,191	.0	(6,191)	.0	(6,191)	.0	.0	.0	.0	.0	706	05/25/2025	1.A
3137BM-TY-2	FHMS K052 X1 0.783% 11/25/25		06/01/2021	Paydown		.0	.0	14,505	13,212	.0	(13,212)	.0	(13,212)	.0	.0	.0	.0	.0	1,362	11/25/2025	1.A
3137BN-6H-2	FHMS K053 X1 1.020% 12/25/25		06/01/2021	Paydown		.0	.0	11,200	9,379	.0	(10,321)	.0	(10,321)	.0	.0	.0	.0	.0	986	12/25/2025	1.A FE
3137BS-P9-8	FHMS K058 X1 1.051% 08/25/26		06/01/2021	Paydown		.0	.0	31,108	30,039	.0	(30,039)	.0	(30,039)	.0	.0	.0	.0	.0	2,523	08/25/2026	1.A FE
3137BS-RG-0	FHMS K059 X1 0.429% 09/25/26		06/01/2021	Paydown		.0	.0	24,752	23,709	.0	(23,709)	.0	(23,709)	.0	.0	.0	.0	.0	2,163	09/25/2026	1.A FE
3137F1-G6-9	FHMS K065 X1 0.811% 04/25/27		06/01/2021	Paydown		.0	.0	8,509	7,826	.0	(7,826)	.0	(7,826)	.0	.0	.0	.0	.0	641	04/25/2027	1.A FE
3137FC-JM-7	FHMS K070 X1 0.456% 11/25/27		06/01/2021	Paydown		.0	.0	3,456	3,189	.0	(3,189)	.0	(3,189)	.0	.0	.0	.0	.0	231	11/25/2027	1.A
3137FL-YX-6	FHMS K092 X1 0.851% 04/25/29		06/01/2021	Paydown		.0	.0	3,209	.0	.0	(3,209)	.0	(3,209)	.0	.0	.0	.0	.0	115	04/25/2029	1.A
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		06/01/2021	Paydown		.0	.0	178,646	172,668	.0	(172,668)	.0	(172,668)	.0	.0	.0	.0	.0	18,441	07/25/2035	1.A
31380T-3B-5	FNMA FN 449994 7.000% 09/01/27		06/01/2021	Paydown		206	206	217	212	.0	(6)	.0	(6)	.0	206	.0	.0	.0	6	09/01/2027	1.A
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		06/01/2021	Paydown		672	672	676	673	.0	(1)	.0	(1)	.0	672	.0	.0	.0	18	11/01/2028	1.A
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		06/01/2021	Paydown		237	237	234	235	.0	.2	.0	.2	.0	237	.0	.0	.0	6	05/01/2029	1.A
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		06/01/2021	Paydown		3,207	3,207	3,205	3,200	.0	.6	.0	.6	.0	3,207	.0	.0	.0	100	11/01/2029	1.A
31384V-JY-9	FNMA FN 534979 2.277% 04/01/30		06/01/2021	Paydown		2,407	2,407	2,385	2,267	.0	140	.0	140	.0	2,407	.0	.0	.0	34	04/01/2030	1.A
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		06/01/2021	Paydown		747	747	751	749	.0	(1)	.0	(1)	.0	747	.0	.0	.0	24	05/01/2030	1.A
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		06/01/2021	Paydown		416	416	411	412	.0	.4	.0	.4	.0	416	.0	.0	.0	13	05/01/2030	1.A
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		06/01/2021	Paydown		10,816	10,816	10,823	10,809	.0	.7	.0	.7	.0	10,816	.0	.0	.0	290	07/01/2032	1.A
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		06/01/2021	Paydown		7,732	7,732	7,734	7,723	.0	.8	.0	.8	.0	7,732	.0	.0	.0	224	07/01/2032	1.A
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		06/01/2021	Paydown		3,722	3,722	3,730	3,724	.0	(2)	.0	(2)	.0	3,722	.0	.0	.0	93	03/01/2033	1.A
31385X-AL-1	FNMA FN 555411 6.875% 06/01/31		06/01/2021	Paydown		1,913	1,913	2,070	1,931	.0	(18)	.0	(18)	.0	1,913	.0	.0	.0	55	06/01/2033	1.A
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		06/01/2021	Paydown		13,023	13,023	13,082	13,045	.0	(22)	.0	(22)	.0	13,023	.0	.0	.0	378	05/01/2031	1.A
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31		06/01/2021	Paydown		440	440	438	438	.0	.2	.0	.2	.0	440	.0	.0	.0	12	08/01/2031	1.A
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		06/01/2021	Paydown		635	635	631	631	.0	.4	.0	.4	.0	635	.0	.0	.0	17	09/01/2031	1.A
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		06/01/2021	Paydown		8,261	8,261	8,568	8,462	.0	(201)	.0	(201)	.0	8,261	.0	.0	.0	236	08/01/2031	1.A
3138EQ-YE-3	FN FN AJ7908 3.000% 01/01/27		06/01/2021	Paydown		30,366	30,366	29,384	29,726	.0	640	.0	640	.0	30,366	.0	.0	.0	377	01/01/2027	1.A
3138EG-GR-8	FN FN AL0463 3.000% 07/01/26		06/01/2021	Paydown		81,183	81,183	81,243	81,151	.0	32	.0	32	.0	81,183	.0	.0	.0	1,001	07/01/2026	1.A
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		06/01/2021	Paydown		421,084	421,084	426,545	425,378	.0	(4,295)	.0	(4,295)	.0	421,084	.0	.0	.0	6,145	05/01/2032	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		06/01/2021	Paydown		505,286	505,286	518,945	516,457	.0	(11,171)	.0	(11,171)	.0	505,286	.0	.0	.0	6,905	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		06/01/2021	Paydown		340,779	340,779	357,818	356,771	.0	(15,992)	.0	(15,992)	.0	340,779	.0	.0	.0	6,496	09/01/2043	1.A
3138EQ-GE-6	FN FN AL7396 1.784% 02/01/37		06/01/2021	Paydown		5,895	5,895	6,182	6,159	.0	(264)	.0	(264)	.0	5,895	.0	.0	.0	47	02/01/2037	1.A
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		06/01/2021	Paydown		41,098	41,098	39,465	40,575	.0	523	.0	523	.0	41,098	.0	.0	.0	477	08/01/2023	1.A
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		06/01/2021	Paydown		48,194	48,194	51,537	50,917	.0	(2,724)	.0	(2,724)	.0	48,194	.0	.0	.0	699	11/01/2032	1.A
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32		06/01/2021	Paydown		386,185	386,185	385,823	385,755	.0	430	.0	430	.0	386,185	.0	.0	.0	4,475	11/01/2032	1.A

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		06/01/2021	Paydown		57,977	57,977	61,999	61,266	.0	(3,289)	.0	(3,289)	.0	57,977	.0	.0	.0	950	01/01/2033	1.A
3138W5-Z2-0	FN FN AR7991 3.500% 03/01/33		06/01/2021	Paydown		317,136	317,136	339,137	335,196	.0	(18,060)	.0	(18,060)	.0	317,136	.0	.0	.0	3,852	03/01/2033	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		06/01/2021	Paydown		151,397	151,397	151,231	151,210	.0	.187	.0	.187	.0	151,397	.0	.0	.0	1,879	08/01/2033	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		06/03/2021	Paydown		2,530,394	2,530,394	2,612,632	2,609,624	.0	(79,230)	.0	(79,230)	.0	2,530,394	.0	.0	.0	35,576	05/01/2045	1.A
3138WH-TV-4	FN AS7763 4.000% 08/01/46		06/01/2021	Paydown		341,674	341,674	359,585	359,021	.0	(17,347)	.0	(17,347)	.0	341,674	.0	.0	.0	6,046	08/01/2046	1.A
31390Q-Q3-2	FNMA FN 653074 7.000% 07/01/32		06/01/2021	Paydown		176	176	.176	.176	.0	.0	.0	.0	.0	176	.0	.0	.0	.5	07/01/2032	1.A
31391X-EP-0	FNMA FN 679742 3.413% 01/01/40		06/01/2021	Paydown		589	589	604	594	.0	(5)	.0	(5)	.0	589	.0	.0	.0	.11	01/01/2040	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		06/01/2021	Paydown		7,045	7,045	6,382	6,735	.0	309	.0	309	.0	7,045	.0	.0	.0	171	09/15/2032	1.A
31393A-SA-0	FNR 2003-W5 A 0.312% 04/25/33		06/25/2021	Paydown		258	258	258	258	.0	.0	.0	.0	.0	258	.0	.0	.0	.0	04/25/2033	1.A FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		06/01/2021	Paydown		47,328	47,328	53,599	51,049	.0	(3,721)	.0	(3,721)	.0	47,328	.0	.0	.0	1,225	04/25/2043	1.B FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2021	Paydown		12,800	12,800	12,674	12,792	.0	.9	.0	.9	.0	12,800	.0	.0	.0	261	06/25/2043	1.A
	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		06/01/2021	Paydown		53,203	53,203	49,422	51,495	.0	1,708	.0	1,708	.0	53,203	.0	.0	.0	1,182	12/15/2032	1.A
31393G-3L-6	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2021	Paydown		69,043	69,043	74,270	71,531	.0	(2,487)	.0	(2,487)	.0	69,043	.0	.0	.0	1,610	11/25/2033	1.A
31393U-A6-0	FHR FHR 2638 JH 5.000% 07/15/33		06/01/2021	Paydown		347,219	347,219	318,031	338,137	.0	9,082	.0	9,082	.0	347,219	.0	.0	.0	7,080	07/15/2033	1.A
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		06/01/2021	Paydown		151,442	151,442	168,551	169,608	.0	(18,165)	.0	(18,165)	.0	151,442	.0	.0	.0	3,232	01/25/2035	1.A
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33		06/01/2021	Paydown		531,694	531,694	538,749	533,763	.0	(2,068)	.0	(2,068)	.0	531,694	.0	.0	.0	9,478	11/15/2033	1.A
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34		06/01/2021	Paydown		113,079	113,079	115,835	113,943	.0	(864)	.0	(864)	.0	113,079	.0	.0	.0	2,440	02/15/2034	1.A
31394R-WM-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		06/01/2021	Paydown		57,958	57,958	56,257	57,193	.0	764	.0	764	.0	57,958	.0	.0	.0	1,293	03/15/2034	1.A
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		06/01/2021	Paydown		174,602	174,602	189,770	199,953	.0	(25,352)	.0	(25,352)	.0	174,602	.0	.0	.0	3,715	09/25/2039	1.A
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2021	Paydown		306	306	319	310	.0	(4)	.0	(4)	.0	306	.0	.0	.0	.5	07/25/2024	1.A
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		06/01/2021	Paydown		24,567	24,567	27,871	28,436	.0	(3,870)	.0	(3,870)	.0	24,567	.0	.0	.0	.622	05/15/2036	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2021	Paydown		73,943	73,943	81,846	76,080	.0	(2,137)	.0	(2,137)	.0	73,943	.0	.0	.0	1,515	03/25/2029	1.A
31398E-J6-2	FHMS FHR 3539 YB 4.000% 06/15/24		06/01/2021	Paydown		167,523	167,523	158,309	165,981	.0	1,542	.0	1,542	.0	167,523	.0	.0	.0	2,793	06/15/2024	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2021	Paydown		22,249	22,249	21,282	22,003	.0	246	.0	246	.0	22,249	.0	.0	.0	.364	11/25/2024	1.A
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		06/01/2021	Paydown		39,635	39,635	39,809	39,610	.0	25	.0	25	.0	39,635	.0	.0	.0	.742	09/15/2024	1.A
31398K-E6-3	FHR FHR 3581 D 4.500% 10/15/29		06/01/2021	Paydown		32,415	32,415	32,344	32,356	.0	59	.0	59	.0	32,415	.0	.0	.0	.600	10/15/2029	1.A
31398K-TX-2	FHR FHR 3595 KY 4.500% 11/15/24		06/01/2021	Paydown		125,400	125,400	126,379	125,311	.0	.88	.0	.88	.0	125,400	.0	.0	.0	2,349	11/15/2024	1.A
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		06/01/2021	Paydown		210,495	210,495	210,462	210,180	.0	314	.0	314	.0	210,495	.0	.0	.0	3,800	12/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		06/01/2021	Paydown		118,945	118,945	125,153	120,166	.0	(1,221)	.0	(1,221)	.0	118,945	.0	.0	.0	1,985	01/15/2025	1.A
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		06/01/2021	Paydown		130,855	130,855	130,630	130,627	.0	229	.0	229	.0	130,855	.0	.0	.0	2,483	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2021	Paydown		75,030	75,030	71,794	74,266	.0	764	.0	764	.0	75,030	.0	.0	.0	1,219	02/25/2025	1.A
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		06/01/2021	Paydown		42,909	42,909	40,901	42,485	.0	423	.0	423	.0	42,909	.0	.0	.0	.709	03/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		06/01/2021	Paydown		246,762	246,762	268,200	248,762	.0	(2,000)	.0	(2,000)	.0	246,762	.0	.0	.0	4,506	09/25/2025	1.A
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		06/01/2021	Paydown		36,314	36,314	35,792	36,142	.0	172	.0	172	.0	36,314	.0	.0	.0	.605	05/25/2025	1.A
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		06/01/2021	Paydown		87,785	87,785	79,143	85,970	.0	1,814	.0	1,814	.0	87,785	.0	.0	.0	1,350	05/25/2025	1.A
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		06/01/2021	Paydown		263,974	263,974	260,674	262,925	.0	1,049	.0	1,049	.0	263,974	.0	.0	.0	4,445	03/15/2025	1.A
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		06/01/2021	Paydown		91,440	91,440	90,507	90,507	.0	934	.0	934	.0	91,440	.0	.0	.0	1,527	02/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		06/01/2021	Paydown		91,370	91,370	86,687	90,287	.0	1,083	.0	1,083	.0	91,370	.0	.0	.0	1,494	02/15/2025	1.A
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		06/01/2021	Paydown		80,528	80,528	81,031	80,466	.0	.61	.0	.61	.0	80,528	.0	.0	.0	1,506	04/15/2025	1.A
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		06/01/2021	Paydown		6,315	6,315	6,218	6,235	.0	80	.0	80	.0	6,315	.0	.0	.0	.145	07/01/2033	1.A
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		06/01/2021	Paydown		29,977	29,977														

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
31412E-CX-0	FNMA FN 922674 2.348% 04/01/36		06/01/2021	Paydown		402	402	422	420	.0	(18)	.0	(18)	.0	402	.0	.0	.0	.5	04/01/2036	1.A
31412S-PL-3	FN FN 933427 5.000% 03/01/38		06/01/2021	Paydown		1,594	1,594	1,602	1,601	.0	(7)	.0	(7)	.0	1,594	.0	.0	.0	.38	03/01/2038	1.A
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		06/01/2021	Paydown		11,044	11,044	11,527	11,214	.0	(170)	.0	(170)	.0	11,044	.0	.0	.0	.226	11/01/2023	1.A
31414S-PA-5	FN FN 974817 5.000% 04/01/23		06/01/2021	Paydown		55,693	55,693	58,129	56,393	.0	(700)	.0	(700)	.0	55,693	.0	.0	.0	1,064	04/01/2023	1.A
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		06/01/2021	Paydown		3,922	3,922	3,997	3,986	.0	(63)	.0	(63)	.0	3,922	.0	.0	.0	.90	08/01/2038	1.A
31415A-4W-8	FNMA FN 981537 5.000% 05/01/23		06/01/2021	Paydown		3,962	3,962	4,135	4,013	.0	(51)	.0	(51)	.0	3,962	.0	.0	.0	.83	05/01/2023	1.A
31416J-H4-6	FNMA FN AA1150 4.000% 04/01/23		06/01/2021	Paydown		398	398	421	405	.0	(7)	.0	(7)	.0	398	.0	.0	.0	.7	04/01/2023	1.A
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		06/01/2021	Paydown		75,775	75,775	76,982	76,320	.0	(545)	.0	(545)	.0	75,775	.0	.0	.0	1,121	11/01/2025	1.A
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		06/01/2021	Paydown		48,183	48,183	49,003	48,472	.0	(289)	.0	(289)	.0	48,183	.0	.0	.0	.901	07/01/2024	1.A
31417C-OF-5	FN FN AB5853 3.000% 08/01/32		06/01/2021	Paydown		421,320	421,320	418,555	418,885	.0	2,435	.0	2,435	.0	421,320	.0	.0	.0	5,330	08/01/2032	1.A
31417C-RB-0	FN FN AB5910 3.000% 08/01/32		06/01/2021	Paydown		663,991	663,991	663,599	663,436	.0	555	.0	555	.0	663,991	.0	.0	.0	.7	08/01/2032	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		06/01/2021	Paydown		1,053,135	1,053,135	1,051,160	1,051,135	.0	2,000	.0	2,000	.0	1,053,135	.0	.0	.0	11,894	08/01/2032	1.A
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		06/01/2021	Paydown		48,516	48,516	51,881	51,273	.0	(2,758)	.0	(2,758)	.0	48,516	.0	.0	.0	.707	02/01/2033	1.A
31417H-CS-1	FN FN AB9991 3.000% 07/01/33		06/01/2021	Paydown		157,922	157,922	157,773	157,747	.0	175	.0	175	.0	157,922	.0	.0	.0	1,805	07/01/2033	1.A
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		06/01/2021	Paydown		100,564	100,564	102,733	101,454	.0	(890)	.0	(890)	.0	100,564	.0	.0	.0	1,648	01/01/2025	1.A
31417Y-RS-4	FNMA FN AC8596 4.000% 01/01/25		06/01/2021	Paydown		128,473	128,473	129,557	128,815	.0	(342)	.0	(342)	.0	128,473	.0	.0	.0	2,084	01/01/2025	1.A
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		06/01/2021	Paydown		38,358	38,358	38,837	38,505	.0	(147)	.0	(147)	.0	38,358	.0	.0	.0	.695	06/01/2024	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		06/01/2021	Paydown		41,528	41,528	42,722	42,002	.0	(474)	.0	(474)	.0	41,528	.0	.0	.0	.766	08/01/2024	1.A
31418A-ID-6	FN FN MA1543 3.500% 08/01/33		06/01/2021	Paydown		252,717	252,717	259,824	258,609	.0	(5,893)	.0	(5,893)	.0	252,717	.0	.0	.0	3,590	08/01/2033	1.A
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		06/01/2021	Paydown		1,063,776	1,063,776	1,061,449	1,061,476	.0	2,299	.0	2,299	.0	1,063,776	.0	.0	.0	13,340	10/01/2033	1.A
31418B-SK-8	FN FN MA2649 3.000% 06/01/46		06/01/2021	Paydown		1,057,630	1,057,630	1,072,668	1,072,238	.0	(14,608)	.0	(14,608)	.0	1,057,630	.0	.0	.0	11,992	06/01/2046	1.A
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38		06/01/2021	Paydown		793,331	793,331	824,568	823,969	.0	(30,638)	.0	(30,638)	.0	793,331	.0	.0	.0	11,072	07/01/2038	1.A
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		06/01/2021	Paydown		4,481	4,481	4,543	4,543	.0	(62)	.0	(62)	.0	4,481	.0	.0	.0	.86	09/01/2022	1.A
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		06/01/2021	Paydown		49,146	49,146	49,990	49,529	.0	(384)	.0	(384)	.0	49,146	.0	.0	.0	.710	11/01/2025	1.A
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		06/02/2021	Redemption	100.0000					.0	.0	.0	.0	.0	72,742	.0	.0	.0	.927	01/01/2036	1.A FE
373539-L3-7	GEORGIA ST HSG & FIN AUTH REV 4.550% 12/01/38		06/02/2021	Redemption	100.0000					.0	.0	.0	.0	.0	515,000	.0	.0	.0	11,716	12/01/2038	1.A FE
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		04/02/2021	Various		4,385,000	4,385,000	3,974,664	4,016,849	.0	368,151	.0	368,151	.0	4,385,000	.0	.0	.0	51,158	12/01/2041	1.C FE
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		06/02/2021	Redemption	100.0000					.0	.0	.0	.0	.0	175,000	.0	.0	.0	4,273	07/01/2034	1.B FE
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2021	Various		64,000	64,000	64,000	64,000	.0	.0	.0	.0	.0	64,000	.0	.0	.0	2,130	04/01/2057	1.F FE
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.290% 01/16/25		04/21/2021	Call	100.0000	500,000	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	.0	.0	.787	01/16/2025	1.F FE
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		04/02/2021	Redemption	100.0000					.0	.0	.0	.0	.0	20,000	.0	.0	.0	53,268	10/01/2037	1.G FE
646108-OF-0	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 2.783% 05/01/21		05/01/2021	Maturity		1,775,000	1,775,000	1,775,000	1,775,000	.0	.0	.0	.0	.0	1,775,000	.0	.0	.0	24,699	05/01/2021	1.D FE
64988Y-CT-2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FAMILY HSG 3.000% 10/01/33		04/02/2021	Redemption	100.0000					.0	.0	.0	.0	.0	600,000	.0	.0	.0	9,000	10/01/2033	1.B FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		06/01/2021	Redemption	100.0000					.0	.0	.0	.0	.0	5,000	.0	.0	.0	113	12/01/2021	1.B FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		06/02/2021	Redemption	100.0000					.0	.0	.0	.0	.0	78,738	.0	.0	.0	.996	09/01/2037	1.A FE
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		05/15/2021	Redemption	100.0000					.0	.36	.0	.36	.0	235,000	.0	.0	.0	7,708	05/15/2023	1.C FE
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		06/01/2021	Redemption	100.0000					.0	.0	.0	.0	.0	545,000	.0	.0	.0	16,377	12/01/2039	2.B
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		06/01/2021	Redemption	100.0000					.0	.0	.0	.0	.0	185,000	.0	.0	.0	5,790	12/01/2039	2.B
74444K-AL-8	PUBLIC FIN AUTH W/ HLTHCARE FA NURSING HOME 3.750% 02/01/22		05/28/2021	Call	100.0000	250,000	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	4,609	02/01/2022	1.G FE
86607C-DU-0	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.750% 05/15/35		05/04/2021	Redemption	100.0000					.0	.0	.0	.0	.0	50,000	.0	.0	.0	.0	05/15/2035	1.G FE

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
880558-AJ-0	TENNESSEE ST SCH BOND AUTH 2.479% 05/01/21		05/01/2021	Maturity Redemption 100.0000		856,442	856,442	856,442	856,442	0	0	0	0	0	856,442	0	0	0	10,616	05/01/2021	1.B FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		06/03/2021	Various		128,078	128,078	128,078	128,078	0	0	0	0	0	128,078	0	0	0	1,703	10/25/2043	1.A FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		06/02/2021	Various		291,353	291,353	291,353	291,353	0	0	0	0	0	291,353	0	0	0	31,462	12/25/2043	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		06/03/2021	Paydown		332,850	332,850	332,850	332,850	0	0	0	0	0	332,850	0	0	0	4,177	10/25/2037	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		04/02/2021	Various		277,964	277,964	277,964	277,964	0	0	0	0	0	277,964	0	0	0	22,880	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		06/03/2021	Various Redemption 100.0000		1,154,513	1,154,513	1,156,412	1,155,957	0	(1,444)	0	(1,444)	0	1,154,513	0	0	0	12,237	06/25/2042	1.A FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		06/03/2021	Various		341,306	341,306	341,306	341,306	0	0	0	0	0	341,306	0	0	0	1,770	06/25/2041	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/03/2021	Various Redemption 100.0000		154,213	154,213	154,213	154,213	0	0	0	0	0	154,213	0	0	0	2,092	08/25/2042	1.B FE
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK 0.070% 04/01/46		04/01/2021			15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	4	04/01/2046	1.D FE
3199999 Subtotal - Bonds - U.S. Special Revenues						47,509,937	47,449,123	48,585,783	48,032,513	0	(623,738)	0	(623,738)	0	47,453,085	0	56,852	56,852	871,131	XXX	XXX
000299-AA-5	A10 2019-B A1 3.085% 08/15/40		05/15/2021	Paydown		349,650	349,650	350,470	349,982	0	(332)	0	(332)	0	349,650	0	0	0	4,494	08/15/2040	1.A FE
00038A-AB-9	ABB TREASURY CENTER USA 4.000% 06/15/21		06/15/2021	Maturity		17,462,000	17,462,000	19,052,078	17,553,829	0	(91,829)	0	(91,829)	0	17,462,000	0	0	0	349,240	06/15/2021	1.G FE
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2021	Paydown		24,479	24,479	21,113	21,708	0	2,770	0	2,770	0	24,479	0	0	0	470	05/25/2033	1.D FM
00079C-AE-9	ABFS 2001-2 A4 6.990% 12/25/31		06/01/2021	Paydown		1,134	1,134	908	67	0	1,067	0	1,067	0	1,134	0	0	0	35	12/25/2031	1.D FM
00101J-AF-3	ADT CORP/THE-W ISSUE 3.500% 07/15/22		05/04/2021	Various		3,069,270	3,000,000	2,767,500	2,949,026	0	10,680	0	10,680	0	2,959,705	0	109,565	109,565	83,592	07/15/2022	3.C FE
00253C-HH-3	AMT 2001-4 A4 6.530% 04/25/31		06/01/2021	Paydown		31,104	31,104	31,091	31,104	0	0	0	0	0	31,104	0	0	0	833	04/25/2031	1.D FM
004375-CT-6	ACCR 2005-1 M1 0.801% 04/25/35		06/25/2021	Paydown		22,109	22,109	22,143	21,993	0	116	0	116	0	22,109	0	0	0	81	04/25/2035	1.D FM
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		06/15/2021	Paydown		86,513	86,513	87,180	86,981	0	(468)	0	(468)	0	86,513	0	0	0	1,734	11/15/2048	1.F FE
00688J-AA-5	ADIENT US LLC 7.000% 05/15/26		05/07/2021	Call 103.0000		2,314,410	2,247,000	2,297,133	2,282,194	0	(3,165)	0	(3,165)	0	2,279,028	0	(32,028)	(32,028)	142,297	05/15/2026	3.C FE
00764M-GG-6	AMCAR 2005-4 M1 0.771% 10/25/35		06/25/2021	Paydown		34,455	34,455	34,350	34,384	0	71	0	71	0	34,455	0	0	0	118	10/25/2035	1.D FM
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		06/01/2021	Paydown		140,384	140,384	134,879	136,902	0	3,483	0	3,483	0	140,384	0	0	0	1,842	11/25/2044	1.D FM
00841L-AY-2	ABMT 2014-3 B3 3.828% 11/25/44		06/01/2021	Paydown		270,714	270,714	268,295	269,285	0	1,429	0	1,429	0	270,714	0	0	0	3,939	11/25/2044	1.D FM
00841L-AZ-9	ABMT 2014-3 B4 3.828% 11/25/44		06/01/2021	Paydown		527,193	527,193	539,879	534,631	0	(7,438)	0	(7,438)	0	527,193	0	0	0	7,670	11/25/2044	1.D FM
00841U-BQ-8	ABMT 2014-2 B3 3.886% 09/25/44		06/01/2021	Paydown		241,262	241,262	240,254	240,578	0	685	0	685	0	241,262	0	0	0	4,072	09/25/2044	1.D FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		06/01/2021	Paydown		1,836,490	1,836,490	1,828,554	1,828,870	0	7,620	0	7,620	0	1,836,490	0	0	0	24,925	07/25/2045	1.D FM
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		06/01/2021	Paydown		352,646	352,646	357,935	354,676	0	(2,030)	0	(2,030)	0	352,646	0	0	0	4,751	08/25/2046	1.D FM
00842V-AT-0	ABMT 2016-3 B2 3.822% 08/25/46		06/01/2021	Paydown		44,771	44,771	46,338	46,142	0	(1,371)	0	(1,371)	0	44,771	0	0	0	710	08/25/2046	1.D FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2021	Paydown		58,352	57,762	48,875	47,165	0	11,187	0	11,187	0	58,352	0	0	0	1,538	01/25/2037	1.D FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2021	Paydown Redemption 100.6711		41,549	41,431	37,645	34,339	0	7,210	0	7,210	0	41,549	0	0	0	1,047	09/25/2037	1.D FM
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2021	Redemption 100.0000		67,500	67,050	67,050	67,050	0	0	0	0	0	67,050	0	450	450	1,073	06/15/2028	2.A FE
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/15/2021			126,131	126,131	126,131	126,131	0	0	0	0	0	126,131	0	0	0	1,892	10/15/2028	2.A FE
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		04/01/2021	Paydown		130,495	130,495	128,864	129,326	0	1,169	0	1,169	0	130,495	0	0	0	2,414	10/01/2026	3.A FE
02529H-AG-5	ACAR 2018-1 D 3.930% 04/10/24		06/10/2021	Paydown		47,300	47,300	48,143	47,944	0	(644)	0	(644)	0	47,300	0	0	0	757	04/10/2024	1.A FE
02530D-AC-0	ACAR 2019-2 C 3.170% 06/12/25		06/14/2021	Paydown		48,821	48,821	49,721	.0	0	(900)	0	(900)	0	48,821	0	0	0	533	06/12/2025	1.D FE
02530Q-AA-5	ACAR 2020-4 A 0.530% 03/13/24		06/13/2021	Paydown		45,667	45,667	45,664	45,665	0	2	0	2	0	45,667	0	0	0	97	03/13/2024	1.A FE
0258M0-EB-1	AMERICAN EXPRESS 2.250% 05/05/21		04/05/2021	Call 100.0000		15,000,000	15,000,000	15,110,400	15,006,165	0	(6,165)	0	(6,165)	0	15,000,000	0	0	0	139,688	05/05/2021	1.G FE
025932-AP-9	AMERICAN FINANCIAL GROUP 5.250% 04/02/30		05/20/2021	BANK of AMERICA SEC		606,430	500,000	493,125	493,477	0	225	0	225	0	493,702	0	112,728	112,728	16,917	04/02/2030	2.A FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2021	Paydown		38,401	38,401	36,665	36,665	0	1,736	0	1,736	0	38,401	0	0	0	549	09/25/2035	1.D FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2021	Paydown		27,036	27,036	27,034	26,935	0	101	0	101	0	27,036	0	0	0	425	10/17/2036	1.A FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2021	Paydown		31,639	31,639	31,638	31,613	0	26	0	26	0	31,639	0	0	0	453	04/17/2052	1.A FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *
02666T-AA-5	AMERICAN HOMES 4 RENT 4.250% 02/15/28		06/14/2021	MORGAN STANLEY FIXED INC		337,116	300,000	340,209	338,251	0	(2,374)	0	(2,374)	0	335,877	0	1,239	1,239	10,660	02/15/2028	2.C FE
03065T-AG-7	AMCAR 2016-4 D 2.740% 12/08/22		06/08/2021	Paydown		200,000	200,000	202,773	201,776	0	(1,776)	0	(1,776)	0	200,000	0	0	0	2,638	12/08/2022	1.A FE
03066F-AF-8																					

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	
03215P-ER-6	AMFESCO 1998-2 A6 6.405% 12/25/27		06/01/2021	Paydown		.7	.7	.7	.7	.0	.0	.0	.0	.0	.7	.0	.0	.0	.0	.0	12/25/2027	1.D FM
032177-AJ-B	AMISTED INDUSTRIES 4.625% 05/15/30		04/13/2021	MARKET AXESS		26,556	26,000	26,943	.0	.0	(11)	.0	(11)	.0	26,931	.0	(376)	(376)	.501	05/15/2030	3.B FE	
038779-AB-0	ARBSY 2020-1A A2 3.237% 07/30/50		04/30/2021	Paydown		35,000	35,000	35,000	35,000	.0	.0	.0	.0	.0	35,000	.0	.0	.0	.566	07/30/2050	2.C FE	
04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25		04/08/2021	SUMRIDGE PARTNERS		539,220	500,000	479,780	485,619	.0	.882	.0	.882	.0	486,501	.0	52,719	52,719	13,045	03/01/2025	2.C FE	
05363U-AS-2	AVERY 2014-1A AR 1.276% 04/25/26		04/25/2021	Paydown		139,034	139,034	139,034	139,034	.0	.0	.0	.0	.0	139,034	.0	.0	.0	.925	04/25/2026	1.A FE	
05369D-AA-3	AVID 2019-1 A 2.620% 02/15/24		06/15/2021	Paydown		25,411	25,411	25,416	.0	.0	(5)	.0	(5)	.0	25,411	.0	.0	.0	.272	02/15/2024	1.F FE	
05377R-CK-8	AESOP 2016-2A A 2.720% 11/20/22		06/20/2021	Paydown		470,333	470,333	464,280	468,651	.0	1,682	.0	1,682	.0	470,333	.0	.0	.0	6,397	11/20/2022	1.C FE	
05545M-AC-6	BBA US HOLDINGS INC 4.000% 03/01/28		06/07/2021	Call 101.2500		3,443,513	3,401,000	3,378,748	3,379,113	.0	1,123	.0	1,123	.0	3,380,236	.0	20,764	20,764	146,810	03/01/2028	3.C FE	
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		06/01/2021	Paydown		646,352	646,352	635,670	642,407	.0	3,945	.0	3,945	.0	646,352	.0	.0	.0	6,056	03/10/2033	1.D FM	
056054-AA-7	BX 2019-XL A 1.002% 10/15/36		06/15/2021	Paydown		704,912	704,912	704,692	704,702	.0	.210	.0	.210	.0	704,912	.0	.0	.0	3,642	10/15/2036	1.D FM	
056054-AE-9	BX 2019-XL B 1.162% 10/15/36		06/15/2021	Paydown		149,089	149,089	149,229	149,227	.0	(138)	.0	(138)	.0	149,089	.0	.0	.0	.889	10/15/2036	1.D FM	
056054-AF-6	BX 2019-XL C 1.332% 10/15/36		06/15/2021	Paydown		105,737	105,737	105,572	105,574	.0	.163	.0	.163	.0	105,737	.0	.0	.0	.719	10/15/2036	1.D FM	
05607Q-AA-6	BX 2020-BXLP A 0.882% 12/15/36		06/15/2021	Paydown		1,374,450	1,374,450	1,375,326	1,375,316	.0	(866)	.0	(866)	.0	1,374,450	.0	.0	.0	5,695	12/15/2036	1.D FM	
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2021	Paydown		39,772	39,772	18,255	17,750	.0	.0	.0	.0	.0	39,772	.0	.0	.0	.332	10/25/2036	1.D FM	
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		06/01/2021	Paydown		14,450	14,450	14,398	14,402	.0	.51	.0	.51	.0	14,450	.0	.0	.0	.394	09/25/2035	1.D FM	
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2021	Paydown		43,464	43,464	41,032	41,660	.0	1,804	.0	1,804	.0	43,464	.0	.0	.0	1,165	10/25/2034	1.D FM	
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2021	Paydown		50,109	50,109	49,064	49,515	.0	.594	.0	.594	.0	50,109	.0	.0	.0	1,201	11/25/2035	1.D FM	
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		05/01/2021	Paydown		470	470	448	458	.0	.12	.0	.12	.0	470	.0	.0	.0	.10	08/25/2035	1.D FM	
05949C-PJ-9	BOAMS 2005-L 2A3 2.705% 01/25/36		06/01/2021	Paydown		138,139	138,944	131,370	136,673	.0	1,466	.0	1,466	.0	138,139	.0	.0	.0	1,352	01/25/2036	2.B FM	
05950P-AJ-2	BAFC 2006-H 3A2 3.080% 09/20/46		06/01/2021	Paydown		419,929	421,380	357,387	390,325	.0	.0	.0	.0	.0	419,929	.0	.0	.0	5,481	09/20/2046	1.D FM	
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2021	Paydown		84,028	84,337	70,608	73,796	.0	.0	.0	.0	.0	84,028	.0	.0	.0	1,910	09/25/2034	1.D FM	
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2021	Paydown		95,924	91,762	83,776	92,393	.0	.0	.0	.0	.0	95,924	.0	.0	.0	2,206	01/25/2037	3.B FM	
06051G-EH-8	BANK OF AMERICA CORP 5.000% 05/13/21		05/13/2021	Maturity		5,895,000	5,895,000	6,410,282	5,922,908	.0	.0	.0	.0	.0	5,895,000	.0	.0	.0	147,375	05/13/2021	1.G FE	
06054M-AF-0	BACM 2016-UB10 XA 2.022% 07/15/49		06/01/2021	Paydown		.0	.0	323,584	152,417	.0	.0	.0	.0	.0	.0	.0	.0	.0	23,480	07/15/2049	1.A FE	
06541F-BB-4	BANK 2017-BNK4 XA 1.551% 05/15/50		06/01/2021	Paydown		.0	.0	8,212	7,815	.0	.0	.0	.0	.0	.0	.0	.0	.0	.733	05/15/2050	1.A FE	
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		04/13/2021	BANK of AMERICA SEC		26,512	26,000	26,270	.0	.0	(15)	.0	(15)	.0	26,255	.0	257	257	.577	11/01/2025	5.A FE	
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		05/19/2021	Various		4,309,567	4,207,000	4,087,387	3,883,681	.0	.0	.0	.0	.0	4,116,861	.0	90,139	90,139	215,367	11/01/2025	5.A FE	
07384M-TM-4	BSARM 2003-1 5A1 2.216% 04/25/33		06/01/2021	Paydown		1,266	1,266	1,264	1,266	.0	.0	.0	.0	.0	1,266	.0	.0	.0	.12	04/25/2033	1.D FM	
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		06/29/2021	US BANCORP		620,345	500,000	593,610	591,856	.0	.0	.0	.0	.0	590,581	.0	29,764	29,764	12,754	12/15/2044	2.C FE	
08163A-AF-0	BLMARK 2020-B18 XA 1.919% 07/15/53		06/01/2021	Paydown		.0	.0	3,536	3,373	.0	.0	.0	.0	.0	.0	.0	.0	.0	.216	07/15/2053	1.A FE	
095796-AE-8	BLUE RACER MID LLC/FINAN 6.625% 07/15/26		04/13/2021	WELLS FARGO		35,180	34,000	30,090	30,255	.0	.0	.0	.0	.0	30,403	.0	4,777	4,777	1,689	07/15/2026	4.B FE	
097023-CU-7	BOEING CO 5.040% 05/01/27		05/06/2021	GOLDMAN SACHS		517,509	450,000	450,000	450,000	.0	.0	.0	.0	.0	450,000	.0	67,509	67,509	11,907	05/01/2027	2.C FE	
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		05/25/2021	Paydown		118,159	118,159	112,652	.0	.0	5,506	.0	5,506	.0	118,159	.0	.0	.0	.148	10/25/2063	1.A FE	
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		06/21/2021	Redemption 100.0000			90,784	90,784	90,784	.0	.0	.0	.0	.0	90,784	.0	.0	.0	1,725	09/20/2031	1.F FE	
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		06/15/2021	Redemption 100.0000			112,961	112,961	112,961	.0	.0	.0	.0	.0	112,961	.0	.0	.0	.78	12/15/2032	1.F FE	
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32		05/15/2021	Redemption 100.0000			1,594,453	1,594,453	1,594,453	.0	.0	.0	.0	.0	1,594,453	.0	.0	.0	.27	11/15/2032	1.G FE	
115885-AE-5	BROWNING FERRIS INDUSTRIES 9.250% 05/01/21																					
1248ME-AG-4	CBASS 2007-CB4 A2D 3.785% 04/25/37		05/01/2021	Various		4,065,000	4,065,000	4,961,469	4,101,334	.0	.0	.0	.0	.0	4,065,000	.0	.0	.0	188,006	05/01/2021	2.B FE	
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.264% 01/25/37		06/01/2021	Paydown		25,808	25,808	21,162	22,184	.0	.0	.0	.0	.0	25,808	.0	.0	.0	.442	04/25/2037	1.D FM	
12508V-AC-7	CG 2018-1 B 3.090% 06/16/25		06/14/2021	Paydown		1,640	1,640	1,020	.605	.0	1,035	.0	1,035	.0	1,640	.0	.0	.0	.11	01/25/2037	1.D FM	
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		06/25/2021	Paydown		65,789	65,789	66,406	65,935	.0	.0	.0	.0	.0	65,789	.0	.0	.0	.843	06/16/2025	1.A FE	
12529L-AA-8	CFMT 2020-HB4 A 0.946% 12/26/30		06/25/2021	Paydown		9,586	9,586	9,586	9,586	.0	.2	.0	.2	.0	9,586	.0	.0	.0	.109	09/25/2050	1.A FE	
12531W-AZ-5	CFPRE 2016-C3 ASB 3.688% 01/10/48		06/25/2021	Paydown		15,598	15,598	15,598	15,598	.0	.0	.0	.0	.0	15,598	.0	.0	.0	.64	12/26/2030	1.A FE	
12531W-AZ-5	CFPRE 2016-C3 ASB 3.688% 01/10/48		06/01/2021	Paydown		349,947	349,947	360,427	353,415	.0	.0	.0	.0	.0	349,947	.0	.0	.0	4,943	01/10/20482		

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		06/01/2021	Paydown		562,591	562,591	579,447	565,984	.0	(3,393)	.0	(3,393)	.0	562,591	.0	.0	.0	9,217	03/10/2047	1.D FM
12591V-AC-5	COMM 2014-QR16 ASB 3.653% 04/10/47		06/01/2021	Paydown		724,609	724,609	746,308	728,652	.0	(4,043)	.0	(4,043)	.0	724,609	.0	.0	.0	11,036	04/10/2047	1.D FM
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		06/01/2021	Paydown		488,857	488,857	503,517	491,826	.0	(2,969)	.0	(2,969)	.0	488,857	.0	.0	.0	6,850	06/10/2047	1.D FM
12592L-BG-6	COMM 2014-QR20 ASB 3.305% 11/10/47		06/01/2021	Paydown		218,547	218,547	225,093	220,138	.0	(1,591)	.0	(1,591)	.0	218,547	.0	.0	.0	3,121	11/10/2047	1.D FM
12592M-BF-6	COMM 2014-LC17 A2 3.164% 10/10/47		04/01/2021	Paydown		.0	.0	7,319	7,278	.0	.0	.0	.0	.0	7,278	.0	.0	.0	.77	10/10/2047	1.D FM
12592P-BG-7	COMM 2014-UBS6 XA 1.033% 12/10/47		06/01/2021	Paydown		.0	.0	19,547	10,401	.0	(10,401)	.0	(10,401)	.0	.0	.0	.0	.0	1,689	12/10/2047	1.A FE
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45		06/01/2021	Paydown		1,549,003	1,549,003	1,563,525	1,552,686	.0	(3,683)	.0	(3,683)	.0	1,549,003	.0	.0	.0	20,612	05/25/2045	1.D FM
12592Y-AZ-9	COMM 2015-QR22 A2 2.856% 03/10/48		05/01/2021	Paydown		19,251	19,251	19,241	19,251	.0	.0	.0	.0	.0	19,251	.0	.0	.0	291	03/10/2048	1.D FM
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		06/01/2021	Paydown		100,867	100,867	103,890	101,806	.0	(939)	.0	(939)	.0	100,867	.0	.0	.0	1,438	07/10/2048	1.D FM
12593J-BC-9	COMM 2015-QR24 ASB 3.445% 08/10/48		06/01/2021	Paydown		481,139	481,139	495,568	485,257	.0	(4,117)	.0	(4,117)	.0	481,139	.0	.0	.0	7,880	08/10/2048	1.D FM
12597T-AA-8	OPS Auto Trust 2020C 2020-C A 0.630% 03/15/24		06/15/2021	Paydown		49,159	49,159	49,156	49,157	.0	.2	.0	.2	.0	49,159	.0	.0	.0	129	03/15/2024	1.A FE
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		06/01/2021	Paydown		13,861	13,861	14,077	14,040	.0	(179)	.0	(179)	.0	13,861	.0	.0	.0	226	12/10/2044	1. FM
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		06/01/2021	Paydown		360,426	360,426	361,784	360,326	.0	100	.0	100	.0	360,426	.0	.0	.0	5,812	12/10/2044	1.D FM
12623S-AF-7	COMM 2012-QR5 XA 1.651% 12/10/45		06/01/2021	Paydown		.0	.0	10,840	7,464	.0	(7,464)	.0	(7,464)	.0	.0	.0	.0	.0	2,151	12/10/2045	1.A FE
12624P-AD-7	COMM 2012-QR3 ASB 2.372% 10/15/45		06/01/2021	Paydown		27,856	27,856	28,215	28,145	.0	(288)	.0	(288)	.0	27,856	.0	.0	.0	275	10/15/2045	1.D FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		06/01/2021	Paydown		906,619	906,619	882,662	901,863	.0	4,756	.0	4,756	.0	906,619	.0	.0	.0	9,445	03/10/2031	1.D FM
12626B-AE-4	COMM 2013-QR10 ASB 3.795% 08/10/46		06/01/2021	Paydown		966,276	966,276	995,221	971,292	.0	(5,016)	.0	(5,016)	.0	966,276	.0	.0	.0	20,827	08/10/2046	1.D FM
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		06/01/2021	Paydown		887,228	887,228	913,836	891,517	.0	(4,289)	.0	(4,289)	.0	887,228	.0	.0	.0	19,319	08/10/2046	1.D FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2021	Paydown		146,325	146,325	62,721	39,565	.0	106,760	.0	106,760	.0	146,325	.0	.0	.0	408	11/25/2036	1.D FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		06/01/2021	Paydown		72,222	72,222	30,829	23,778	.0	48,443	.0	48,443	.0	72,222	.0	.0	.0	816	12/25/2036	1.D FM
12630D-AW-4	COMM 2014-QR14 ASB 3.743% 02/10/47		06/01/2021	Paydown		598,685	598,685	616,626	602,269	.0	(3,585)	.0	(3,585)	.0	598,685	.0	.0	.0	10,729	02/10/2047	1.D FM
12646U-AF-5	CSMC 2013-1VR1 B4 3.444% 03/25/43		06/01/2021	Paydown		479,601	479,601	484,977	484,963	.0	(5,363)	.0	(5,363)	.0	479,601	.0	.0	.0	6,397	03/25/2043	1.D FM
12646W-AS-3	CSMC 2013-1VR2 B2 3.400% 04/25/43		06/01/2021	Paydown		450,479	450,479	434,272	444,605	.0	5,873	.0	5,873	.0	450,479	.0	.0	.0	6,220	04/25/2043	1.D FM
12647G-CP-1	CSMC 2013-1VR4 B3 3.451% 07/25/43		06/01/2021	Paydown		475,337	475,337	454,244	463,191	.0	12,146	.0	12,146	.0	475,337	.0	.0	.0	6,557	07/25/2043	1.D FM
12647M-DU-6	CSMC 2013-6 B3 3.302% 08/25/43		06/01/2021	Paydown		615,516	615,516	603,879	609,378	.0	6,138	.0	6,138	.0	615,516	.0	.0	.0	8,429	08/25/2043	1.D FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2021	Paydown		216,665	216,665	216,174	216,166	.0	500	.0	500	.0	216,665	.0	.0	.0	2,454	08/25/2043	1.D FM
12649D-AP-8	CSMC 2014-WIN2 B1 3.911% 10/25/44		06/01/2021	Paydown		204,119	204,119	210,945	205,790	.0	(1,671)	.0	(1,671)	.0	204,119	.0	.0	.0	3,131	10/25/2044	1.D FM
12649G-AQ-9	CSMC 2014-QAK1 B3 3.694% 11/25/44		06/01/2021	Paydown		120,203	120,203	124,429	122,956	.0	(2,753)	.0	(2,753)	.0	120,203	.0	.0	.0	1,671	11/25/2044	1.D FM
12649G-AR-7	CSMC 2014-QAK1 B4 3.694% 11/25/44		06/01/2021	Paydown		127,110	127,110	130,368	128,455	.0	(1,345)	.0	(1,345)	.0	127,110	.0	.0	.0	1,767	11/25/2044	1.D FM
12649K-AL-1	CSMC 2015-WIN1 A7 2.988% 12/25/44		06/01/2021	Paydown		125,431	125,431	125,559	125,389	.0	42	.0	42	.0	125,431	.0	.0	.0	1,527	12/25/2044	1.D FM
12649K-AX-5	CSMC 2015-WIN1 B4 3.824% 12/25/44		06/01/2021	Paydown		242,393	242,393	237,091	239,052	.0	3,341	.0	3,341	.0	242,393	.0	.0	.0	3,782	12/25/2044	1.D FM
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		06/01/2021	Paydown		2,854,743	2,854,743	2,788,281	2,805,001	.0	49,742	.0	49,742	.0	2,854,743	.0	.0	.0	40,010	02/25/2048	1.D FM
12655H-AA-3	COMM 2019-WCM A 0.982% 10/15/34		06/15/2021	Paydown		2,572,955	2,572,955	2,575,367	.0	.0	(2,412)	.0	(2,412)	.0	2,572,955	.0	.0	.0	13,270	10/15/2034	1.D FM
12663Q-AA-3	CVR PARTNERS/CVR NITROGE 9.250% 06/15/23		06/23/2021	Var ious		752,000	752,000	791,480	759,991	.0	(7,991)	.0	(7,991)	.0	752,000	.0	.0	.0	36,326	06/15/2023	4.B FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2021	Paydown		35,090	35,090	33,278	34,216	.0	.874	.0	.874	.0	35,090	.0	.0	.0	851	02/25/2035	2.B FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		06/01/2021	Paydown		44,276	44,532	39,299	38,761	.0	5,515	.0	5,515	.0	44,276	.0	.0	.0	965	04/25/2035	1.D FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2021	Paydown		19,283	19,283	18,927	19,143	.0	140	.0	140	.0	19,283	.0	.0	.0	451	04/25/2034	1.D FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 10/25/49		04/01/2021	Paydown		154	154	155	154	.0	.0	.0	.0	.0	154	.0	.0	.0	3	10/25/2049	1.D FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2021	Paydown		87,521	85,499	79,809	73,526	.0	13,996	.0	13,996	.0	87,521	.0	.0	.0	1,994	10/25/2035	1.D FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2021	Paydown		139,231	141,926	136,294	134,723	.0	4,508	.0	4,508	.0	139,231	.0	.0	.0	3,260	0	

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation, NAIC Design-ation Modifier and SVO Admini-strative Symbol	
12669G-W5-6 12686C-BB-4	CIHL 2005-J2 3A14 5.500% 08/25/35 CABLEVISION SYSTEMS 5.875% 09/15/22		06/01/2021 04/22/2021	Paydown Various JANE STREET EXECUTION		.91,009 1,883,720	.97,890 1,786,000	.90,628 1,848,510	.79,388 1,802,265	.0 .0	.11,622 (2,772)	.0 .0	.11,622 (2,772)	.0 .0	.91,009 1,799,493	.0 .0	.0 84,227	.0 84,227	.0 62,906	2,263 .62,906	08/25/2035 09/15/2022	1.D FM 4.C FE
14162V-AB-2 141781-AY-0 143905-AN-7	SABRA HEALTH CARE LP 5.125% 08/15/26 CARGILL INC 4.307% 05/14/21 CARRIAGE SERVICES INC 6.625% 06/01/26		06/14/2021 05/14/2021 06/01/2021	SERVICES Maturity Various		450,716 16,891,000 3,306,524	400,000 16,891,000 3,150,000	376,648 17,035,820 3,244,943	381,843 16,896,593 3,229,308	.0 .0 .0	1,254 (5,593) (5,029)	.0 .0 .0	1,254 (5,593) (5,029)	.0 .0 .0	383,097 16,891,000 3,224,279	.0 .0 .0	.67,619 .0 (74,279)	.67,619 .0 (74,279)	.17,140 363,748 260,867	08/15/2026 05/14/2021 06/01/2026	2.C FE 1.F FE 4.B FE	
147271-AA-8 14727Q-AA-3 14986D-AH-3 15132E-LC-0	2.800% 06/25/69 CFMT 2018-RM2 A 4.000% 10/25/68 CD 2006-CD3 AM 5.648% 10/15/48 CDMC 2005-1 A5 5.262% 02/18/35		06/25/2021 06/25/2021 06/01/2021 06/01/2021	Paydown Paydown Paydown Paydown		615,988 572,379 4,118,230 2,180	615,988 572,379 4,118,230 2,180	615,841 569,708 4,188,127 2,179	613,562 566,429 4,118,230 2,166	.0 .0 .0 .0	2,426 5,951 .0 .0	.0 .0 .0 .0	2,426 5,951 .0 .0	.0 .0 .0 .0	615,988 572,379 4,118,230 2,180	.0 .0 .0 .0	.0 .0 .0 .0	.0 .0 .0 .0	7,133 9,263 117,850 42	06/25/2069 10/25/2068 10/15/2048 02/18/2035	1.A FE 1.A FE 1.D FM 1.D FM	
16411R-AJ-8 17027N-AB-8 171484-AE-8 173100-AR-9	CHENIERE ENERGY INC 4.625% 10/15/28 CHOBANI LLC/FINANCE CORP 4.625% 11/15/28 CHURCHILL DOWNS INC 4.750% 01/15/28 CISI 2006-6 B1 6.000% 11/25/36		04/13/2021 04/13/2021 04/13/2021 06/01/2021	RBC/DA IN MARKET AXESS GOLDMAN SACHS Paydown		58,240 54,243 58,267 2,495	56,000 53,000 56,000 11,444	58,520 54,789 58,570 5,637	58,493 54,769 .0 3,390	.0 (94) .0 (99)	.0 (134) .0 (895)	.0 (94) .0 .0	.0 (134) .0 .0	.0 58,359 54,675 2,495	.0 .0 .0 .0	.0 (119) (432) .0 .0	.0 (119) (432) .0 .0	.0 (119) (432) .0 .0	1,460 1,171 665 100	10/15/2028 11/15/2028 01/15/2028 11/25/2036	3.C FE 4.C FE 4.A FE 1.D FM	
17310F-AT-2 17312H-AE-9 17318U-AE-4	CISI 2006-S 3A1 5.500% 09/25/36 CRMSI 2007-2 A5 4.988% 06/25/37 CGCMT 2012-GC8 AAB 2.608% 09/10/45		06/01/2021 06/01/2021 06/01/2021	Paydown Paydown Paydown		7,935 663,679 25,466	7,935 663,679 25,466	8,064 663,660 25,790	8,006 650,574 12,170	.0 .0 .0	(71) 13,105 (287)	.0 .0 .0	(71) 13,105 (287)	.0 .0 .0	7,935 663,679 25,466	.0 .0 .0	.0 .0 .0	.0 .0 .0	.182 13,520 248	09/25/2036 06/25/2037 09/10/2045	2.B FM 1.D FM 1.D FM	
17320D-AJ-7 17321J-AE-4 17321L-AA-7	Citigroup Commer2013GC11tgage 2013-GC11 AAB 2.690% 04/10/46 CGMT 2013-GC15 AAB 3.942% 09/10/46		06/01/2021 06/01/2021 06/01/2021	Paydown Paydown Paydown		20,138 262,608 452,538	20,138 262,608 452,538	20,527 270,480 444,797	20,412 264,107 448,886	.0 .0 .0	(274) (1,499) 3,652	.0 .0 .0	(274) (1,499) 3,652	.0 .0 .0	20,138 262,608 452,538	.0 .0 .0	.0 .0 .0	.0 .0 .0	.226 4,328 6,642	04/10/2046 09/10/2046 10/25/2043	1.D FM 1.D FM 1.D FM	
17322N-AA-2 17323E-AQ-6 17323M-AA-3	CMLTI 2013-J1 A1 3.500% 10/25/43 CMLTI 2014-J1 A1 3.500% 06/25/44 CMLTI 2014-J2 B4 3.894% 11/25/44		06/01/2021 06/01/2021 06/01/2021	Paydown Paydown Paydown		711,007 203,482 156,514	711,007 203,482 156,514	718,784 205,071 158,620	713,657 203,907 156,901	.0 .0 .0	(2,650) (426) (388)	.0 .0 .0	(2,650) (426) (388)	.0 .0 .0	711,007 203,482 156,514	.0 .0 .0	.0 .0 .0	.0 .0 .0	.10,106 2,970 2,218	06/25/2044 11/25/2044 06/01/2022	1.D FM 1.D FM 1.D FM	
17324D-BA-1 17327X-AN-7 17328R-BE-8	CMLTI 2015-A A1 3.500% 06/25/58 CGCMT 2015-P1 XA 0.859% 09/15/48 CGCMT 2019-SST2 XCP 0.000% 12/15/36		06/01/2021 06/01/2021 04/15/2021	Paydown Paydown Paydown		.0 .0 .0	.0 .0 .0	18,995 201,039 6,917	.0 13,279 6,498	.0 (18,995) (13,279)	.0 (18,995) (13,279)	.0 .0 .0	.0 (18,995) (13,279)	.0 .0 .0	.0 .0 .0	.0 .0 .0	.0 .0 .0	.0 .0 .0	.600 18,131 381	09/15/2048 12/15/2036 02/15/2053	1.A FE 1.D FE 1.A FE	
191216-BW-9 19260M-AA-4 20030N-BX-8	COCA-COLA CO 2.550% 06/01/26 COIN 2017-1A A2 5.216% 04/25/47 COMCAST CORP 3.000% 02/01/24		05/20/2021 04/25/2021 06/24/2021	Call Paydown Call	107.7850	4,311,400 71,238 10,622,535	4,000,000 71,238 10,000,000	3,694,240 72,989 9,980,900	3,784,330 72,249 9,991,066	.0 .0 .0	14,045 (1,012) 1,287	.0 .0 .0	14,045 (1,012) 1,287	.0 .0 .0	3,798,375 71,238 9,992,354	.0 .0 .0	.0 .0 7,646	201,625 .0 7,646	201,625 .0 7,646	359,283 1,858 891,702	06/01/2026 04/25/2047 02/01/2024	1.F FE 2.B FE 1.G FE
20338H-AB-9 21871F-AA-6 22025Y-AQ-3	COMSCOPE TECH FINANCE L 5.000% 03/15/27 BCORE 2019-CORE A 0.962% 12/15/31 CORRECTIONS CORP OF AMER 5.000% 10/15/22		06/07/2021 06/15/2021 05/14/2021	Various Paydown Various		594,821 16,011,416 1,873,280	590,000 16,011,416 1,764,000	598,732 16,016,420 1,764,000	598,666 16,015,230 1,764,000	.0 .0 .0	(514) (3,814) .0	.0 .0 .0	(514) (3,814) .0	.0 .0 .0	598,152 16,011,416 1,764,000	.0 .0 .0	.0 .0 .0	.0 .0 .0	.21,122 60,366 160,485	03/15/2027 12/15/2031 10/15/2022	5.A FE 1.D FM 3.B FE	
225310-AM-3 22541Q-FV-9 22541Q-MA-7	CREDIT ACCEPTANC 6.625% 03/15/26 CSFB 2003-17 1A4 5.500% 06/25/33 CSFB 2003-19 1A4 5.250% 07/25/33		04/13/2021 06/01/2021 06/01/2021	CITIGROUP GLOBAL MKTS Paydown Paydown		61,247 1,787 65,615	58,000 1,787 65,615	61,118 1,720 65,338	60,951 1,748 65,370	.0 .0 .0	(246) .0 244	.0 .0 .0	(246) .0 244	.0 .0 .0	60,705 1,787 65,615	.0 .0 .0	.0 .0 .0	.0 .0 .0	542 43 1,187	03/15/2026 06/25/2033 07/25/2033	3.C FE 1.D FM 1.D FM	
22541S-W3-8 225458-KM-9 225458-PR-3	CSFB 2004-8 4A3 5.500% 12/25/34 CSFB 2005-3 3A16 5.500% 07/25/35 CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2021 06/01/2021 06/01/2021	Paydown Paydown Paydown		37,927 602,114 101,604	37,927 602,114 103,251	36,718 611,946 97,000	36,182 600,939 88,668	.0 .0 .0	1,746 1,176 12,935	.0 .0 .0	1,746 1,176 12,935	.0 .0 .0	37,927 602,114 101,604	.0 .0 .0	.0 .0 .0	.0 .0 .0	.1,262 12,352 2,518	12/25/2034 07/25/2035 06/25/2035	1.D FM 1.D FM 1.D FM	
225470-M6-7 225470-QY-2 22943H-AG-1	CSMC 2006-3 1A4A 6.968% 04/25/36 CSMC 2005-5 A2F 5.865% 04/25/36 CSAB 2006-1 A6A 6.672% 06/25/36		05/01/2021 06/25/2021 06/01/2021	Paydown Paydown Paydown		75,851 363,620 27,082	75,851 363,620 27,082	56,638 163,059 13,830	51,547 54,111 9,940	.0 .0 .0	24,304 309,509 17,142	.0 .0 .0	24,304 309,509 17,142	.0 .0 .0	75,851 363,620 27,082	.0 .0 .0	.0 .0 .0	.0 .0 .0	.1,175 1,782 59	04/25/2036 04/25/2036 06/25/2036	1.D FM 1.D FM 1.D FM	
233046-AF-8 23343G-AE-2 23343R-AA-6	DNKN 2017-1A A211 4.030% 11/20/47 DTAOT 2019-1A C 3.610% 11/15/24 DT Auto Owner Tr20202A 2020-2A A 1.140% 01/16/24		05/20/2021 06/15/2021 06/15/2021	Paydown Paydown Paydown		20,000 60,273 28,663	20,000 60,273 28,663	20,000 61,761 28,662	20,000 61,373 28,662	.0 .0 .0	.0 (1,101) .0	.0 .0 .0	.0 .0 .0	.0 .0 .0	20,000 60,273 28,663	.0 .0 .0	.0 .0 .0	.0 .0 .0	.403 918 135	11/20/2047 11/15/2024 01/16/2024	2.B FE 1.C FE 1.A FE	
24704A-AG-1 24704G-AA-1 251510-FX-6	DEFT 2018-1 D 3.850% 06/24/24 Dell Equipment F20202 rust 2020-2 A1 0.315% 09/22/21 DBALT 2005-4 A6 5.900% 09/25/35		05/22/2021 06/22/2021 06/01/2021	Paydown Paydown Paydown		200,000 2,369,435 68,801	200,000 2,369,435 69,029	200,922 2,369,435 62,896	.0 2,369,435 63,507	.0 .0 .0	(922) .0 5,294	.0 .0 .0	(922) .0 5,294	.0 .0 .0	200,000 2,369,435 68,801	.0 .0 .0	.0 .0 .0	.0 .0 .0	1,283 2,941 1,271	06/24/2024 09/22/2021 09/25/2035	2.B FE 1.D FE 1.D FM	
251510-ML-4 251513-AQ-0 25151E-AD-5	DBALT 2006-AB1 A3 5.865% 02/25/36 DBALT 2006-AB4 A1A 6.005% 10/25/36 DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2021 06/01/2021 04/01/2021	Paydown Paydown Paydown		14,511 990 .0	14,511 912 .0	13,270 771 .0	13,270 925 .0	.0 .0 .0	1,246 65 .0	.0 .0 .0	1,246 65 .0	.0 .0 .0	14,511 990 .0	.0 .0 .0	.0 .0 .0	.0 .0 .0	.279 19 312	02/25/2036 10/25/2036 07/25/2036	1.D FM 4.B FM 1.A FM	

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2021	Paydown MORGAN STANLEY FIXED INC		69,270	69,270	59,747	55,059	.0	14,211	.0	14,211	.0	69,270	.0	.0	.0	.645	.07/25/2036	1.D FM
25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		04/13/2021			65,350	58,000	64,888	64,152	.0	(646)	.0	(646)	.0	63,506	.0	1,843	1,843	1,885	.06/15/2025	3.C FE
257559-AH-7	DOMTAR CORP 4.400% 04/01/22		04/08/2021	Various		9,344,874	9,000,000	9,187,390	9,030,731	.0	(8,103)	.0	(8,103)	.0	9,022,628	.0	(22,628)	(22,628)	550,574	.04/01/2022	2.C FE
25755T-AF-7	DPABS 2017-1A A21 1.431% 07/25/47		04/25/2021	Paydown		213,400	213,400	213,133	210,937	.0	2,463	.0	2,463	.0	213,400	.0	.0	.0	1,548	.07/25/2047	2.A FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2021	Paydown		21,750	21,750	22,344	22,302	.0	(552)	.0	(552)	.0	21,750	.0	.0	.0	448	.07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		04/25/2021	Paydown		17,500	17,500	17,500	17,500	.0	.0	.0	.0	.0	17,500	.0	.0	.0	360	.07/25/2048	2.A FE
26078J-AH-3	DOWDUPONT INC 1.266% 11/15/23		04/14/2021	WELLS FARGO		1,831,727	1,800,000	1,773,198	1,783,875	.0	1,586	.0	1,586	.0	1,785,460	.0	46,266	46,266	9,972	.11/15/2023	2.A FE
26207K-AG-6	DRIVE 2017-3 D 3.530% 12/15/23		06/15/2021	Paydown		27,162	27,162	27,459	27,277	.0	(115)	.0	(115)	.0	27,162	.0	.0	.0	393	.12/15/2023	1.A FE
26208D-AG-1	Drive Auto Recei2017BA rust 2017-BA E 5.300% 07/15/24		05/15/2021	Paydown		194,578	194,578	199,229	195,798	.0	(1,220)	.0	(1,220)	.0	194,578	.0	.0	.0	4,212	.07/15/2024	1.A FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		04/20/2021	Paydown		28,750	28,750	28,752	28,752	.0	(2)	.0	(2)	.0	28,750	.0	.0	.0	681	.04/20/2048	2.C FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		04/20/2021	Paydown		22,500	22,500	22,500	22,500	.0	.0	.0	.0	.0	22,500	.0	.0	.0	522	.04/20/2049	2.C FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		04/20/2021	Paydown		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	498	.10/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		04/20/2021	Paydown		28,125	28,125	28,281	25,000	.0	(156)	.0	(156)	.0	28,125	.0	.0	.0	503	.07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A C 3.237% 01/20/51		04/20/2021	Paydown		13,125	13,125	13,125	13,125	.0	.0	.0	.0	.0	13,125	.0	.0	.0	149	.01/20/2051	2.C FE
26253A-AA-4	DT Auto Owner Tr20203A 2020-3A A 0.540% 04/15/24		06/15/2021	Paydown		26,363	26,363	26,363	26,363	.0	.0	.0	.0	.0	26,363	.0	.0	.0	59	.04/15/2024	1.A FE
26441Y-AW-7	DUKE REALTY CORP 3.875% 10/15/22		06/21/2021	Call 104.5188		1,394,280	1,334,000	1,379,369	1,345,995	.0	(3,614)	.0	(3,614)	.0	1,342,380	.0	(8,380)	(8,380)	95,460	.10/15/2022	2.A FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		06/25/2021	Paydown		128,456	128,456	128,453	128,455	.0	.2	.0	.2	.0	128,456	.0	.0	.0	1,352	.02/25/2027	1.F FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		06/25/2021	Paydown		626,493	626,493	626,483	626,567	.0	(74)	.0	(74)	.0	626,493	.0	.0	.0	7,220	.04/25/2028	1.F FE
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		06/25/2021	Paydown		773,652	773,652	773,526	773,486	.0	166	.0	166	.0	773,652	.0	.0	.0	9,475	.01/25/2034	1.F FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		04/01/2021	Redemption 100.0000		24,566	24,566	24,566	24,566	.0	.0	.0	.0	.0	24,566	.0	.0	.0	574	.01/19/2031	1.F FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		06/30/2021	Redemption 100.0000		140,653	140,653	140,653	135,688	.0	4,965	.0	4,965	.0	140,653	.0	.0	.0	.0	.06/30/2040	1.G PL
294751-CQ-3	EQABS 2003-3 AF4 4.995% 12/25/33		04/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	686	.12/25/2033	1.A FM
294751-CQ-3	EQABS 2003-3 AF4 4.995% 12/25/33		06/01/2021	Paydown		154,818	154,818	154,818	153,917	.0	901	.0	901	.0	154,818	.0	.0	.0	1,227	.12/25/2033	1.D FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2021	Paydown		294,088	294,088	282,508	284,585	.0	9,502	.0	9,502	.0	294,088	.0	.0	.0	2,683	.03/25/2043	1.D FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2021	Paydown		974,750	974,750	962,593	968,401	.0	6,349	.0	6,349	.0	974,750	.0	.0	.0	11,757	.06/25/2043	1.D FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		06/01/2021	Paydown		1,337,826	1,337,826	1,322,775	1,328,542	.0	9,284	.0	9,284	.0	1,337,826	.0	.0	.0	18,660	.02/25/2048	1.D FM
30165Y-AE-3	EART 2017-3A C 3.680% 07/17/23		06/15/2021	Paydown		64,194	64,194	65,378	.0	(1,184)	.0	(1,184)	.0	.0	64,194	.0	.0	.0	579	.07/17/2023	1.D FE
30166E-AE-6	EART 2018-4A C 3.970% 09/15/23		06/15/2021	Paydown		70,133	70,133	71,070	70,902	.0	(770)	.0	(770)	.0	70,133	.0	.0	.0	1,143	.09/15/2023	1.C FE
30167Y-AA-9	Exeter Automobil20202A ables 2020-2A A 1.130% 08/15/23		06/15/2021	Paydown		35,128	35,128	35,126	35,127	.0	.1	.0	.1	.0	35,128	.0	.0	.0	161	.08/15/2023	1.A FE
30291Y-AJ-9	FREMF 2014-K716 B 3.847% 08/25/47		06/01/2021	Paydown		92,216	92,216	92,767	.0	(551)	.0	(551)	.0	.0	92,216	.0	.0	.0	899	.08/25/2047	1.D FM
30309J-AG-8	FREMF 2019-K91 C 4.252% 04/25/51		04/14/2021	BANK of AMERICA SEC		5,402,734	5,000,000	5,396,680	5,391,898	.0	(12,290)	.0	(12,290)	.0	5,379,608	.0	23,127	23,127	80,594	.04/25/2051	3.B FM
30309J-AG-8	FREMF 2019-K91 C 4.252% 04/25/51		04/14/2021	BANK of AMERICA SEC		5,501,064	5,091,000	5,534,673	5,530,227	.0	(13,792)	.0	(13,792)	.0	5,516,435	.0	(15,371)	(15,371)	82,061	.04/25/2051	4.B FM
31377F-2J-3	ACER Q014 X 2.802% 10/25/55		06/01/2021	Paydown		.0	.0	30,279	30,096	.0	(30,096)	.0	(30,096)	.0	.0	.0	.0	.0	1,615	.10/25/2055	1.A FE
31428X-BA-3	FEDEX CORP 3.900% 02/01/35		04/09/2021	CITIGROUP GLOBAL MKTS		743,955	670,000	706,327	704,617	.0	(557)	.0	(557)	.0	704,060	.0	39,895	39,895	18,291	.02/01/2035	2.B FE
31620M-AT-3	FIDELITY NATIONAL INFORM 3.000% 08/15/26		04/01/2021	Call 109.4920		4,927,138	4,500,000	4,450,095	4,469,945	.0	1,221	.0	1,221	.0	4,471,166	.0	28,834	28,834	511,888	.08/15/2026	2.B FE
31677Q-BG-3	FIFTH THIRD BANK 2.250% 06/14/21		05/17/2021	Call 100.0000		6,000,000	6,000,000	5,995,500	5,999,506	.0	325	.0	325	.0	5,999,831	.0	169	169	56,625	.06/14/2021	1.G FE
33766W-BM-5	FKMT 2014-1 B3 3.935% 11/25/44		06/01/2021	Paydown		415,772	415,772	432,273	430,228	.0	(14,456)	.0	(14,456)	.0	415,772	.0	.0	.0	7,855	.11/25/2044	1.D FM
33767B-AB-5	FIRSTENERGY TRANSMISSION 4.350% 01/15/25		04/29/2021	Various		2,591,100	2,375,000	2,475,604	2,427,931	.0	(4,451)	.0	(4,451)	.0	2,423,480	.0	167,620	167,620	82,168	.01/15/2025	3.A FE
33767D-AB-1	FIRSTCASH INC 4.625% 09/01/28		04/13/2021	MARKET AXESS		61,746	60,000	60,000	60,000	.0	.0	.0	.0	.0	60,000	.0	1,746	1,746	1,765	.09/01/2028	3.B FE
33843Q-AG-9	FCAT 2017-1 D 4.230% 05/15/23		06/15/2021	Paydown		58,859	58,859	59,876	.0	(1,016)	.0	(1,016)	.0	.0	58,859	.0	.0	.0	394	.05/15/2023	1.A FE
33844K-AC-0	FCAT 2017-3 C 2.910% 09/15/23		06/15/2021	Paydown		60,533	60,533	61,100	.0	(568)	.0	(568)	.0	.0	60,533	.0	.0	.0	284	.09/15/2023	1.A FE
33844P-AC-9	FCAT 2018-3 B 3.590% 12/16/24		06/15/2021	Paydown		109,368	109,368	111,431	111,194	.0	(1,827)	.0	(1,827)	.0	109,368	.0	.0	.0	1,661	.12/16/2024	1.B FE
33850B-AX-5	FSMT 2017-1 B2 3.678% 03/25/47		06/01/2021	Paydown		69,094	69,094	68,757	68,470	.0	624	.0	624	.0	69,094	.0	.0	.0	1,271	.03/25/2047	1.D FM
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		04/30/2021	Paydown		30,000	30,000	30,503	30,388	.0	(388)	.0	(388)	.0	30,000	.0	.0	.0	764	.04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		04/30/2021	Paydown		2,500	2,500	2,520	2,515	.0	(15)	.0	(15)	.0	2,500	.0	.0	.0	65	.10/30/2048	2.B FE
34417R-AA-4	Focus Brands Fun20171A 2017-1A A21B 3.857% 04/30/47		04/30/2021	Paydown		18,750	18,750	18,742	.0	.0	.8	.0	.8	.0	18,750	.0	.0	.0	181	.04/30/2047	2.B FE
34537Q-CQ-1	FORD MOTOR 4.750% 01/15/43		06/01/2021	Various		247,496	244,000	245,830	245,833	.0	(27)	.0	(27)	.0	245,805	.0	1,691	1,691	9,839	.01/15/2043	3.B FE

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
345397-ZB-2	FORD MOTOR CREDIT 4.140% 02/15/23		04/28/2021	Various		8,302,000	8,000,000	8,000,000	8,000,000	.0	.0	.0	.0	.0	8,000,000	.0	.0	302,000	302,000	234,600	02/15/2023	3.A FE
345397-ZC-0	FORD MOTOR CREDIT 1.391% 02/15/23		04/15/2021	SUMRIDGE PARTNERS		4,212,813	4,250,000	4,269,763	4,258,910	.0	(1,227)	.0	(1,227)	.0	4,257,682	.0	(44,870)	(44,870)	26,271	02/15/2023	3.A FE	
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		04/13/2021	CITIGROUP GLOBAL MKTS		70,772	68,000	71,147	38,650	.0	(345)	.0	(345)	.0	70,787	.0	(14)	(14)	2,382	10/01/2025	3.C FE	
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		06/01/2021	Paydown		.1	.1	.1	.1	.0	.0	.0	.0	.0	.1	.0	.0	.0	.0	06/25/2028	3.B FM	
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 12/25/37		06/01/2021	Paydown		135,115	135,115	129,497	135,840	.0	(725)	.0	(725)	.0	135,115	.0	.0	.0	1,912	12/25/2037	2.B FM	
36192B-AY-3	GSMS 2012-GC6 A3 3.482% 01/10/45		06/01/2021	Paydown		210,600	210,600	212,838	.0	.0	(2,238)	.0	(2,238)	.0	210,600	.0	.0	.0	2,106	01/10/2045	1.D FM	
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		06/01/2021	Paydown		169,319	169,319	171,851	169,264	.0	.56	.0	.56	.0	169,319	.0	.0	.0	2,114	01/10/2045	1.D FM	
36197X-AM-6	GSMS 2013-GC12 XA 1.537% 06/10/46		06/01/2021	Paydown		.0	.0	38,645	18,974	.0	(18,974)	.0	(18,974)	.0	.0	.0	.0	.0	4,243	06/10/2046	1.A FE	
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		06/01/2021	Paydown		107,608	107,608	110,832	108,087	.0	(479)	.0	(479)	.0	107,608	.0	.0	.0	1,712	08/10/2046	1.D FM	
36198F-AG-7	GSMS 2013-GC14 XA 0.714% 08/10/46		06/01/2021	Paydown		.0	.0	19,570	14,925	.0	(14,925)	.0	(14,925)	.0	.0	.0	.0	.0	2,618	08/10/2046	1.A FE	
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2021	Paydown		26,187	30,191	28,761	30,166	.0	(3,979)	.0	(3,979)	.0	26,187	.0	.0	.0	768	05/25/2037	3.B FM	
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2021	Paydown		75,637	77,347	63,231	73,864	.0	1,773	.0	1,773	.0	75,637	.0	.0	.0	1,646	05/25/2037	2.B FM	
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2021	Paydown		16,960	17,482	17,891	16,960	.0	(522)	.0	(522)	.0	16,960	.0	.0	.0	550	02/25/2036	1.D FM	
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2021	Paydown		7,791	7,791	7,416	7,628	.0	.163	.0	.163	.0	7,791	.0	.0	.0	209	09/25/2035	1.D FM	
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		06/01/2021	Paydown		35,847	35,847	36,317	35,875	.0	(27)	.0	(27)	.0	35,847	.0	.0	.0	686	08/10/2043	1.D FM	
36253P-AE-2	GSMS 2017-GS6 XA 1.176% 05/10/50		06/01/2021	Paydown		.0	.0	5,862	5,329	.0	(5,637)	.0	(5,637)	.0	.0	.0	.0	.0	423	05/10/2050	1.A FE	
36256D-AA-4	GLS Auto Receiva20191A st 2019-1A A 3.370% 01/17/23		04/15/2021	Paydown		1,098	1,098	1,098	1,098	.0	.0	.0	.0	.0	1,098	.0	.0	.0	.0	12	01/17/2023	1.A FE
36258X-AA-8	GCAR 2020-1A A 2.170% 02/15/24		06/15/2021	Paydown		25,655	25,655	25,654	25,654	.0	.1	.0	.1	.0	25,655	.0	.0	.0	.0	229	02/15/2024	1.C FE
370334-CB-8	GENERAL MILLS 0.724% 04/16/21		04/16/2021	Maturity		200,000	200,000	196,340	199,543	.0	457	.0	457	.0	200,000	.0	.0	.0	776	04/16/2021	2.B FE	
37185L-AM-4	GENESIS ENERGY 8.000% 01/15/27		05/19/2021	Various		196,278	190,000	190,950	190,934	.0	(60)	.0	(60)	.0	190,875	.0	5,403	5,403	5,942	01/15/2027	4.A FE	
38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		06/03/2021	SIMC NIKKO		408,211	380,000	379,658	379,703	.0	24	.0	24	.0	379,727	.0	28,484	28,484	11,756	02/10/2025	2.C FE	
382550-BJ-9	GOODYEAR TIRE & RUBBER 5.250% 04/30/31		04/13/2021	SEAPORT GROUP LLC		53,713	53,000	53,000	.0	.0	.0	.0	.0	.0	53,000	.0	713	713	70	04/30/2031	4.A FE	
40390D-AA-3	HLF FIN SARL LLC/HERBALLI 7.250% 08/15/26		05/21/2021	Various		2,208,822	2,100,000	2,084,250	2,086,524	.0	663	.0	663	.0	2,087,187	.0	12,813	12,813	225,540	08/15/2026	3.C FE	
41161E-AA-6	HARBORWALK FUNDING 5.077% 02/15/69		04/01/2021	Various		9,000,000	9,000,000	9,000,000	9,000,000	.0	.0	.0	.0	.0	9,000,000	.0	.0	.0	280,504	02/15/2069	1.D FE	
411707-AD-4	HNGRY 2018-1A A211 4.959% 06/20/48		06/20/2021	Paydown		54,375	54,375	54,455	54,435	.0	(60)	.0	(60)	.0	54,375	.0	.0	.0	1,348	06/20/2048	2.B FE	
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		06/20/2021	Paydown		52,750	52,750	52,750	52,750	.0	.0	.0	.0	.0	52,750	.0	.0	.0	1,044	12/20/2050	2.B FE	
42806D-AU-3	HERTZ 2016-2A A 2.950% 03/25/22		06/25/2021	Paydown		1,792,888	1,792,888	1,787,636	1,792,481	.0	407	.0	407	.0	1,792,888	.0	.0	.0	8,815	03/25/2022	1.F FE	
42806D-BC-2	HERTZ 2016-4A A 2.650% 07/25/22		06/25/2021	Paydown		976,978	976,978	949,195	971,876	.0	5,102	.0	5,102	.0	976,978	.0	.0	.0	10,695	07/25/2022	1.F FE	
42806D-BQ-1	HERTZ 2018-1A A 3.290% 02/25/24		06/25/2021	Paydown		623,023	623,023	622,955	622,993	.0	31	.0	31	.0	623,023	.0	.0	.0	8,466	02/25/2024	1.F FE	
42806D-BV-0	HERTZ 2018-2A A 3.650% 06/27/22		06/25/2021	Paydown		607,203	607,203	607,201	607,202	.0	.1	.0	.1	.0	607,203	.0	.0	.0	3,694	06/27/2022	1.F FE	
43131B-AU-8	HILCORP ENERGY 5.750% 02/01/29		04/13/2021	J P MORGAN SEC		41,008	40,000	41,446	.0	(34)	.0	(34)	.0	.0	41,412	.0	(403)	(403)	530	02/01/2029	3.C FE	
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		06/25/2021	Paydown		80,772	80,772	80,767	80,768	.0	.5	.0	.5	.0	80,772	.0	.0	.0	912	02/25/2039	1.A FE	
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2021	Paydown		54,235	54,235	8,797	2,833	.0	51,402	.0	51,402	.0	54,235	.0	.0	.0	136	05/25/2036	1.D FM	
43730T-AA-1	HPA 2017-1 A 0.910% 07/17/34		06/17/2021	Paydown		14,272	14,272	14,223	14,241	.0	31	.0	31	.0	14,272	.0	.0	.0	53	07/17/2034	1.A FE	
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		04/13/2021	MARKET AXESS		56,000	55,316	.0	.0	.0	.5	.0	.5	.0	55,320	.0	.0	.0	497	02/01/2031	3.C FE	
44644A-AD-9	HUNTINGTON NATIONAL BANK 3.250% 05/14/21		04/14/2021	Call 100.0000		5,000,000	5,000,000	4,988,700	4,988,285	.0	1,196	.0	1,196	.0	4,999,481	.0	519	519	67,708	05/14/2021	1.G FE	
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		05/01/2021	Paydown		9,614	12,419	10,212	.0	.0	7,855	.0	7,855	.0	9,614	.0	.0	.0	411	02/25/2036	1.D FM	
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		06/01/2021	Paydown		119,276	124,127	117,746	117,783	.0	1,493	.0	1,493	.0	119,276	.0	.0	.0	3,105	02/25/2036	1.D FM	
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		06/01/2021	Paydown		125,598	130,706	132,503	131,437	.0	(5,840)	.0	(5,840)	.0	125,598	.0	.0	.0	3,269	02/25/2036	2.B FM	
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		06/01/2021	Paydown		72,706	69,236	44,332	40,313	.0	32,392	.0	32,392	.0	72,706	.0	.0	.0	2,211	02/25/2036	1.D FM	
45660L-SB-3	RAST 2005-A14 A1 5.500% 12/25/35		06/01/2021	Paydown		86,715	78,290	59,289	53,480	.0	33,236	.0	33,236	.0	86,715	.0	.0	.0	1,873	12/25/2035	1.D FM	
460146-CP-6	INTERNATIONAL PAPER CO 3.000% 02/15/27		05/10/2021	Call 109.4470		1,461																

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
46592N-AC-0	JP Morgan Mortgage 2021-7 A3 2.500%		06/01/2021	Paydown		105,259	105,259	107,019	.0	.0	(1,760)	.0	(1,760)	.0	105,259	.0	.0	.0	.219	11/25/2051	1.A FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		06/15/2021	Paydown		10,764	10,764	11,547	.0	.0	(783)	.0	(783)	.0	10,764	.0	.0	.0	.29	09/15/2065	1.A FE
	321 Henderson Re20131A s LLC 2013-1A A																				
46617F-AA-2	3.220% 04/15/67		06/15/2021	Paydown		12,306	12,306	13,212	.0	.0	(906)	.0	(906)	.0	12,306	.0	.0	.0	.31	04/15/2067	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2021	Paydown		16,634	16,634	16,625	.0	.0	.8	.0	.8	.0	16,634	.0	.0	.0	.288	03/15/2063	1.A FE
46625Y-DK-6	JPMCC 2004-CBX E 5.126% 01/12/37		06/01/2021	Paydown		840,298	840,298	862,224	.0	.0	(5,319)	.0	(5,319)	.0	840,298	.0	.0	.0	.17,960	01/12/2037	1.D FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		06/01/2021	Paydown		116,826	116,826	65,177	.0	.0	70,844	.0	70,844	.0	116,826	.0	.0	.0	.616	07/25/2036	1.D FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		06/01/2021	Paydown		111,903	111,903	64,364	.0	.0	66,602	.0	66,602	.0	111,903	.0	.0	.0	.1,251	07/25/2036	1.D FM
46630L-AE-4	JPMAC 2007-CH1 AF4 4.815% 11/25/36		06/01/2021	Paydown		58,918	58,918	58,918	.0	.0	269	.0	269	.0	58,918	.0	.0	.0	.1,195	11/25/2036	1.D FM
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		04/01/2021	Paydown		517,928	517,928	523,105	.0	.0	576	.0	576	.0	517,928	.0	.0	.0	.3,223	07/15/2046	1.A FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		04/01/2021	Paydown		98,638	98,638	99,624	.0	.0	92	.0	92	.0	98,638	.0	.0	.0	.1,209	08/15/2046	1.D FM
46637W-AD-5	JPMCC 2012-CBX A4 3.483% 06/15/45		06/01/2021	Paydown		104,651	104,651	106,274	.0	.0	(1,623)	.0	(1,623)	.0	104,651	.0	.0	.0	.1,091	06/15/2045	1.D FM
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		06/01/2021	Paydown		504,729	504,729	484,283	.0	.0	3,792	.0	3,792	.0	504,729	.0	.0	.0	.8,494	12/15/2047	1.D FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		06/01/2021	Paydown		166,644	166,644	168,310	.0	.0	(144)	.0	(144)	.0	166,644	.0	.0	.0	.2,371	01/15/2046	1.D FM
46640L-AC-6	JPMBB 2013-C14 A3 4.096% 08/15/46		04/01/2021	Paydown		5,188,160	5,188,160	5,343,769	.0	.0	(49,105)	.0	(49,105)	.0	5,188,160	.0	.0	.0	.531,296	08/15/2046	1.D FM
46640M-AT-7	JPMIT 2013-3 B3 3.389% 07/25/43		04/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.1,339	07/25/2043	1.A FM
46640M-AT-7	JPMIT 2013-3 B3 3.389% 07/25/43		06/01/2021	Paydown		260,967	260,967	264,311	.0	.0	(2,043)	.0	(2,043)	.0	260,967	.0	.0	.0	.1,474	07/25/2043	1.D FM
46640N-AG-3	JPMBB 2013-C15 XA 1.215% 11/15/45		06/01/2021	Paydown		.0	.0	81,440	.0	.0	(67,033)	.0	(67,033)	.0	.0	.0	.0	.0	.15,615	11/15/2045	1.A FE
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		06/01/2021	Paydown		435,603	435,603	439,957	.0	.0	(1,494)	.0	(1,494)	.0	435,603	.0	.0	.0	.7,129	01/15/2047	1.D FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		06/01/2021	Paydown		274,878	274,878	279,001	.0	.0	(3,129)	.0	(3,129)	.0	274,878	.0	.0	.0	.4,674	08/26/2036	1.A FE
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		06/01/2021	Paydown		720,247	720,247	741,851	.0	.0	(3,576)	.0	(3,576)	.0	720,247	.0	.0	.0	.11,033	12/15/2046	1.D FM
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		06/01/2021	Paydown		268,536	268,536	276,591	.0	.0	(1,726)	.0	(1,726)	.0	268,536	.0	.0	.0	.4,195	08/15/2047	1.D FM
46642E-BA-3	JPMBB 2014-C21 XA 1.130% 08/15/47		06/01/2021	Paydown		.0	.0	239,399	.0	.0	(207,506)	.0	(207,506)	.0	.0	.0	.0	.0	.32,971	08/15/2047	1.A FE
46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		06/01/2021	Paydown		359,490	359,490	362,102	.0	.0	(1,099)	.0	(1,099)	.0	359,490	.0	.0	.0	.4,974	05/25/2047	1.D FM
46648H-AY-9	JPMIT 2017-2 B1 3.682% 05/25/47		06/01/2021	Paydown		53,096	53,096	53,204	.0	.0	(3)	.0	(3)	.0	53,096	.0	.0	.0	.810	05/25/2047	1.D FM
46648R-AC-5	JPMIT 2018-1 A3 3.500% 06/25/48		06/01/2021	Paydown		713,437	713,437	715,778	.0	.0	58	.0	58	.0	713,437	.0	.0	.0	.9,886	06/25/2048	1.D FM
46648R-AG-6	JPMIT 2018-1 A7 3.500% 06/25/48		06/01/2021	Paydown		3,345,767	3,345,767	3,311,741	.0	.0	16,142	.0	16,142	.0	3,345,767	.0	.0	.0	.51,002	06/25/2048	1.D FM
46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		06/01/2021	Paydown		78,997	78,997	79,301	.0	.0	(71)	.0	(71)	.0	78,997	.0	.0	.0	.1,145	12/25/2048	1.D FM
46649H-AY-8	JPMIT 2017-6 B1 3.802% 12/25/48		06/01/2021	Paydown		35,781	35,781	37,618	.0	.0	(1,423)	.0	(1,423)	.0	35,781	.0	.0	.0	.565	12/25/2048	1.D FM
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		06/15/2021	Paydown		249,364	249,364	249,035	.0	.0	329	.0	329	.0	249,364	.0	.0	.0	.1,869	08/17/2071	1.A FE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		06/15/2021	Paydown		410,222	410,222	410,222	.0	.0	.0	.0	.0	.0	410,222	.0	.0	.0	.5,851	04/15/2072	1.F PL
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		06/15/2021	Paydown		310,329	310,329	310,329	.0	.0	.0	.0	.0	.0	310,329	.0	.0	.0	.4,686	06/15/2086	1.F PL
46651Y-AC-4	JPMIT 2019-9 A3 3.500% 05/25/50		06/01/2021	Paydown		1,568,690	1,568,690	1,590,749	.0	.0	(21,268)	.0	(21,268)	.0	1,568,690	.0	.0	.0	.22,125	05/25/2050	1.D FM
46652H-AC-0	JPMIM 2020-ATR1 A3 3.000% 02/25/50		06/01/2021	Paydown		1,185,663	1,185,663	1,223,826	.0	.0	(38,065)	.0	(38,065)	.0	1,185,663	.0	.0	.0	.13,738	02/25/2050	1.D FM
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50		06/01/2021	Paydown		3,370,423	3,370,423	3,448,364	.0	.0	(79,614)	.0	(79,614)	.0	3,370,423	.0	.0	.0	.42,209	11/25/2050	1.D FM
48247U-AA-3	KSBA 2013-1 A 2.166% 08/25/36		06/25/2021	Paydown		.0	.0	42,514	.0	.0	(41,844)	.0	(41,844)	.0	.0	.0	.0	.0	.8,044	08/25/2036	1.A
48249K-AA-3	KSBA 2014-3 A 1.560% 05/25/39		06/25/2021	Paydown		.0	.0	29,630	.0	.0	(28,903)	.0	(28,903)	.0	.0	.0	.0	.0	.6,383	05/25/2039	1.A
48249Y-AA-3	KSBA 2016-1 A 2.464% 03/25/42		06/25/2021	Paydown		.0	.0	4,570	.0	.0	(4,117)	.0	(4,117)	.0	.0	.0	.0	.0	.605	03/25/2042	1.A
501044-CT-6	KROGER CO 5.150% 08/01/43		06/14/2021	MARKET AXESS		447,370	350,000	370,902	.0	.0	(247)	.0	(247)	.0	369,897	.0	.77,473	.77,473	.15,772	08/01/2043	2.A FE
50185V-AA-1	LCCM 2014-909 A 3.388% 05/15/31		04/01/2021	Paydown		27,000,000	27,000,000	27,531,741	.0	.0	4,486	.0	4,486	.0	27,000,000	.0	.0	.0	.304,920	05/15/2031	1.D FM
512807-AR-9	LAM RESEARCH CORP 2.800% 06/15/21		05/04/2021	WELLS FARGO		7,013,790	7,000,000	6,994,120	.0	.0	306	.0	306	.0	6,999,631	.0	.14,159	.14,159	.76,767	06/15/	

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		06/01/2021	Paydown		25,365	25,365	25,363	22,794	.0	2,572	.0	2,572	.0	25,365	.0	.0	.0	286	.11/25/2035	1.D FM
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		04/13/2021	MARKET AXESS		66,943	63,000	66,268	66,033	.0	(202)	.0	(202)	.0	65,831	.0	1,112	1,112	2,953	.01/15/2027	4.A FE
589433-AB-7	MEREDITH CORP 6.875% 02/01/26		04/01/2021	Call 103.4380		14,481	14,000	14,000	14,000	.0	.0	.0	.0	.0	14,000	.0	.0	.0	1,123	.02/01/2026	5.A FE
59001K-AH-3	MERITOR INC 4.500% 12/15/28		05/14/2021	Various		332,902	330,000	343,339	.0	.0	(952)	.0	(952)	.0	342,387	.0	(9,485)	(9,485)	6,545	.12/15/2028	3.C FE
59217G-CY-3	MET LIFE GLOB 0.510% 05/28/21		05/28/2021	Maturity		7,345,000	7,345,000	7,345,000	7,345,000	.0	.0	.0	.0	.0	7,345,000	.0	.0	.0	19,764	.05/28/2021	1.D FE
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		06/01/2021	Paydown		908,510	908,510	908,793	908,488	.0	21	.0	21	.0	908,510	.0	.0	.0	10,139	.01/25/2061	1.D FM
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		06/01/2021	Paydown		14,323	14,323	14,517	14,457	.0	(134)	.0	(134)	.0	14,323	.0	.0	.0	215	.01/25/2061	1.D FM
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		06/01/2021	Paydown		11,623	11,623	12,589	12,580	.0	(957)	.0	(957)	.0	11,623	.0	.0	.0	175	.01/25/2061	1.D FM
59981H-AA-9	COMM 2017-1 A1 2.750% 11/25/58		06/01/2021	Paydown		32,910	32,910	33,466	33,434	.0	(524)	.0	(524)	.0	32,910	.0	.0	.0	389	.11/25/2058	1.D FM
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		06/01/2021	Paydown		468,140	468,140	482,158	470,827	.0	(2,687)	.0	(2,687)	.0	468,140	.0	.0	.0	6,989	.02/15/2047	1.D FM
61691A-BM-4	MSC 2015-UBS8 XA 1.025% 12/15/48		06/01/2021	Paydown		.0	.0	8,572	.0	.0	(8,572)	.0	(8,572)	.0	.0	.0	.0	.0	577	.12/15/2048	1.A FE
61691B-AG-6	MSCBB 2016-MART B 2.480% 09/13/31		06/01/2021	Paydown		1,500,000	1,500,000	1,491,797	1,492,483	.0	7,517	.0	7,517	.0	1,500,000	.0	.0	.0	18,599	.09/13/2031	1.D FM
61692B-BU-3	MSC 2020-HR8 XA 1.971% 07/15/53		06/01/2021	Paydown		.0	.0	5,682	5,467	.0	(5,467)	.0	(5,467)	.0	.0	.0	.0	.0	300	.07/15/2053	1.A FE
61748H-MM-8	MSM 2005-6AR 1M1 0.786% 11/25/35		06/25/2021	Paydown		50,827	50,827	50,875	50,704	.0	123	.0	123	.0	50,827	.0	.0	.0	186	.11/25/2035	1.D FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		06/01/2021	Paydown		163,368	163,368	90,375	71,160	.0	92,208	.0	92,208	.0	163,368	.0	.0	.0	1,077	.10/25/2036	1.D FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		06/01/2021	Paydown		56,437	56,437	20,740	19,618	.0	36,818	.0	36,818	.0	56,437	.0	.0	.0	407	.08/25/2036	1.D FM
61751D-AH-7	MSM 2006-17XS ASW 5.941% 10/25/46		06/01/2021	Paydown		84,133	84,133	53,455	32,649	.0	51,483	.0	51,483	.0	84,133	.0	.0	.0	1,579	.10/25/2046	1.D FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2021	Paydown		37,487	37,487	20,055	14,895	.0	22,592	.0	22,592	.0	37,487	.0	.0	.0	337	.01/25/2047	1.D FM
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		06/01/2021	Paydown		333,325	333,325	339,987	333,641	.0	(315)	.0	(315)	.0	333,325	.0	.0	.0	5,692	.08/15/2045	1.D FM
61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		06/01/2021	Paydown		589,443	589,443	611,956	593,081	.0	(3,638)	.0	(3,638)	.0	589,443	.0	.0	.0	9,407	.10/15/2046	1.D FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		06/01/2021	Paydown		591,947	591,947	609,692	595,537	.0	(3,591)	.0	(3,591)	.0	591,947	.0	.0	.0	9,018	.04/15/2047	1.D FM
61763Q-AA-9	MSC 2014-CPT A 3.350% 07/13/29		04/01/2021	Paydown		200,000	200,000	201,305	.0	.0	(1,305)	.0	(1,305)	.0	200,000	.0	.0	.0	1,675	.07/13/2029	1.D FM
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		06/01/2021	Paydown		918,680	918,680	946,205	925,266	.0	(6,586)	.0	(6,586)	.0	918,680	.0	.0	.0	21,888	.10/15/2047	1.D FM
61765T-AG-8	MSBAM 2015-C25 XA 1.199% 10/15/48		06/01/2021	Paydown		.0	.0	173,386	69,119	.0	(167,696)	.0	(167,696)	.0	.0	.0	.0	.0	17,425	.10/15/2048	1.A FE
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		06/01/2021	Paydown		735,376	735,376	757,421	743,058	.0	(7,682)	.0	(7,682)	.0	735,376	.0	.0	.0	10,240	.03/15/2049	1.D FM
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		04/13/2021	MORGAN STANLEY FIXED INC		51,821	56,000	48,020	48,065	.0	39	.0	39	.0	48,104	.0	3,717	3,717	1,329	.12/01/2042	3.C FE
62854A-AM-6	MYLAN NV 3.150% 06/15/21		05/04/2021	TD SECURITIES		15,031,800	15,000,000	14,984,395	14,998,010	.0	950	.0	950	.0	14,998,959	.0	32,841	32,841	185,063	.06/15/2021	2.C FE
62919T-AA-4	NMEF 2021-A A1 0.341% 03/15/22		06/15/2021	Paydown		61,531	61,531	61,531	.0	.0	.0	.0	.0	.0	61,531	.0	.0	.0	36	.03/15/2022	1.C FE
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		06/01/2021	Paydown		246,471	246,471	240,309	242,961	.0	3,510	.0	3,510	.0	246,471	.0	.0	.0	3,273	.07/25/2043	1.D FM
62942K-AV-8	NPMT 2013-1 A23 3.250% 07/25/43		06/01/2021	Paydown		704,202	704,202	713,885	704,056	.0	146	.0	146	.0	704,202	.0	.0	.0	9,352	.07/25/2043	1.D FM
63938C-AH-1	NAVIENT CORP-WHEN DISTRIBUTE 6.750% 06/25/25		04/13/2021	J P MORGAN SEC		86,018	79,000	86,305	86,225	.0	(430)	.0	(430)	.0	85,796	.0	223	223	1,629	.06/25/2025	3.C FE
64352V-MA-6	NCHET 2005-A A6 4.713% 08/25/35		06/01/2021	Paydown		12,162	12,162	11,356	11,458	.0	704	.0	704	.0	12,162	.0	.0	.0	228	.08/25/2035	1.D FM
65336Y-AN-3	NEXSTAR BROADCASTING INC 4.750% 11/01/28		04/13/2021	JANE STREET EXECUTION		59,786	59,000	59,516	59,488	.0	(21)	.0	(21)	.0	59,487	.0	319	319	1,557	.11/01/2028	4.C FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2021	SERVICES		28,483	28,483	23,686	22,376	.0	6,106	.0	6,106	.0	28,483	.0	.0	.0	563	.03/25/2047	1.D FM
67190A-AB-2	OKIG 2021-1A A2 1.930% 01/20/51		06/20/2021	Paydown		63,702	63,702	63,693	.0	.0	9	.0	9	.0	63,702	.0	.0	.0	386	.01/20/2051	1.A FE
680665-AK-2	OLIN CORPORATION 5.000% 02/01/30		04/13/2021	CITIGROUP GLOBAL MKTS		42,285	40,000	42,296	.0	.0	(63)	.0	(63)	.0	42,233	.0	52	52	411	.02/01/2030	3.C FE
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		06/11/2021	Paydown		462,373	462,373	541,554	485,147	.0	(22,774)	.0	(22,774)	.0	462,373	.0	.0	.0	10,968	.10/13/2037	1.D FM
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		06/09/2021	Paydown		306,900	306,900	306,858	307,142	.0	(243)	.0	(243)	.0	306,900	.0	.0	.0	4,408	.04/09/2038	1.F FE
69327R-AJ-0	PDC ENERGY INC 5.750% 05/15/26		04/13/2021	MARKET AXESS		55,203	53,000	52,470	52,494	.0	24	.0	24	.0	52,518	.0	2,685	2,685	1,270	.05/15/2026	3.C FE
693456-AP-0	PMTLT 2013-J1 B2 3.568% 09/25/43		06/01/2021	Paydown		714,360	714,360	732,415	718,596	.0	(4,236)	.0	(4,236)	.0	714,360	.0	.0	.0	10,224	.09/25/2043	1.D FM
693456-AQ-8	PMTLT 2013-J1 B3 3.568% 09/25/43		06/01/2021	Paydown		408,164	408,164	409,694	408,790	.0	(626)	.0	(626)	.0	408,164	.0	.0	.0	5,842	.09/25/2043	1.D FM
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		06/01/2021	Paydown		1,032,722	1,032,722	1,019,652	1,026,819	.0	5,903	.0	5,903	.0	1,032,722	.0	.0	.0	14,576	.02/25/2048	1.D FM
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		06/01/2021	Paydown		6,196,316	6,196,316	5,974,287	6,116,462	.0	79,854	.0	79,854	.0	6,196,316	.0	.0	.0	87,454	.02/25/2048	1.D FM
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		04/13/2021	BANK of AMERICA SEC		86,916	79,000	75,050	75,439	.0	150	.0	150	.0	75,589	.0	11,327	11,327	3,619	.10/01/2026	4.B FE
72147K-AC-2	PILGRIM'S PRIDE CORP 5.750% 03/15/25		04/08/2021	TENDER OFFER		963,275	943,000	961,860	951,198	.0	(915)	.0	(915)	.0	950,283	.0	12,991	12,991	30,575	.03/15/2025	3.A FE
72303#-AA-7	Redemption 100.0000																				
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		04/01/2021			2,663	2,663	2,663	2,663	.0	.0	.0	.0	.0	2,663	.0	.0	.0	38	.12/31/2031	1.E PL
72703P-AA-1	PLNT 2018-1A A21 4.262% 09/05/48		06/05/2021	Paydown		32,500	32,500	32,500	32,500	.0	.0	.0	.0	.0	32,500	.0	.0	.0	693	.09/05/2048	2.C FE
72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		06/05/2021	Paydown		37,500	37,500	37,500	37,500	.0	.0	.0	.0	.0	37,500	.0	.0	.0	875	.09/05/2048	2.C FE
727610-AN-7	PLASTIPAK HOLDINGS INC 6.250% 10/15/25		06/15/2021	Various		530,156	517,000	461,423	471,801	.0	3,473	.0	3,473	.0	475,274	.0	54,882	54,882	21,129	.10/15/2025	4.C FE

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		04/13/2021	JEFFERIES & CO		49,082	47,000	51,289	51,276	0	(87)	0	(87)	0	51,189	0	(2,107)	(2,107)	1,718	07/15/2032	3.C FE
74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		05/01/2021	Paydown		198,712	198,712	202,189	201,382	0	(2,670)	0	(2,670)	0	198,712	0	0	0	4,279	08/17/2034	1.A FE
74333J-AD-3	PROG 2017-SFR1 B 3.017% 08/17/34		05/01/2021	Paydown		200,000	200,000	202,438	0	0	(2,438)	0	(2,438)	0	200,000	0	0	0	4,011	08/17/2034	1.B FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		06/01/2021	Paydown		638,684	638,684	642,376	642,074	0	(3,390)	0	(3,390)	0	638,684	0	0	0	7,497	12/25/2049	1.D FM
74726Z-AZ-6	QVC INC 4.375% 09/01/28		04/13/2021	MARKET AXESS		60,788	60,000	61,500	61,491	0	(49)	0	(49)	0	61,442	0	(654)	(654)	1,714	09/01/2028	3.A FE
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		06/25/2021	Various		6,900,949	6,959,000	7,051,610	6,988,090	0	(7,516)	0	(7,516)	0	6,980,574	0	(79,624)	(79,624)	275,783	05/01/2022	5.A FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2021	Paydown		84,861	83,189	77,962	81,180	0	3,680	0	3,680	0	84,861	0	0	0	2,402	06/25/2036	3.B FM
749239-AE-9	RAMP 2006-RZ5 A3 0.346% 08/25/46		06/25/2021	Paydown		48,715	48,715	48,677	48,699	0	15	0	15	0	48,715	0	0	0	113	08/25/2046	1.D FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		06/01/2021	Paydown		48,010	49,659	40,591	42,022	0	5,988	0	5,988	0	48,010	0	0	0	1,087	06/25/2036	1.D FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2021	Paydown		1,348,870	1,348,870	1,338,507	1,340,188	0	8,682	0	8,682	0	1,348,870	0	0	0	15,624	10/25/2063	1.A FE
75574X-AA-3	RCMT 2019-FL3 A 1.092% 03/25/34		06/25/2021	Paydown		21,261	21,261	21,261	21,261	0	0	0	0	0	21,261	0	0	0	107	03/25/2034	1.A FE
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2021	Paydown		1,011	1,011	737	532	0	479	0	479	0	1,011	0	0	0	29	05/25/2036	1.D FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		06/01/2021	Paydown		24,784	24,784	21,257	21,259	0	3,525	0	3,525	0	24,784	0	0	0	715	01/25/2032	1.D FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2021	Paydown		83,541	87,994	79,658	81,768	0	1,772	0	1,772	0	83,541	0	0	0	2,010	11/25/2035	3.B FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2021	Paydown		70,934	104,337	85,979	95,146	0	(24,213)	0	(24,213)	0	70,934	0	0	0	2,587	03/25/2036	3.B FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2021	Paydown		2,459	2,774	2,501	2,485	0	(27)	0	(27)	0	2,459	0	0	0	61	11/25/2035	2.B FM
76112B-4N-7	RAMP 2006-NC3 A3 0.366% 03/25/36		06/25/2021	Paydown		20,090	20,090	20,056	20,063	0	27	0	27	0	20,090	0	0	0	54	03/25/2036	1.D FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2021	Paydown		502,868	525,061	342,411	325,796	0	177,072	0	177,072	0	502,868	0	0	0	15,366	04/25/2036	1.D FM
77846E-AA-3	RPT 2017-ROSS A 1.023% 06/15/33		06/15/2021	Paydown		610,865	610,865	600,563	606,548	0	4,317	0	4,317	0	610,865	0	0	0	5,988	06/15/2033	1.D FM
77846E-AL-9	RPT 2017-ROSS E 3.989% 06/15/33		06/15/2021	Paydown		1,109,113	1,109,113	1,081,385	1,086,244	0	22,869	0	22,869	0	1,109,113	0	0	0	22,367	06/15/2033	1.D FM
77846E-AN-5	RPT 2017-ROSS F 3.823% 06/15/33		06/15/2021	Paydown		3,839,237	3,839,237	3,839,237	3,839,237	0	0	0	0	0	3,839,237	0	0	0	91,982	06/15/2033	1.D FM
78397K-AA-0	SEG HLD LLC/SEG FIN CORP 5.625% 10/15/28 Santander Consum2020BA Receiv 2020-BA A2		04/13/2021	JANE STREET EXECUTION SERVICES		60,739	58,000	59,595	59,532	0	(77)	0	(77)	0	59,455	0	1,284	1,284	1,686	10/15/2028	4.B FE
802830-AD-1	0.380% 02/15/23		06/15/2021	Paydown		85,211	85,211	85,210	85,210	0	0	0	0	0	85,211	0	0	0	133	02/15/2023	1.A FE
80284T-AP-0	SDART 2017-1 E 5.050% 07/15/24		05/15/2021	Paydown		18,420,000	18,420,000	18,935,184	18,708,758	0	(288,758)	0	(288,758)	0	18,420,000	0	0	0	387,588	07/15/2024	1.A FE
808513-BD-6	SCHWAB CORP 5.375% 06/01/25		04/09/2021	CITIGROUP GLOBAL MKTS		784,077	700,000	700,000	700,000	0	0	0	0	0	700,000	0	84,077	84,077	13,796	06/01/2025	2.B FE
811054-AG-0	E.W. SCRIPPS CO 5.125% 05/15/25		05/17/2021	Various		3,230,735	3,150,000	3,036,938	3,062,149	0	6,938	0	6,938	0	3,069,087	0	80,913	80,913	161,453	05/15/2025	5.A FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		06/01/2021	Paydown		241,360	241,360	246,564	243,783	0	(2,423)	0	(2,423)	0	241,360	0	0	0	3,304	05/25/2045	1.D FM
81744W-AG-5	SEMT 2013-1 B3 3.594% 02/25/43		06/01/2021	Paydown		357,780	357,780	354,301	355,528	0	2,253	0	2,253	0	357,780	0	0	0	5,154	02/25/2043	1.D FM
81744Y-AG-1	SEMT 2013-4 B2 3.469% 04/25/43		06/01/2021	Paydown		504,636	504,636	485,140	497,535	0	7,101	0	7,101	0	504,636	0	0	0	6,979	04/25/2043	1.D FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2021	Paydown		499,416	499,416	490,755	495,153	0	4,264	0	4,264	0	499,416	0	0	0	6,808	07/25/2043	1.D FM
81745H-AM-4	SEMT 2014-2 B3 4.107% 07/25/44		06/01/2021	Paydown		2,685,423	2,685,423	2,588,077	2,603,403	0	82,020	0	82,020	0	2,685,423	0	0	0	53,231	07/25/2044	1.D FM
81745Q-CC-4	SEMT 2015-1 B3 3.892% 01/25/45		06/01/2021	Paydown		265,040	265,040	273,323	270,721	0	(5,681)	0	(5,681)	0	265,040	0	0	0	4,097	01/25/2045	1.D FM
81745R-AG-5	SEMT 2013-3 B1 3.510% 03/25/43		06/01/2021	Paydown		440,386	440,386	444,549	441,196	0	(810)	0	(810)	0	440,386	0	0	0	6,269	03/25/2043	1.D FM
81745R-AH-3	SEMT 2013-3 B2 3.510% 03/25/43		06/01/2021	Paydown		168,292	168,292	172,716	169,733	0	(1,441)	0	(1,441)	0	168,292	0	0	0	2,396	03/25/2043	1.D FM
81745X-CB-1	SEMT 2017-4 B1 3.916% 07/25/47		06/01/2021	Paydown		36,690	36,690	38,820	38,227	0	(1,536)	0	(1,536)	0	36,690	0	0	0	599	07/25/2047	1.D FM
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47		06/01/2021	Paydown		38,394	38,394	39,954	39,780	0	(1,386)	0	(1,386)	0	38,394	0	0	0	602	08/25/2047	1.D FM
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		06/01/2021	Paydown		318,688	318,688	320,505	319,218	0	(530)	0	(530)	0	318,688	0	0	0	4,485	08/25/2047	1.D FM
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		06/01/2021	Paydown		1,279,419	1,279,419	1,288,415	1,282,150	0	(2,731)	0	(2,731)	0	1,279,419	0	0	0	18,001	02/25/2048	1.D FM
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		06/01/2021	Paydown		475,086	475,086	474,864	474,447	0	639	0	639	0	475,086	0	0	0	6,749	02/25/2047	1.D FM
81746W-CE-6	SEMT 2018-CH3 B1B 4.823% 08/25/48		06/01/2021	Paydown		27,915	27,915	30,096	0	0</											

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
855030-AN-2	STAPLES INC 7.500% 04/15/26		04/13/2021	JEFFERIES & CO		67,133	64,000	65,113	64,814	0	(55)	0	(55)	0	64,759	0	2,374	2,374	2,400	04/15/2026	4.B FE
86359A-K3-6	SASC 2003-25XS A5 5.302% 08/25/33		06/01/2021	Paydown		198,055	198,055	197,931	198,055	0	0	0	0	0	198,055	0	0	0	4,035	08/25/2033	1.D FM
86787X-AA-3	SUNTRUST CAPITAL I 0.830% 05/15/27		06/14/2021	FIRST TRYON SECURITIES		291,504	300,000	280,125	284,416	0	1,066	0	1,066	0	285,482	0	6,022	6,022	1,542	05/15/2027	2.B FE
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		06/01/2021	Paydown		143,251	143,251	142,691	146,649	0	(3,398)	0	(3,398)	0	143,251	0	0	0	3,826	11/25/2036	3.B FM
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46		06/20/2021	Paydown		484,375	484,375	484,315	0	60	0	60	0	484,375	0	0	0	2,420	02/20/2046	1.F FE	
87264A-BE-4	T-MOBILE USA INC 3.875% 04/15/30		05/18/2021	Tax Free Exchange		666,821	650,000	668,705	667,493	0	(672)	0	(672)	0	666,821	0	0	0	12,594	04/15/2030	2.C FE
87264A-BP-9	T-MOBILE USA INC 2.250% 11/15/31		05/18/2021	Tax Free Exchange		4,999,537	5,000,000	4,999,500	4,999,435	0	102	0	102	0	4,999,537	0	0	0	61,563	11/15/2031	2.C FE
87272Q-AA-8	TLF 2017-1A A 3.090% 12/15/29		04/15/2021	Paydown		3,177	3,177	3,177	3,177	0	0	0	0	0	3,177	0	0	0	33	12/15/2029	1.A FE
87303*-AA-9	THL Credit 5.000% 12/03/24		04/28/2021	Various		959,088	959,088	959,088	959,088	0	0	0	0	0	959,088	0	0	0	11,989	12/03/2024	1.E PL
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		06/20/2021	Paydown		853,125	853,125	852,785	852,864	0	261	0	261	0	853,125	0	0	0	7,287	09/20/2045	1.F FE
87422V-AJ-7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		05/19/2021	Various		196,541	189,000	196,088	195,688	0	(462)	0	(462)	0	195,225	0	1,315	1,315	6,279	06/01/2028	3.C FE
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		06/20/2021	Paydown		374,279	374,279	374,168	374,194	0	85	0	85	0	374,279	0	0	0	3,272	09/20/2045	1.F FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		06/20/2021	Paydown		455,000	455,000	454,817	454,860	0	140	0	140	0	455,000	0	0	0	4,000	09/20/2045	1.F FE
88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46		06/20/2021	Paydown		282,067	282,067	282,016	0	50	0	50	0	282,067	0	0	0	786	04/20/2046	1.F FE	
89169E-AA-7	TPMT 2017-5 A1 0.692% 02/25/57		06/25/2021	Paydown		28,897	28,897	28,969	0	(72)	0	(72)	0	28,897	0	0	0	71	02/25/2057	1.D FM	
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		05/01/2021	Paydown		6,951	6,951	6,985	6,944	0	7	0	7	0	6,951	0	0	0	65	04/25/2055	1.D FM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		04/01/2021	Paydown		41,565	41,565	41,650	41,542	0	23	0	23	0	41,565	0	0	0	416	03/25/2054	1.D FM
89173F-AA-8	TPMT 2017-1 A1 2.750% 10/25/56		06/01/2021	Paydown		27,650	27,650	28,237	28,209	0	(559)	0	(559)	0	27,650	0	0	0	320	10/25/2056	1.D FM
	DT Auto Owner Tr20193A 2018-SJ1 A1 4.000%																				
89176B-AA-4	10/25/58		05/01/2021	Paydown		14,594	14,594	14,583	14,558	0	36	0	36	0	14,594	0	0	0	204	10/25/2058	1.D FM
	Towd Point Mortg2019HY1 t 2019-HY1 A1 1.096% 10/25/48		06/25/2021	Paydown		10,060	10,060	10,048	9,901	0	159	0	159	0	10,060	0	0	0	46	10/25/2048	1.D FM
	Towd Point Mortg2019SJ1 t 2019-SJ1 A1 3.750% 11/25/58		06/01/2021	Paydown		20,877	20,877	20,863	20,834	0	44	0	44	0	20,877	0	0	0	313	11/25/2058	1.D FM
89178J-AA-5	TPMT 2019-SJ3 A1 3.000% 11/25/59		06/01/2021	Paydown		26,664	26,664	26,743	26,694	0	(31)	0	(31)	0	26,664	0	0	0	331	11/25/2059	1.D FM
89180D-AA-4	TPHT 2021-HE1 A1 0.918% 02/25/63		06/01/2021	Paydown		30,116	30,116	30,115	0	0	0	0	0	0	30,116	0	0	0	67	02/25/2063	1.A FE
893647-BE-6	TRANS1GM INC 6.250% 03/15/26		04/13/2021	MARKET AXESS		42,384	40,000	42,544	42,488	0	(292)	0	(292)	0	42,197	0	187	187	1,458	03/15/2026	4.A FE
89469A-AC-8	TREEHOUSE FOODS INC 6.000% 02/15/24		04/01/2021	Various		3,645,880	3,592,000	3,679,925	3,616,930	0	(5,491)	0	(5,491)	0	3,611,439	0	(19,439)	(19,439)	181,834	02/15/2024	4.B FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		06/20/2021	Paydown		361,250	361,250	361,183	358,044	0	5,206	0	5,206	0	361,250	0	0	0	4,446	09/20/2045	1.F FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		06/03/2021	Paydown		210,577	210,577	213,726	210,561	0	16	0	16	0	210,577	0	0	0	2,467	01/10/2045	1.D FM
90268T-AE-4	UBSC 2011-C1 XA 2.317% 01/10/45		06/01/2021	Paydown		0	0	65,568	5,723	0	(5,723)	0	(5,723)	0	0	0	0	0	8,238	01/10/2045	1.A FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		06/01/2021	Paydown		1,217,439	1,217,439	1,235,689	1,217,572	0	(133)	0	(133)	0	1,217,439	0	0	0	14,468	05/10/2045	1.D FM
90270R-BC-7	UBSBB 2012-C4 A3 2.533% 12/10/45		06/01/2021	Paydown		35,662	35,662	35,728	35,674	0	(12)	0	(12)	0	35,662	0	0	0	630	12/10/2045	1.D FM
90270R-BF-0	UBSBB 2012-C4 AAB 2.459% 12/10/45		06/01/2021	Paydown		30,179	30,179	30,438	30,413	0	(234)	0	(234)	0	30,179	0	0	0	322	12/10/2045	1.D FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		06/01/2021	Paydown		228,198	228,198	235,043	229,139	0	(941)	0	(941)	0	228,198	0	0	0	2,557	03/10/2046	1.D FM
90276X-AQ-8	UBSCM 2018-C11 A1 3.211% 06/15/51		06/01/2021	Paydown		31,288	31,288	31,288	0	0	0	0	0	0	31,288	0	0	0	168	06/15/2051	1.D FM
90278L-AZ-2	UBSCM 2018-C15 XA 1.093% 12/15/51		06/01/2021	Paydown		0	0	3,346	2,699	0	(2,699)	0	(2,699)	0	0	0	0	0	256	12/15/2051	1.A FE
	Redemption 100.0000																				
90932E-AA-1	UNITED AIR 2016-2 AA PTT 2.875% 10/07/28		04/07/2021	Redemption 100.0000		482,233	482,233	455,469	462,338	0	19,895	0	19,895	0	482,233	0	0	0	6,932	10/01/2028	1.E FE
	Redemption 100.0000																				
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		05/03/2021			72,378	72,378	72,378	72,378	0	0	0	0	0	72,378	0	0	0	977	05/01/2032	1.E FE
90932L-AA-5	UNITED AIR 2015-1 A PTT 3.450% 12/01/27		06/01/2021	Various		127,483	127,483	121,207	123,140	0	4,343	0	4,343	0	127,483	0	0	0	2,199	06/01/2027	1.E FE
90945B-AA-2	UACST 2020-1 A 0.850% 05/10/22		06/10/2021	Paydown		42,765	42,765	42,764	42,765	0	0	0	0	0	42,765	0	0	0	148	05/10/2022	1.A FE
92343V-BR-4	VERIZON COMMUNICATIONS 5.150% 09/15/23		05/28/2021	Call 110.3160		3,309,480	3,000,000	2,990,280	2,996,615	0	449	0	449	0	2,997,063	0	2,937	2,937	418,059	09/15/2023	2.A FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		06/01/2021	Paydown		91,201	91,201														

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92939F-AV-1	WF-RBS COMMERCIAL2014C21 GE TRU 2014-C21 ASB 3.393% 08/15/47		06/01/2021	Paydown		10,323	10,323	10,675	10,609	.0	(285)	.0	(285)	.0	10,323	.0	.0	.0	145	.08/15/2047	1.D FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		06/01/2021	Paydown		119,129	119,992	90,437	110,972	.0	8,157	.0	8,157	.0	119,129	.0	.0	.0	2,293	.05/25/2036	2.B FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2021	Paydown		43,166	49,932	46,108	46,432	.0	(3,265)	.0	(3,265)	.0	43,166	.0	.0	.0	1,170	.11/25/2035	1.D FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2021	Paydown		98,560	98,560	35,008	34,254	.0	64,306	.0	64,306	.0	98,560	.0	.0	.0	690	.07/25/2036	1.D FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.475% 10/25/36		06/01/2021	Paydown		90,080	90,080	47,301	36,293	.0	53,787	.0	53,787	.0	90,080	.0	.0	.0	691	.10/25/2036	1.D FM
949456-AA-5	WLKRG 2013-AA A 3.100% 03/15/29		06/15/2021	Paydown		1,048,789	1,048,789	1,048,801	1,048,974	.0	(185)	.0	(185)	.0	1,048,789	.0	.0	.0	15,890	.03/15/2029	1.F FE
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		06/15/2021	Paydown		1,010,081	1,010,081	1,009,787	1,009,596	.0	485	.0	485	.0	1,010,081	.0	.0	.0	12,843	.06/15/2038	1.F FE
949796-AS-5	WFMS 2020-RR1 A17 3.000% 05/25/50		06/01/2021	Paydown		916,054	916,054	938,096	937,176	.0	(21,122)	.0	(21,122)	.0	916,054	.0	.0	.0	10,672	.05/25/2050	1.D FM
94988H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		06/01/2021	Paydown		311,465	311,465	308,448	310,831	.0	634	.0	634	.0	311,465	.0	.0	.0	3,283	.10/15/2045	1.D FM
94988Q-BC-4	WFCM 2013-LC12 XA 0.291% 07/15/46		06/01/2021	Paydown		.0	.0	568,449	105,363	.0	(105,363)	.0	(105,363)	.0	.0	.0	.0	.0	26,944	.07/15/2046	1.A FE
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		06/01/2021	Paydown		733,849	733,849	755,854	739,913	.0	(6,064)	.0	(6,064)	.0	733,849	.0	.0	.0	10,588	.07/15/2058	1.D FM
94989U-AS-0	WFMS 2018-1 A17 3.500% 07/25/47		06/01/2021	Paydown		1,702,214	1,702,214	1,657,569	1,675,209	.0	27,005	.0	27,005	.0	1,702,214	.0	.0	.0	24,768	.07/25/2047	1.D FM
94989Y-AY-9	WFCM 2016-C32 A3 3.294% 01/15/59		06/01/2021	Paydown		534	534	526	528	.0	7	.0	7	.0	534	.0	.0	.0	.0	.01/15/2059	1.D FM
95001T-BH-7	WFMS 2019-1 B1 4.024% 11/25/48		05/01/2021	Paydown		298	298	300	299	.0	(1)	.0	(1)	.0	298	.0	.0	.0	.0	.11/25/2048	1.D FM
95002F-AA-2	WFMS 2019-4 A1 3.500% 09/25/49		06/01/2021	Paydown		2,661,257	2,661,257	2,708,661	2,705,628	.0	(44,370)	.0	(44,370)	.0	2,661,257	.0	.0	.0	36,855	.09/25/2049	1.D FM
95002X-BH-7	WFCM 2020-C57 XA 2.231% 08/15/53		06/01/2021	Paydown		.0	.0	7,644	7,410	.0	(7,410)	.0	(7,410)	.0	.0	.0	.0	.0	450	.08/15/2053	1.A FE
95003B-AA-0	WFMS 2020-5 A1 2.500% 09/25/50		06/01/2021	Paydown		605,257	605,257	623,698	623,557	.0	(18,300)	.0	(18,300)	.0	605,257	.0	.0	.0	6,207	.09/25/2050	1.D FM
95040Q-AE-4	WELTTOIER INC 3.950% 09/01/23		04/15/2021	Call	108.0500	7,563,500	7,000,000	6,997,690	6,998,487	.0	177	.0	177	.0	6,998,664	.0	1,336	1,336	736,196	.09/01/2023	2.A FE
95058X-AE-8	WEN 2018-1A A211 3.884% 03/15/48		06/15/2021	Paydown		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	971	.03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A211 4.080% 06/15/49		06/15/2021	Paydown		284,375	284,375	289,844	289,702	.0	(5,327)	.0	(5,327)	.0	284,375	.0	.0	.0	5,801	.06/15/2049	2.B FE
96042F-AF-1	WLAKE 2018-2A D 4.000% 01/16/24		06/15/2021	Paydown		71,144	71,144	72,917	72,434	.0	(1,290)	.0	(1,290)	.0	71,144	.0	.0	.0	1,173	.01/16/2024	1.B FE
96042G-AJ-1	WLAKE 2018-3A C 3.610% 10/16/23		06/15/2021	Paydown		95,363	95,363	96,160	.0	.0	(797)	.0	(797)	.0	95,363	.0	.0	.0	1,123	.10/16/2023	1.B FE
96042J-AJ-5	WLAKE 2019-1A C 3.450% 03/15/24		06/15/2021	Paydown		37,413	37,413	38,352	37,921	.0	(507)	.0	(507)	.0	37,413	.0	.0	.0	645	.03/15/2024	1.B FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.431% 03/15/47		06/01/2021	Paydown		.0	.0	15,365	7,315	.0	(7,315)	.0	(7,315)	.0	.0	.0	.0	.0	1,251	.03/15/2047	1.A FE
974153-AB-4	WSTOP 2020-1A A2 2.841% 12/05/50		06/05/2021	Paydown		28,750	28,750	28,750	28,750	.0	.0	.0	.0	.0	28,750	.0	.0	.0	488	.12/05/2050	2.B FE
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		04/13/2021	MARKET AXESS		41,284	40,000	41,192	.0	(40)	.0	(40)	.0	41,152	.0	.132	.132	292	.08/15/2028	4.A FE	
984121-CL-5	XEROX CORP 4.800% 03/01/35		05/20/2021	Various		569,673	583,000	560,409	560,786	.0	409	.0	409	.0	561,195	.0	8,478	8,478	20,036	.03/01/2035	3.B FE
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A	04/13/2021	MARKET AXESS		54,458	53,000	52,073	52,497	.0	61	.0	61	.0	52,559	.0	1,899	1,899	1,502	.12/15/2022	4.C FE
443628-AH-5	HUBBAY MINERALS INC 6.125% 04/01/29	A	04/13/2021	SUMRIDGE PARTNERS		47,397	44,000	46,970	.0	(52)	.0	(52)	.0	46,918	.0	.479	.479	1,512	.04/01/2029	4.B FE	
443628-AJ-1	HUBBAY MINERALS INC 4.500% 04/01/26	A	04/13/2021	CITIGROUP GLOBAL MKTS		14,388	14,000	14,175	.0	(4)	.0	(4)	.0	14,171	.0	.216	.216	65	.04/01/2026	4.B FE	
552697-AQ-7	MDC PARTNERS INC 7.500% 05/01/24	A	04/13/2021	MARKET AXESS		64,090	63,000	60,795	60,957	.0	302	.0	302	.0	61,259	.0	2,831	2,831	3,325	.05/01/2024	4.C FE
65548P-AE-6	NORBORD INC 6.250% 04/15/23	A	06/07/2021	Various		1,222,879	1,122,000	1,147,245	1,136,741	.0	(2,651)	.0	(2,651)	.0	1,134,089	.0	(12,089)	(12,089)	146,073	.04/15/2023	3.A FE
65548P-AF-3	NORBORD INC 5.750% 07/15/27	A	05/06/2021	Call	108.9720	3,459,861	3,175,000	3,175,000	3,175,000	.0	.0	.0	.0	.0	3,175,000	.0	.0	.0	432,435	.07/15/2027	3.A FE
70137T-AL-9	PARKLAND FUEL CORP 6.000% 04/01/26	A	04/14/2021	Various		8,375,675	8,015,000	7,949,375	7,964,068	.0	2,469	.0	2,469	.0	7,966,538	.0	48,462	48,462	618,491	.04/01/2026	3.B FE
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A	04/13/2021	MARKET AXESS		79,916	79,000	78,803	78,849	.0	23	.0	23	.0	78,872	.0	1,044	1,044	2,995	.03/31/2023	4.B FE
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A	04/14/2021	Various		851,628	833,000	853,733	851,024	.0	(2,096)	.0	(2,096)	.0	848,929	.0	2,699	2,699	25,528	.04/15/2025	4.B FE
00100V-AJ-9	ACTIS 2014-4A D 3.151% 05/01/26	D	06/24/2021	Paydown		9,300,000	9,300,000	9,286,050	.0	13,950	.0	.0	13,950	.0	9,300,000	.0	.0	.0	199,613	.05/01/2026	2.B FE
00140R-AE-1	AIGIM 2018-1A B 2.238% 01/20/32	D	05/10/2021	Paydown		6,750,000	6,750,000	6,764,766	6,609,006	.0	140,994	.0	140,994	.0	6,750,000	.0	.0	.0	85,897	.01/20/2032	1.C FE
00973R-AE-3	AKER BP ASA 3.000% 01/15/25	D	06/14/2021			316,158	300,000	300,084	300,066	.0	(10)	.0	(10)	.0	300,057	.0	16,101	16,101	8,275	.01/15/2025	2.C FE
035198-AD-2	ANGOLA 8.000% 11/26/29	D	05/04/2021	GOLDMAN SACHS		252,250	250,000	246,875	.0	66	.0	.0	66	.0	246,941	.0	5,309	5,309	8,889	.11/26/2029	5.A FE
05586A-AA-6	BSPT 2018-FL4 A 1.132% 09/15/35	D	06/15/2021	Paydown		61,546	61,546	61,546	61,546	.0	.0										

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
55818P-AQ-3	MDPK 2014-12A B2R 3.527% 07/20/26	D	04/20/2021	Paydown		5,389,799	5,389,799	5,389,799	5,389,799	.0	.0	.0	.0	.0	5,389,799	.0	.0	.0	95,049	07/20/2026	1.A FE
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D	05/21/2021	Various		443,578	402,000	448,230	447,475	.0	(5,994)	.0	(5,994)	.0	441,481	.0	2,098	2,098	18,130	05/01/2027	3.C FE
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	C	06/01/2021	Paydown		2,953,809	2,953,809	3,029,962	3,030,318	.0	(76,509)	.0	(76,509)	.0	2,953,809	.0	.0	.0	34,462	11/25/2050	1.D FM
69689L-AA-4	Palmer Square Lo20193A ng Ltd 2019-3A A1 1.000% 08/20/27	D	05/20/2021	Paydown		27,925	27,925	27,883	27,889	.0	.36	.0	.36	.0	27,925	.0	.0	.0	148	08/20/2027	1.A FE
69700V-AA-7	Palmer Square Lo20191A ng Ltd 2019-1A A1 1.236% 04/20/27	D	04/20/2021	Paydown		32,489	32,489	32,489	32,489	.0	.0	.0	.0	.0	32,489	.0	.0	.0	208	04/20/2027	1.A FE
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	04/01/2021	Redemption 100.0000		194,500	194,500	194,500	194,500	.0	.0	.0	.0	.0	194,500	.0	.0	.0	5,677	09/30/2027	1.E FE
76676V-AA-2	RIN 2017-1A A 1.688% 10/20/28	D	05/28/2021	Paydown		13,000,000	13,000,000	13,061,628	12,933,419	.0	66,581	.0	66,581	.0	13,000,000	.0	.0	.0	136,285	10/20/2028	1.A FE
780097-BF-7	ROYAL BANK OF SCOTLAND 1.626% 05/15/23	D	04/14/2021	MIZUHO SECURITIES USA INC		10,113,000	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	10,000,000	.0	113,000	113,000	70,481	05/15/2023	2.B FE
87159Q-BV-9	Symphony CLO Ltd201414A 2014-14A AR 1.134% 07/14/39	D	04/14/2021	Paydown		24,979	24,979	24,979	24,979	.0	.0	.0	.0	.0	24,979	.0	.0	.0	149	07/14/2039	1.A FE
87927Y-AA-0	TELECOM ITALIA SPA 5.303% 05/30/24	D	04/29/2021	Various		2,740,434	2,511,000	2,623,995	2,576,793	.0	(5,990)	.0	(5,990)	.0	2,570,803	.0	169,631	169,631	55,772	05/30/2024	3.A FE
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D	04/13/2021	J P MORGAN SEC		60,753	63,000	57,316	57,471	.0	244	.0	244	.0	57,716	.0	3,037	3,037	1,069	10/01/2026	3.C FE
903742-AA-2	ULKER BISKUVI SANAYI AS 6.950% 10/30/25	D	05/10/2021	CITIGROUP GLOBAL MKTS		260,640	240,000	256,200	255,917	.0	(1,046)	.0	(1,046)	.0	254,870	.0	5,770	5,770	8,896	10/30/2025	4.A FE
980888-AF-8	WOOLWORTHS LTD 4.550% 04/12/21	D	04/12/2021	Various		5,000,000	5,000,000	5,414,000	5,014,480	.0	(14,480)	.0	(14,480)	.0	5,000,000	.0	.0	.0	113,750	04/12/2021	2.B FE
984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D	06/21/2021	JPM FUNDS RECAP		255,938	325,000	267,313	270,108	.0	4,298	.0	4,298	.0	274,407	.0	(18,469)	(18,469)	24,939	07/28/2025	5.C FE
67219*-AJ-4	PREMIER OIL PLC PP 8.960% 05/31/21	D	05/07/2021	Various		236,693	236,101	236,101	236,101	.0	.0	.0	.0	.0	236,101	.0	593	593	12,187	05/31/2021	3.B FE
67219*-AN-5	PREMIER OIL PLC PP 9.140% 05/31/21	D	05/07/2021	Various		397,700	396,706	396,706	396,706	.0	.0	.0	.0	.0	396,706	.0	994	994	19,741	05/31/2021	3.B FE
67219*-AR-6	PREMIER OIL PLC PP 8.960% 05/31/21	D	05/07/2021	Various		8,020,054	8,000,000	8,000,000	8,000,000	.0	(1,991)	.0	(1,991)	.0	5,998,009	.0	2,022,045	2,022,045	223,004	05/31/2021	3.B FE
67219*-AV-7	PREMIER OIL PLC PP 9.140% 05/31/21	D	05/07/2021	Various		3,007,521	3,000,000	2,250,000	2,249,238	.0	.0	.0	.0	.0	2,249,238	.0	758,282	758,282	143,681	05/31/2021	3.B FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					568,119,429	560,776,865	564,630,077	531,268,174	3,868	261,835	0	265,703	0	558,605,810	0	4,919,797	4,919,797	15,556,268	XXX	XXX
29278N-AT-0	ENERGY TRANSFER PARTNERS 7.125% 05/15/30		04/05/2021	Tax Free Exchange		4,550,000	4,550,000	4,550,000	4,550,000	.0	.0	.0	.0	.0	4,550,000	.0	.0	.0	126,073	05/15/2030	3.B FE
976657-AH-9	WISCONSIN ENERGY CORP 2.268% 05/15/67		06/14/2021	MILLENNIUM ADVISORS		463,220	500,000	418,125	419,197	.0	386	.0	386	.0	419,582	.0	43,638	43,638	6,810	05/15/2067	2.B FE
4899999	Subtotal - Bonds - Hybrid Securities					5,013,220	5,050,000	4,968,125	4,969,197	0	386	0	386	0	4,969,582	0	43,638	43,638	132,883	XXX	XXX
00132U-AD-6	AI AQUA MERGER SUB INC TL B 1L 12/13/23		04/05/2021	Redemption 100.0000		498,744	498,744	497,497	497,447	.0	1,297	.0	1,297	.0	498,744	.0	.0	.0	7,697	12/13/2023	4.B FE
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		06/30/2021	Redemption 100.0000		4,892	4,892	4,892	4,892	.0	.0	.0	.0	.0	4,892	.0	.0	.0	193	10/02/2025	4.B FE
00687M-AB-7	ADIENT US LLC TL B 1L 05/06/24		04/09/2021	Redemption 100.0000		983,135	983,135	978,219	977,570	.0	5,564	.0	5,564	.0	983,135	.0	.0	.0	13,393	05/06/2024	3.C FE
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		06/30/2021	Redemption 100.0000		1,263	1,263	1,261	1,258	.0	.5	.0	.5	.0	1,263	.0	.0	.0	.0	01/04/2026	4.A FE
00847Y-AD-4	AGILITI HEALTH INC TL 1L 01/04/26		06/30/2021	Redemption 100.0000		231,069	231,069	228,759	228,812	.0	2,255	.0	2,255	.0	231,069	.0	.0	.0	2,959	01/04/2026	4.A FE
01771J-AE-3	ALLEN MEDIA LLC TL B 1L 02/10/27		06/30/2021	Redemption 100.0000		2,500	2,500	2,488	2,484	.0	.16	.0	.16	.0	2,500	.0	.0	.0	72	02/10/2027	3.C FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27		06/30/2021	Redemption 100.0000		16,518	16,518	16,394	16,395	.0	123	.0	123	.0	16,518	.0	.0	.0	442	10/08/2027	4.B FE
03834X-AJ-2	UNITED PACIFIC TL B 1L 11/14/26		05/05/2021	Redemption 100.0000		2,964,150	2,964,150	2,941,125	2,936,267	.0	27,883	.0	27,883	.0	2,964,150	.0	.0	.0	90,747	11/14/2026	4.B FE
03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26		06/30/2021	Redemption 100.0000		7,410	7,410	7,410	.0	.0	.0	.0	.0	.0	7,410	.0	.0	.0	52	11/16/2026	4.B FE
03852J-AK-7	ARAMARK SERVICES INC TL B 1L 03/28/24		04/06/2021	Redemption 100.0000		238,012	238,012	237,726	237,816	.0	196	.0	196	.0	238,012	.0	.0	.0	1,203	03/28/2024	3.B FE
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		06/30/2021	Redemption 100.0000		2,000	2,000	2,000	.0	.0	.0	.0	.0	.0	2,000	.0	.0	.0	26	12/06/2027	4.B FE
04761P-AF-2	ATKINS NUTRITIONALS TL B 1L 07/06/24		04/15/2021	BARCLAYS		415,580	414,934	417,009	416,196	.0	(36)	.0	(36)	.0	416,161	.0	(580)	(580)	4,982	07/06/2024	4.A FE
05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L 10/31/24		06/30/2021	Various		4,034	4,034	3,876	3,890	.0	143	.0	143	.0	4,034	.0	.0	.0	134	10/31/2024	4.B FE

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
07368R-AD-3	BEACON ROOFING SUPPLY INC TL B 1L 01/02/25		05/19/2021	Redemption 100.0000 CREDIT SUISSE FIRST BOSTON		542,483	542,483	540,991	541,224	.0	1,259	.0	1,259	.0	542,483	.0	.0	.0	4,966	01/02/2025	4.B FE
07982E-AD-8	BELLRING BRANDS LLC TL 1L 10/21/24		06/23/2021	Redemption 100.0000		722,464	717,086	717,086	.0	.0	.0	.0	.0	.0	717,086	.0	5,378	5,378	8,610	10/21/2024	4.B FE
07982E-AD-8	BELLRING BRANDS LLC TL 1L 10/21/24		04/01/2021	Redemption 100.0000		10,000	10,000	10,000	.0	.0	.0	.0	.0	.0	10,000	.0	.0	.0	44	10/21/2024	4.B FE
08579J-BE-1	BERRY PLASTICS TL X 1L 01/19/24		04/01/2021	Redemption 100.0000		961,334	961,334	961,334	961,334	.0	.0	.0	.0	.0	961,334	.0	.0	.0	4,790	01/19/2024	2.C FE
08579J-BG-6	BERRY GLOBAL INC TL Z 1L 07/01/26		06/30/2021	Redemption 100.0000		2,403	2,403	2,403	.0	.0	.0	.0	.0	.0	2,403	.0	.0	.0	15	07/01/2026	2.C FE
08579J-BG-6	BERRY GLOBAL INC TL Z 1L Bioscrip (Option Care) TL 1L 08/06/26		06/14/2021	Redemption 100.0000		102,282	102,282	102,282	.0	.0	.0	.0	.0	.0	102,282	.0	.0	.0	532	07/01/2026	3.B FE
09071F-AK-7			06/30/2021	Redemption 100.0000		5,082	5,082	5,058	3,019	.0	22	.0	22	.0	5,082	.0	.0	.0	.0	08/06/2026	4.B FE
09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25		06/30/2021	Redemption 100.0000		2,500	2,500	2,514	2,510	.0	(10)	.0	(10)	.0	2,500	.0	.0	.0	39	06/16/2025	4.B FE
10330J-AU-2	BOYD GAMING CORP TL B 1L HERCULES MERGER SUB LLC TL 1L 11/02/26		04/01/2021	Redemption 100.0000		5,000	5,000	4,991	4,994	.0	.6	.0	.6	.0	5,000	.0	.0	.0	30	09/14/2023	3.C FE
11823L-AK-1	CCRR PARENT INC TL B 1L 03/05/28		06/30/2021	COMI Citizens Bank		2,481	2,481	2,481	.0	.0	.0	.0	.0	.0	2,481	.0	.0	.0	28	11/02/2026	3.A FE
12510M-AB-5	CNT HOLDINGS I CORP TL B 1L 11/08/27		04/01/2021	Redemption 100.0000		(407)	0	0	.0	.0	(38)	.0	(38)	.0	(38)	.0	(369)	(369)	.0	03/05/2028	4.B FE
12656A-AC-3	CAESARS RESORT COLLECTIO TL B 1L 07/21/25		06/30/2021	Redemption 100.0000		3,750	3,750	3,740	3,740	.0	10	.0	10	.0	3,750	.0	.0	.0	105	11/08/2027	4.B FE
12769L-AD-1			06/30/2021	Redemption 100.0000		6,245	6,245	6,057	6,061	.0	184	.0	184	.0	6,245	.0	.0	.0	210	07/21/2025	4.A FE
13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		06/30/2021	Redemption 100.0000		2,784	2,784	2,784	2,784	.0	.0	.0	.0	.0	2,784	.0	.0	.0	30	08/12/2026	3.B FE
13134M-BT-9	CALPINE CORP TL B5 1L CANISTER INTERNATIONAL TL 1L 12/21/26		06/30/2021	Redemption 100.0000		782	782	782	782	.0	.0	.0	.0	.0	782	.0	.0	.0	10	12/08/2027	3.A FE
13763H-AB-8	CARDTRONICS USA INC TL B 1L 06/29/27		06/30/2021	Redemption 100.0000		1,256	1,256	1,250	1,247	.0	.9	.0	.9	.0	1,256	.0	.0	.0	42	12/21/2026	4.B FE
14161J-AB-0			06/21/2021	Redemption 100.0000		992,500	992,500	975,131	975,929	.0	16,571	.0	16,571	.0	992,500	.0	.0	.0	23,710	06/29/2027	3.B FE
14173M-AC-7	CARESTREAM DENTAL TL 1L 09/02/24		06/30/2021	Various Redemption 100.0000		2,522	2,522	2,491	2,498	.0	24	.0	24	.0	2,522	.0	.0	.0	59	09/02/2024	4.B FE
15669G-AH-7	CENTURYLINK INC TL B 1L 03/15/27		06/30/2021	Redemption 100.0000		5,000	5,000	4,994	4,994	.0	.6	.0	.6	.0	5,000	.0	.0	.0	59	03/15/2027	3.A FE
16117L-BX-6	CHARTER COMM OPT LLC/CAP TL B2 1L 02/01/27		06/30/2021	Redemption 100.0000		3,712	3,712	3,712	3,712	.0	.0	.0	.0	.0	3,712	.0	.0	.0	35	02/01/2027	2.C FE
17026Y-AH-2	CHOBANI LLC TL B 1L 10/20/27		06/30/2021	Redemption 100.0000		2,500	2,500	2,489	2,489	.0	11	.0	11	.0	2,500	.0	.0	.0	57	10/20/2027	4.C FE
17776E-AB-1	CITY BREWING CO LLC TL B 1L 04/01/28		04/15/2021	JPM FUNDS RECAP		502,500	500,000	497,500	.0	.0	18	.0	18	.0	497,518	.0	4,982	4,982	.0	04/01/2028	4.A FE
19257P-AB-0	COHU INC TL B 1L 10/01/25		06/03/2021	DEUTSCHE BANK		661,350	663,008	661,295	659,587	.0	1,525	.0	1,525	.0	661,112	.0	238	238	8,506	10/01/2025	4.C FE
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L 04/12/23		04/30/2021	Various Redemption 100.0000		855,825	855,825	857,878	841,473	.0	4,907	.0	4,907	.0	855,825	.0	.0	.0	33,059	04/12/2023	4.B FE
20337E-AQ-4	COMMSCOPE INC TL B2 1L 04/03/26		06/30/2021	Redemption 100.0000		3,766	3,766	3,728	2,472	.0	31	.0	31	.0	3,766	.0	.0	.0	62	04/03/2026	4.B FE
21871Q-AF-1	CORECIVIC INC TL B 1L 12/18/24		06/30/2021	Redemption 100.0000		18,987	18,987	18,531	18,547	.0	440	.0	440	.0	18,987	.0	.0	.0	525	12/18/2024	3.B FE
22207E-BG-8	COTY INC TI B 1L 04/07/25		06/30/2021	Redemption 100.0000		7,490	7,490	7,172	7,196	.0	294	.0	294	.0	7,490	.0	.0	.0	100	04/07/2025	4.C FE
22860E-AE-2	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27		05/19/2021	Redemption 100.0000		54,781	54,781	54,233	.0	.0	548	.0	548	.0	54,781	.0	.0	.0	131	04/27/2027	4.B FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
23338D-AP-1	DXP ENTERPRISES INC TL B 1L 12/23/27		06/30/2021	Redemption 100.0000		2,500	2,500	2,469	2,468	.0	.32	.0	.32	.0	2,500	.0	.0	.0	.73	12/23/2027	4.B FE
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25		06/30/2021	Redemption 100.0000		5,000	5,000	4,965	4,973	.0	.27	.0	.27	.0	5,000	.0	.0	.0	.100	12/31/2025	4.C FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		06/30/2021	Redemption 100.0000		5,006	5,006	4,788	4,809	.0	.198	.0	.198	.0	5,006	.0	.0	.0	.85	08/24/2026	5.A FE
26928B-AJ-8	EW SCRIPPS CO TL B 1L 10/02/24		06/30/2021	Redemption 100.0000		2,500	2,500	2,492	2,495	.0	.5	.0	.5	.0	2,500	.0	.0	.0	.27	10/02/2024	3.C FE
26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26		06/30/2021	Redemption 100.0000		1,244	1,244	1,244	1,244	.0	.0	.0	.0	.0	1,244	.0	.0	.0	.21	05/01/2026	3.C FE
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L 10/01/25		06/30/2021	Redemption 100.0000		1,250	1,250	1,259	1,256	.0	.(6)	.0	.(6)	.0	1,250	.0	.0	.0	.24	10/01/2025	4.C FE
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26		06/30/2021	Redemption 100.0000		2,500	2,500	2,496	2,490	.0	.10	.0	.10	.0	2,500	.0	.0	.0	.70	07/24/2026	4.B FE
29253R-AB-9	ENCINO ACQUISITION PARTN TL 2L 09/26/25		04/30/2021	Redemption 100.0000		1,000,000	1,000,000	960,000	969,103	.0	.30,897	.0	.30,897	.0	1,000,000	.0	.0	.0	.35,833	09/26/2025	4.B FE
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/22/27		04/01/2021	Redemption 100.0000		1,250	1,250	1,244	.570	.0	.6	.0	.6	.0	1,250	.0	.0	.0	.7	12/22/2027	3.A FE
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L 02/04/27		04/01/2021	GOLDMAN SACHS Redemption 100.0000		750,000	750,000	750,000	.0	.0	.0	.0	.0	.0	750,000	.0	.0	.0	.0	02/04/2027	4.C FE
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L 02/04/27		06/30/2021	Redemption 100.0000		1,889	1,889	1,889	.0	.0	.0	.0	.0	.0	1,889	.0	.0	.0	.16	02/04/2027	4.C FE
33774U-AC-2	FISERV INC TL B 1L 02/18/27		04/15/2021	CITIBANK Redemption 0.0000		246,806	248,125	246,884	246,989	.0	.100	.0	.100	.0	247,089	.0	.(282)	.(282)	.3,152	02/18/2027	4.B FE
33774U-AC-2	FISERV INC TL B 1L 02/18/27		04/01/2021	Redemption 100.0000		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.8	02/18/2027	4.B FE
35906E-AL-4	FRONTIER COMMUNICATIONS DIP TL 1L 10/01/27		04/14/2021			1,250,000	1,250,000	1,236,250	1,236,400	.0	.13,600	.0	.13,600	.0	1,250,000	.0	.0	.0	.20,764	10/01/2027	4.A FE
36166U-AB-3	GCI LLC TL B 1L 10/15/25		04/01/2021	SUNTRUST Redemption 100.0000		498,750	500,000	498,750	.0	.0	.0	.0	.0	.0	498,750	.0	.0	.0	.0	10/15/2025	3.C FE
36166U-AB-3	GCI LLC TL B 1L 10/15/25		06/30/2021	Redemption 100.0000		2,500	2,500	2,479	.(2,471)	.0	.21	.0	.21	.0	2,500	.0	.0	.0	.67	10/15/2025	3.C FE
365556-AU-3	INGERSOLL-RAND SERVICES TL B 1L 03/01/27		06/30/2021	Redemption 100.0000		1,250	1,250	1,248	1,248	.0	.2	.0	.2	.0	1,250	.0	.0	.0	.12	03/01/2027	3.B FE
365556-AW-9	GARDNER DENVER INC TL B 1L 03/01/27		06/30/2021	Redemption 100.0000		1,250	1,250	1,231	1,229	.0	.21	.0	.21	.0	1,250	.0	.0	.0	.21	03/01/2027	3.B FE
37252K-AP-7	GEO GROUP INC/THE TI B 1L 03/22/24		06/30/2021	Redemption 100.0000		2,564	2,564	2,295	2,356	.0	.208	.0	.208	.0	2,564	.0	.0	.0	.35	03/22/2024	4.B FE
38469E-AD-5	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		06/30/2021	Redemption 100.0000		2,449	2,449	2,449	.0	.0	.0	.0	.0	.0	2,449	.0	.0	.0	.32	08/04/2027	4.B FE
39525Y-AE-9	GREENHILL & CO INC TL B 1L 04/12/24		04/16/2021	Redemption 100.0000		81,667	81,667	81,258	81,357	.0	.310	.0	.310	.0	81,667	.0	.0	.0	.1,080	04/12/2024	3.C FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		06/30/2021	Various 100.0000		3,782	3,782	3,648	3,661	.0	.120	.0	.120	.0	3,782	.0	.0	.0	.51	08/18/2025	3.A FE
40435T-AH-0	HS PURCHASER LLC TL 1L 11/19/26		04/23/2021	CITIBANK Redemption 100.0000		994,795	990,000	981,338	979,780	.0	.3,131	.0	.3,131	.0	982,911	.0	.11,884	.11,884	.6,339	11/19/2026	4.C FE
40435T-AH-0	HS PURCHASER LLC TL 1L 11/19/26		04/01/2021			.6	.6	.6	.6	.0	.0	.0	.0	.0	.6	.0	.0	.0	.(8)	11/19/2026	4.C FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		06/30/2021	Various Redemption 100.0000		3,782	3,782	3,748	3,753	.0	.29	.0	.29	.0	3,782	.0	.0	.0	.86	03/20/2025	4.B FE
41151P-AN-5	HARBOR FREIGHT TL 1L 10/19/27		04/30/2021	Redemption 100.0000		3,125	3,125	3,094	3,094	.0	.31	.0	.31	.0	3,125	.0	.0	.0	.40	10/19/2027	3.C FE
42236W-AH-0	Heartland Dental TL 1L 04/30/25		06/30/2021	Redemption 100.0000		2,536	2,536	2,534	2,534	.0	.2	.0	.2	.0	2,536	.0	.0	.0	.46	04/30/2025	4.C FE
42727C-AC-1	HERITAGE POWER LLC TL B 1L 07/30/26		06/30/2021	Redemption 100.0000		2,000	2,000	1,960	1,960	.0	.40	.0	.40	.0	2,000	.0	.0	.0	.95	07/30/2026	4.B FE

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28		04/01/2021	CITIBANK Redemption 100.0000		1,328,670	1,332,000	1,328,670	.0	.0	.0	.0	.0	.0	1,328,670	.0	.0	.0	.0	03/15/2028	3.A FE
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28		06/30/2021	Redemption 100.0000		3,330	3,330	3,322	.0	.0	.8	.0	.8	.0	3,330	.0	.0	.0	.22	03/15/2028	3.A FE
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25 HYSTER-YALE GROUP INC TL B 1L		06/30/2021			4,885	4,885	4,885	4,881	.0	.3	.0	.3	.0	4,885	.0	.0	.0	.91	08/04/2025	4.A FE
44932E-AB-6	05/30/23 IHEARTCOMMUNICATIONS INC TL B 1L		05/28/2021	Various		857,639	857,639	852,484	853,970	.0	3,669	.0	3,669	.0	857,639	.0	.0	.0	20,460	05/30/2023	4.A FE
45174U-AG-3	05/01/26		04/28/2021	CITIBANK Redemption 100.0000		1,988,424	1,985,000	1,904,913	1,904,222	.0	9,740	.0	9,740	.0	1,913,962	.0	74,462	74,462	.31,691	05/01/2026	4.A FE
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26 SOUND INPATIENT PHYSICIA TL 1L		06/30/2021			5,000	5,000	4,924	4,944	.0	.56	.0	.56	.0	5,000	.0	.0	.0	.47	01/02/2026	3.C FE
46322E-AB-9	06/27/25 IVANTI SOFTWARE INC TL B 1L 12/01/27		06/30/2021	Various Redemption 100.0000		5,623	5,623	5,621	5,614	.0	.10	.0	.10	.0	5,623	.0	.0	.0	.81	06/27/2025	4.B FE
46583D-AB-5	ZEST DENTAL TL 1L 03/14/25		06/30/2021	Various		3,750	3,750	3,694	3,684	.0	.56	.0	.56	.0	3,750	.0	.0	.0	125	12/01/2027	4.B FE
46589U-AB-1	JANE STREET GROUP LLC TL B 1L		06/30/2021	Redemption 100.0000		.7	.7	.6	.6	.0	.0	.0	.0	.0	.7	.0	.0	.0	.46	03/14/2025	4.B FE
47077D-AG-5	01/26/28 JEFFERIES FINANCE LLC TL 1L 06/03/26		06/30/2021	Redemption 100.0000		3,750	3,750	3,745	.0	.0	.5	.0	.5	.0	3,750	.0	.0	.0	.43	01/26/2028	3.C FE
47232U-AB-0			05/28/2021	Redemption 100.0000		1,264	1,264	1,264	.0	.0	.0	.0	.0	.0	1,264	.0	.0	.0	.9	06/03/2026	3.C FE
47579S-AT-7	JELD-WEN INC TL B4 1L 12/13/24 KEANE GROUP HOLDINGS LLC TL B 1L		06/30/2021	Redemption 100.0000		5,000	5,000	4,972	4,981	.0	.19	.0	.19	.0	5,000	.0	.0	.0	.53	12/13/2024	3.B FE
48667G-AB-3	05/26/25 LMBE-MC HOLDCO II LLC TL B 1L		06/30/2021	Redemption 100.0000		7,500	7,500	7,322	7,371	.0	129	.0	129	.0	7,500	.0	.0	.0	186	05/26/2025	4.C FE
50203P-AB-0	12/03/25		06/30/2021	Redemption 100.0000		39,913	39,913	39,243	39,259	.0	654	.0	654	.0	39,913	.0	.0	.0	630	12/03/2025	3.C FE
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27 ORYX SOUTHERN DELAWARE TL B 1L		06/30/2021	Redemption 100.0000		3,750	3,750	3,692	2,453	.0	.56	.0	.56	.0	3,750	.0	.0	.0	108	08/31/2027	4.B FE
54805B-AB-5	05/22/26		06/30/2021	Redemption 100.0000		2,508	2,508	2,474	2,473	.0	.36	.0	.36	.0	2,508	.0	.0	.0	.52	05/22/2026	4.C FE
57906P-AG-4	MCAFEЕ LLC TL B 1L 09/30/24		06/30/2021	Various Redemption 100.0000		4,895	4,895	4,906	4,888	.0	.6	.0	.6	.0	4,895	.0	.0	.0	143	09/30/2024	3.C FE
58401D-AG-9	MED PARENTCO LP TL B 1L 08/31/26		06/30/2021	Redemption 100.0000		3,750	3,750	3,713	3,714	.0	.36	.0	.36	.0	3,750	.0	.0	.0	137	08/31/2026	4.C FE
58943P-AR-3	MEREDITH CORP TL B 1L 01/31/25		06/30/2021	Redemption 100.0000		3,750	3,750	3,587	3,599	.0	151	.0	151	.0	3,750	.0	.0	.0	.99	01/31/2025	3.C FE
59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27		06/30/2021	Redemption 100.0000		2,500	2,500	2,475	2,475	.0	.25	.0	.25	.0	2,500	.0	.0	.0	.87	10/01/2027	4.A FE
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/24		06/30/2021	Redemption 100.0000		2,500	2,500	2,487	2,490	.0	.10	.0	.10	.0	2,500	.0	.0	.0	.45	05/15/2024	4.B FE
63937Y-AE-1	NAVISTAR TL B 1L 11/06/24		04/30/2021	Redemption 100.0000		3,807	3,807	3,801	3,802	.0	.5	.0	.5	.0	3,807	.0	.0	.0	.50	11/06/2024	3.C FE
64072U-AE-2	CSC HOLDINGS INC TL 1L 07/15/25		04/15/2021	Redemption 100.0000		2,500	2,500	2,488	2,491	.0	.9	.0	.9	.0	2,500	.0	.0	.0	.20	07/15/2025	3.C FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		04/15/2021	BMO CAPITAL MARKETS CORP		1,247	1,247	1,247	1,247	.0	.0	.0	.0	.0	1,247	.0	.0	.0	.11	04/15/2027	3.C FE
64900Y-AB-8	Careismatic TL 1L 01/22/28		04/01/2021	Redemption 100.0000		724,808	723,000	724,808	.0	.0	.0	.0	.0	.0	724,808	.0	.0	.0	.0	01/22/2028	4.B FE
64900Y-AB-8	Careismatic TL 1L 01/22/28		06/30/2021	Redemption 100.0000		251	251	251	.0	.0	.0	.0	.0	.0	251	.0	.0	.0	.2	01/22/2028	4.B FE
69338C-AH-4	PG&E CORP TL EXIT 1L 06/23/25		06/30/2021	Redemption 100.0000		2,500	2,500	2,470	2,472	.0	.28	.0	.28	.0	2,500	.0	.0	.0	.118	06/23/2025	3.C FE
70477B-AB-8	PEARL DEBT MERGR SUB 1 TL B 1L 03/19/28		04/01/2021	JPM FUNDS RECAP		1,492,500	1,500,000	1,492,500	.0	.0	.0	.0	.0	.0	1,492,500	.0	.0	.0	.0	03/19/2028	4.C FE

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
70583G-AW-2	PELICAN PRODUCTS INC TL B 1L 05/01/25		06/30/2021	Various Redemption 100.0000		3,144	3,144	3,124	3,120	.0	.24	.0	.24	.0	3,144	.0	.0	.0	109	05/01/2025	4.B FE
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		06/30/2021	J P MORGAN SEC HI-YIELD		2,498	2,498	2,481	.0	.0	.17	.0	.17	.0	2,498	.0	.0	.0	20	02/24/2028	4.A FE
71677H-AL-9	PETSMART INC TL B 1L 02/11/28		04/08/2021	J P MORGAN SEC HI-YIELD		250,625	250,000	247,500	.0	.0	100	.0	100	.0	247,600	.0	3,025	3,025	.0	02/11/2028	4.A FE
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		04/01/2021	Redemption 100.0000		536,580	542,000	536,580	.0	.0	.0	.0	.0	.0	536,580	.0	.0	.0	.0	03/12/2028	3.A FE
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		06/30/2021	Redemption 100.0000		1,355	1,355	1,341	.0	.0	.14	.0	.14	.0	1,355	.0	.0	.0	14	03/12/2028	3.A FE
72584D-AF-1	KFC HOLDING CO TL B 1L 03/15/28		04/15/2021	BARCLAYS		1,141,684	1,142,074	1,142,074	.0	.0	.0	.0	.0	.0	1,142,074	.0	(390)	(390)	.0	03/15/2028	2.C FE
74966F-AL-7	BY CROWN PARENT LLC TL B 1L 01/30/26		06/30/2021	Redemption 100.0000		2,500	2,500	2,488	2,488	.0	.12	.0	.12	.0	2,500	.0	.0	.0	50	01/30/2026	4.C FE
76173F-AW-7	REYNOLDS GROUP HOLDINGS TL 1L 02/05/26		06/30/2021	Redemption 100.0000		2,500	2,500	2,494	2,494	.0	.6	.0	.6	.0	2,500	.0	.0	.0	42	02/05/2026	4.A FE
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/16/25		06/30/2021	Redemption 100.0000		5,000	5,000	5,046	5,032	.0	(32)	.0	(32)	.0	5,000	.0	.0	.0	113	06/16/2025	5.B FE
78404X-AH-8	SBA SENIOR FINANCE II LLC TL B 1L 04/11/25		06/30/2021	Redemption 100.0000		3,934	3,934	3,926	3,928	.0	.6	.0	.6	.0	3,934	.0	.0	.0	37	04/11/2025	3.C FE
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		06/30/2021	Redemption 100.0000		2,790	2,790	2,790	2,788	.0	.2	.0	.2	.0	2,790	.0	.0	.0	30	01/23/2025	5.A FE
78516E-AB-8	SABERT CORP TL B 1L 12/10/26		04/01/2021	Redemption 100.0000		1,875	1,875	1,856	1,858	.0	.17	.0	.17	.0	1,875	.0	.0	.0	26	12/10/2026	4.B FE
80465J-AD-0	SAVAGE ENTERPRISES LLC TL B 1L 08/01/25		04/01/2021	MORGAN STANLEY HI-YLD Redemption 100.0000		(953)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(953)	(953)	.0	08/01/2025	4.A FE
82568Q-AK-0	SHUTTERFLY INC TL B 1L 09/25/26		04/01/2021	Various		(37,593)	(37,593)	(36,363)	(35,657)	.0	(1,936)	.0	(1,936)	.0	(37,593)	.0	.0	.0	.0	09/25/2026	4.C FE
82621Y-AD-4	LYONS MAGNUS INC TL 1L 11/11/24		06/30/2021	Redemption 100.0000		5,653	5,653	5,627	5,633	.0	.21	.0	.21	.0	5,653	.0	.0	.0	142	11/11/2024	4.C FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		06/30/2021	Redemption 100.0000		1,750	1,750	1,741	1,743	.0	.7	.0	.7	.0	1,750	.0	.0	.0	23	09/30/2026	3.C FE
83583K-AH-9	SORENSEN COMMUNICATIONS LLC TL B 1L 03/17/26		06/30/2021	Redemption 100.0000		62,500	62,500	61,875	.0	.0	625	.0	625	.0	62,500	.0	.0	.0	1,367	03/17/2026	4.B FE
84762N-BP-5	SPECTRUM BRANDS INC TL B 1L 02/19/28		06/30/2021	Redemption 100.0000		1,668	1,668	1,663	.0	.0	.4	.0	.4	.0	1,668	.0	.0	.0	12	02/19/2028	3.A FE
855031-AQ-3	STAPLES INC TL B 1L 04/16/26		05/04/2021	Redemption 100.0000		2,500	2,500	2,406	2,422	.0	.78	.0	.78	.0	2,500	.0	.0	.0	66	04/16/2026	4.B FE
85769E-AZ-4	STATION CASINOS LLC TL B 1L 02/08/27		04/28/2021	DEUTSCHE BANK Redemption 100.0000		976,751	989,985	988,747	986,348	.0	2,708	.0	2,708	.0	989,056	.0	(12,305)	(12,305)	.0	02/08/2027	4.A FE
85769E-AZ-4	STATION CASINOS LLC TL B 1L 02/08/27		04/01/2021	Redemption 100.0000		(2,311)	(2,311)	(2,308)	(2,302)	.0	(8)	.0	(8)	.0	(2,311)	.0	.0	.0	.0	02/08/2027	4.A FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		06/30/2021	Redemption 100.0000		2,352	2,352	2,349	2,349	.0	.2	.0	.2	.0	2,352	.0	.0	.0	34	05/29/2026	4.B FE
87823Q-AS-3	TIGER MERGER SUB CO TL FILO 1L 06/30/25		04/01/2021	Redemption 0.0000		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	70	06/30/2025	2.C FE
87823Q-AS-3	TIGER MERGER SUB CO TL FILO 1L 06/30/25		06/30/2021	Redemption 100.0000		5,000	5,000	4,800	4,803	.0	197	.0	197	.0	5,000	.0	.0	.0	142	06/30/2025	3.B FE
88037H-AG-9	TENNECO INC TL B 1L 10/01/25		06/30/2021	Redemption 100.0000		2,525	2,525	2,462	2,471	.0	.54	.0	.54	.0	2,525	.0	.0	.0	40	10/01/2025	3.C FE
89364M-BR-4	TRANSDIGM INC TL F 1L 12/09/25		06/30/2021	Redemption 100.0000		3,633	3,633	3,633	3,633	.0	.0	.0	.0	.0	3,633	.0	.0	.0	43	12/09/2025	4.A FE
89678Q-AB-2	TRITON WATER HOLDINGS INC TL B 1L 03/16/28		04/01/2021	MORGAN STANLEY HI-YLD Redemption 100.0000		497,500	500,000	497,500	.0	.0	.0	.0	.0	.0	497,500	.0	.0	.0	.0	03/16/2028	4.B FE
89705D-AG-7	TRONOX FINANCE LLC TL B 1L 03/10/28		05/28/2021	Redemption 100.0000		4,893	4,893	4,893	.0	.0	.0	.0	.0	.0	4,893	.0	.0	.0	28	03/10/2028	3.C FE

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		06/30/2021	Redemption 100.0000		2,506	2,506	2,493	2,494	.0	.12	.0	.12	.0	2,506	.0	.0	.0	.65	06/28/2026	4.C FE
90349Y-AF-3	US ECOLOGY INC TL B 1L 11/02/26		06/30/2021	Redemption 100.0000		5,000	5,000	4,835	4,846	.0	.154	.0	.154	.0	5,000	.0	.0	.0	.66	11/02/2026	3.C FE
90351H-AB-4	US FOODS TL B 1L 06/27/23		06/30/2021	Redemption 100.0000		144,618	144,618	141,725	142,953	.0	1,664	.0	1,664	.0	144,618	.0	.0	.0	.919	06/27/2023	4.C FE
90385Y-AB-7	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		04/01/2021	Redemption 100.0000		1,329,816	1,329,816	1,324,838	1,320,340	.0	9,476	.0	9,476	.0	1,329,816	.0	.0	.0	.15,506	08/27/2025	4.A FE
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		04/01/2021	BARCLAYS Redemption 100.0000		497,500	500,000	497,500	.0	.0	.0	.0	.0	.0	497,500	.0	.0	.0	.0	08/27/2025	4.A FE
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		06/30/2021	Redemption 100.0000		84,800	84,800	84,684	.0	.0	.116	.0	.116	.0	84,800	.0	.0	.0	.703	08/27/2025	4.A FE
90932R-AJ-3	UNITED AIR LINES INC TL B 1L 04/21/28		06/30/2021	Redemption 100.0000		1,668	1,668	1,659	.0	.0	.8	.0	.8	.0	1,668	.0	.0	.0	.12	04/21/2028	3.B FE
91335P-AE-9	UNIVAR USA INC TL B 1L 07/01/24		06/30/2021	Redemption 100.0000		553,594	553,594	552,709	551,553	.0	2,041	.0	2,041	.0	553,594	.0	.0	.0	.5,611	07/01/2024	3.A FE
92537E-AC-2	VERTIV GROUP CORP TL B 1L 03/02/27		06/30/2021	Redemption 100.0000		2,481	2,481	2,481	.0	.0	.0	.0	.0	.0	2,481	.0	.0	.0	.22	03/02/2027	4.A FE
929294-AH-9	WKI HOLDING CO TL B 1L 05/01/24		04/12/2021	Redemption 100.0000		481,250	481,250	474,031	476,410	.0	4,840	.0	4,840	.0	481,250	.0	.0	.0	.6,885	05/01/2024	3.C FE
92940J-AB-4	WR GRACE & CO-CONN TL B1 1L 04/03/25		06/30/2021	Redemption 100.0000		921	921	922	922	.0	.0	.0	.0	.0	921	.0	.0	.0	.9	04/03/2025	3.B FE
92940J-AD-0	WR GRACE & CO-CONN TL B2 1L 04/03/25		06/30/2021	Redemption 100.0000		1,579	1,579	1,580	1,580	.0	(1)	.0	(1)	.0	1,579	.0	.0	.0	.16	04/03/2025	2.C FE
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/31/25		06/30/2021	Redemption 100.0000		6,316	6,316	6,300	6,302	.0	.14	.0	.14	.0	6,316	.0	.0	.0	.66	03/31/2025	4.B FE
92956R-AG-6	WABASH NATIONAL CORP TL B 1L 09/28/27		04/14/2021	Redemption 100.0000		97,500	97,500	96,462	96,237	.0	1,263	.0	1,263	.0	97,500	.0	.0	.0	.1,144	09/28/2027	3.C FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27		06/30/2021	Redemption 100.0000		3,750	3,750	3,740	3,740	.0	.10	.0	.10	.0	3,750	.0	.0	.0	.136	10/29/2027	4.B FE
95075E-AC-3	WERNER FINCO LP TL 1L 07/24/24		06/30/2021	Redemption 100.0000		3,750	3,750	3,703	3,718	.0	.32	.0	.32	.0	3,750	.0	.0	.0	.94	07/24/2024	4.C FE
96244U-AD-9	WHATABRANDS LLC TL B 1L 07/31/26		06/17/2021	Redemption 100.0000		41,542	41,542	40,265	40,199	.0	1,343	.0	1,343	.0	41,542	.0	.0	.0	.613	07/31/2026	4.A FE
96350T-AC-4	APPLECAMEL BUYER LLC TL B 1L 10/08/27		04/30/2021	Redemption 100.0000		5,000	5,000	4,962	4,136	.0	.39	.0	.39	.0	5,000	.0	.0	.0	.83	10/08/2027	4.B FE
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L 02/07/28		06/30/2021	Redemption 100.0000		3,125	3,125	3,094	.0	.0	.31	.0	.31	.0	3,125	.0	.0	.0	.64	02/07/2028	4.B FE
96758D-BA-0	WIDEPENWEST TL B 1L 08/18/23		06/30/2021	Various Redemption 100.0000		2,489	2,489	2,433	2,456	.0	.34	.0	.34	.0	2,489	.0	.0	.0	.111	08/18/2023	4.B FE
D9000B-AB-8	VERTICAL US NEWCO INC TL B 1L 07/14/27		06/30/2021	Redemption 100.0000		1,241	1,241	1,216	1,214	.0	.27	.0	.27	.0	1,241	.0	.0	.0	.75	07/14/2027	4.A FE
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L 02/04/25		06/30/2021	Redemption 100.0000		2,500	2,500	2,377	2,374	.0	.126	.0	.126	.0	2,500	.0	.0	.0	.74	02/04/2025	4.B FE
G3679Y-AC-6	FRONERI US INC TL B 1L 01/29/27		06/30/2021	Redemption 100.0000		1,563	1,563	1,559	1,559	.0	.3	.0	.3	.0	1,563	.0	.0	.0	.19	01/29/2027	4.A FE
G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC TL Q 1L 01/10/29		04/01/2021	JPM FUNDS RECAP		985,000	1,000,000	985,000	.0	.0	.0	.0	.0	.0	985,000	.0	.0	.0	.0	01/10/2029	3.C FE
N2820E-AD-0	EG AMERICA LLC TL B 1L 03/10/26		04/01/2021	BARCLAYS Redemption 100.0000		495,000	500,000	495,000	.0	.0	.0	.0	.0	.0	495,000	.0	.0	.0	.0	03/10/2026	4.C FE
C4000K-AD-6	GARDA WORLD SECURITY TL B 1L 10/30/26		06/30/2021	Redemption 100.0000		2,577	2,577	2,577	.0	.0	.0	.0	.0	.0	2,577	.0	.0	.0	.32	10/30/2026	4.A FE
C6901L-AH-0	1011778 BC ULC TL B 1L 11/19/26		06/30/2021	Redemption 100.0000		3,355	3,355	3,355	3,355	.0	.0	.0	.0	.0	3,355	.0	.0	.0	.31	11/19/2026	3.A FE
C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 10/30/25		05/01/2021	BMO CAPITAL MARKETS CORP		.0	.0	.0	.0	.0	.499,509	.0	.499,509	.0	499,509	.0	(499,509)	(499,509)	.1,188	10/30/2025	4.A FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..C7365B-AB-2	POINTCLICKCARE TECHNOLOG TL B 1L 12/29/27		04/01/2021	Various Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/29/2027	4.B FE
..C8000C-AG-8	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		05/28/2021	Redemption 100.0000		30,511	30,511	30,511	0	0	0	0	0	0	30,511	0	0	0	239	04/30/2026	4.B FE
..C8614Y-AB-9	XPLORNET COMMUNICATIONS TL 1L 06/10/27		06/30/2021			3,045	3,045	2,893	2,902	0	143	0	143	0	3,045	0	0	0	75	06/10/2027	4.C FE
..LX1720-01-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/22/24	C	06/30/2021	Various CREDIT SUISSE FIRST BOSTON Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	29	04/22/2024	4.B FE
..00135B-AC-7	COBHAM PLC TL B 1L 01/18/27	C	04/01/2021			(655)	(625)	(622)	0	0	(663)	0	(663)	0	(663)	0	8	8	0	01/18/2027	4.B FE
..00135B-AC-7	COBHAM PLC TL B 1L 01/18/27	C	04/01/2021			625	625	622	0	0	625	0	625	0	625	0	0	0	0	01/18/2027	4.B FE
..02376C-BJ-3	AADVANTAGE LOYALTY IP TL 1L 04/20/28	C	04/01/2021	BARCLAYS Redemption 100.0000		990,000	1,000,000	990,000	0	0	0	0	0	0	990,000	0	0	0	0	04/20/2028	3.B FE
..46611V-AU-9	JBS USA LUX SA TL B 1L 05/01/26	C	06/30/2021	Redemption 100.0000		6,250	6,250	6,234	6,237	0	13	0	13	0	6,250	0	0	0	66	05/01/2026	2.B FE
..L2000A-AD-2	CAMELOT FINANCE SA TL B 1L 10/30/26	C	06/30/2021	Redemption 100.0000		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	25	10/30/2026	4.B FE
..L2968E-AB-8	ENDO INTERNATIONAL TL B 1L 04/29/24	D	05/01/2021	Various Redemption 100.0000		0	0	0	0	0	292,826	0	292,826	0	292,826	0	(292,826)	(292,826)	6,902	04/29/2024	4.A FE
..L2968E-AE-2	ENDO LUXEMBOURG FINANCE TL B 1L 03/25/28	C	06/30/2021			1,479	1,479	1,479	0	0	0	0	0	0	1,479	0	0	0	22	03/25/2028	4.B FE
..L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L 02/24/25	C	06/30/2021	Various Redemption 100.0000		3,827	3,827	3,519	3,420	140	267	0	407	0	3,827	0	0	0	189	02/24/2025	6. FE
..L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L 04/25/25	C	06/30/2021	Redemption 100.0000		1,261	1,261	1,257	1,257	0	3	0	3	0	1,261	0	0	0	12	04/25/2025	4.A FE
..L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25	C	06/30/2021	Redemption 100.0000		2,513	2,513	2,512	0	0	1	0	1	0	2,513	0	0	0	95	04/25/2025	4.A FE
..L8908Y-AB-4	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C	04/01/2021	Redemption 100.0000		987,500	987,500	981,558	985,899	0	1,668	0	1,668	0	987,567	0	(67)	(67)	0	10/01/2026	4.C FE
..L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C	04/01/2021	CREDIT SUISSE FIRST BOSTON		498,750	500,000	498,750	0	0	0	0	0	0	498,750	0	0	0	0	10/01/2026	4.C FE
..L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L 05/03/28	C	04/01/2021	DEUTSCHE BANK Redemption 100.0000		995,000	1,000,000	995,000	0	0	0	0	0	0	995,000	0	0	0	0	05/03/2028	3.C FE
..P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C	04/01/2021			37,688	37,688	39,020	0	0	(1,331)	0	(1,331)	0	37,688	0	0	0	592	06/30/2025	3.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						34,026,939	34,084,504	33,795,747	20,442,467	140	942,975	0	943,115	0	34,734,245	0	(707,304)	(707,304)	388,880	XXX	XXX
8399997. Total - Bonds - Part 4						660,823,373	653,820,254	661,733,292	610,945,291	4,008	(2,315,271)	0	(2,311,263)	0	651,996,917	0	4,232,636	4,232,636	17,948,281	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						660,823,373	653,820,254	661,733,292	610,945,291	4,008	(2,315,271)	0	(2,311,263)	0	651,996,917	0	4,232,636	4,232,636	17,948,281	XXX	XXX
..898320-83-6	TRUIST FINANCIAL CORP PFD		05/13/2021	Various	279,075.000	6,976,875	0.00	6,953,163	6,953,163	0	0	0	0	0	6,953,163	0	23,712	23,712	196,225		2.B FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,976,875	XXX	6,953,163	6,953,163	0	0	0	0	0	6,953,163	0	23,712	23,712	196,225	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						6,976,875	XXX	6,953,163	6,953,163	0	0	0	0	0	6,953,163	0	23,712	23,712	196,225	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						6,976,875	XXX	6,953,163	6,953,163	0	0	0	0	0	6,953,163	0	23,712	23,712	196,225	XXX	XXX
..037833-10-0	APPLE INC		06/28/2021	INSTINET S. G. COWEN SECURITIES CORP.	5,959.000	803,839		409,052	790,700	(381,648)	0	0	(381,648)	0	409,052	0	394,787	394,787	2,533		
..04010L-10-3	ARES CAPITAL CORP		05/04/2021	S. G. COWEN SECURITIES CORP.	2,442.000	46,374		36,243	41,245	(5,002)	0	0	(5,002)	0	36,243	0	10,130	10,130	977		
..060505-10-4	BANK OF AMERICA CORP		05/04/2021	S. G. COWEN SECURITIES CORP.	4,068.000	161,784		120,617	25,612	(2,425)	0	0	(2,425)	0	120,617	0	41,167	41,167	732		

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

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										11	12	13	14	15								
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		05/14/2021	S. G. COWEN SECURITIES	3,276,000	952,274		584,930	759,606	(174,676)	0	0	(174,676)	0	584,930	0	367,344	367,344	0			
09247X-10-1	BLACKROCK INC		06/28/2021	INSTINET	255,000	222,709		116,783	183,993	(67,210)	0	0	(67,210)	0	116,783	0	105,926	105,926	2,106			
09259E-10-8	TOP CAPITAL CORP		05/04/2021	S. G. COWEN SECURITIES	8,718,000	125,316		111,949	97,990	13,958	0	0	13,958	0	111,949	0	13,368	13,368	2,615			
126650-10-0	CVS CORP		06/28/2021	INSTINET	1,492,000	124,551		95,560	101,904	(6,344)	0	0	(6,344)	0	95,560	0	28,991	28,991	1,492			
244199-10-5	DEERE & COMPANY		04/30/2021	INSTINET	974,000	360,446		210,445	262,055	(51,609)	0	0	(51,609)	0	210,445	0	150,001	150,001	1,617			
26943B-10-0	FIRST EAGLE ALTERNATIVE CAP		06/29/2021	Various	78,185,000	353,985		469,165	285,375	183,790	0	0	183,790	0	469,165	0	(115,180)	(115,180)	13,094			
30231G-10-2	EXXON MOBIL CORP		05/04/2021	S. G. COWEN SECURITIES	2,920,000	170,852		191,891	120,362	71,528	0	0	71,528	0	191,891	0	(21,039)	(21,039)	2,540			
38141G-10-4	GOLDMAN SACHS GROUP INC		05/04/2021	CORP.	380,000	130,574		72,928	100,210	(27,281)	0	0	(27,281)	0	72,928	0	57,646	57,646	475			
43707G-10-2	HOME DEPOT		06/28/2021	INSTINET	514,000	161,217		145,481	0	0	0	0	0	0	145,481	0	15,736	15,736	1,696			
459200-10-1	IBM		05/04/2021	S. G. COWEN SECURITIES	604,000	87,404		66,047	76,032	(9,984)	0	0	(9,984)	0	66,047	0	21,357	21,357	985			
478160-10-4	JOHNSON & JOHNSON		05/28/2021	INSTINET	1,368,000	233,046		186,851	215,296	(28,445)	0	0	(28,445)	0	186,851	0	46,196	46,196	2,832			
580135-10-1	McDONALDS		05/28/2021	INSTINET	2,371,000	556,168		491,946	299,983	(16,378)	0	0	(16,378)	0	491,946	0	64,222	64,222	3,865			
58933Y-10-5	MERCK & CO INC		06/03/2021	Spin Off	0.000	54,082		54,082	54,675	(592)	0	0	(592)	0	54,082	0	0	0	0			
674215-20-7	OASIS PETROLEUM INC NEW COMMON		06/28/2021	Morgan Stanley	5,781,000	548,409		179,211	214,244	(35,033)	0	0	(35,033)	0	179,211	0	369,198	369,198	4,336			
68622V-10-6	ORGANON & CO-W/I COMMON		06/28/2021	INSTINET	1,438,000	43,281		54,075	0	0	0	0	0	0	54,075	0	(10,793)	(10,793)	0			
68622V-10-6	ORGANON & CO-W/I COMMON		06/03/2021	Cash Adjustment	0.000	7		8	0	0	0	0	0	0	8	0	0	0	0			
71344B-10-8	PEPSICO INC		06/28/2021	INSTINET	1,871,000	275,816		254,954	277,469	(22,516)	0	0	(22,516)	0	254,954	0	20,862	20,862	5,838			
718172-10-9	PHILIP MORRIS INTERNAT-W/I		05/04/2021	S. G. COWEN SECURITIES	793,000	75,945		49,983	65,652	(15,670)	0	0	(15,670)	0	49,983	0	25,963	25,963	1,903			
75513E-10-1	RAYTHEON CO RAYTEHON		05/04/2021	S. G. COWEN SECURITIES	1,557,000	130,291		98,090	111,341	(13,251)	0	0	(13,251)	0	98,090	0	32,201	32,201	740			
855244-10-9	STARBUCKS CORP		05/28/2021	Various	8,711,000	998,398		750,208	931,903	(181,695)	0	0	(181,695)	0	750,208	0	248,190	248,190	4,565			
88250B-10-4	TEXAS INSTRUMENTS		04/30/2021	INSTINET	1,845,000	332,823		249,188	302,820	(53,632)	0	0	(53,632)	0	249,188	0	83,635	83,635	3,764			
911312-10-6	UNITED PARCEL SERVICE		06/28/2021	INSTINET	2,401,000	488,120		270,455	404,328	(133,873)	0	0	(133,873)	0	270,455	0	217,665	217,665	4,898			
G4289T-10-3	HARBOUR ENERGY PLC COMMON	B	06/25/2021	Tax Free Exchange	671,169,000	4,161,248		4,161,248	0	0	0	0	0	0	4,161,248	0	0	0	0			
G4289T-10-3	HARBOUR ENERGY PLC COMMON	B	06/25/2021	Cash Adjustment	1,000	3		4	0	0	0	0	0	0	5	1	(2)	(1)	0			
G4289T-10-3	HARBOUR ENERGY PLC COMMON	B	06/25/2021	Tax Free Exchange	12,752,222,000	0		0	0	0	0	0	0	0	0	0	0	0	0	0		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					11,598,962	XXX	9,431,394	5,722,795	(957,988)	0	0	(957,988)	0	9,431,395	1	2,167,571	2,167,572	63,603	XXX	XXX	
78462F-10-3	SPDR TRUST SERIES 1		06/03/2021	Various	11,516,000	4,827,244		3,538,959	4,305,602	(766,643)	0	0	(766,643)	0	3,538,959	0	1,288,285	1,288,285	32,910			
9499999	Subtotal - Common Stocks - Mutual Funds					4,827,244	XXX	3,538,959	4,305,602	(766,643)	0	0	(766,643)	0	3,538,959	0	1,288,285	1,288,285	32,910	XXX	XXX	
9799997	Total - Common Stocks - Part 4					16,426,206	XXX	12,970,353	10,028,397	(1,724,631)	0	0	(1,724,631)	0	12,970,354	1	3,455,856	3,455,857	96,513	XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					16,426,206	XXX	12,970,353	10,028,397	(1,724,631)	0	0	(1,724,631)	0	12,970,354	1	3,455,856	3,455,857	96,513	XXX	XXX	
9899999	Total - Preferred and Common Stocks					23,403,081	XXX	19,923,516	16,981,560	(1,724,631)	0	0	(1,724,631)	0	19,923,517	1	3,479,568	3,479,569	292,738	XXX	XXX	
9999999	Totals					684,226,454	XXX	681,656,808	627,926,851	(1,720,623)	(2,315,271)	0	0	(4,035,894)	0	671,920,434	1	7,712,204	7,712,205	18,241,019	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G72168186	Premier Oil	N/A		US - Chicago Board	213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	59,580	42.75	24,928			34,420		34,420							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UOMTB7PD2UT305	01/31/2018	07/31/2042	554	0.00							0						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

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

(a)	Code	Description of Hedged Risk(s)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

[illegible]

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

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
.....	Short term investment from reverse repo program .....	.....	.....	138,016,989	138,016,989	07/01/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				138,016,989	138,016,989	XXX
9999999 - Totals				138,016,989	138,016,989	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$58,728,410 Book/Adjusted Carrying Value \$58,728,410
2. Average balance for the year Fair Value \$46,392,550 Book/Adjusted Carrying Value \$46,392,550
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$78,000,000 NAIC 2 \$60,016,989 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-2B-2	DFC		1.A	2,500,000	2,500,000	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	1,363,636	1,363,636	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	5,357,143	5,357,143	09/20/2027
690353-4H-4	DFC AGENCY DEBENTURES		1.A	3,960,000	3,960,000	06/20/2027
690353-7X-9	DFC AGENCY DEBENTURES		1.A	1,100,000	1,100,000	07/05/2038
690353-1M-7	DFC		1.A	7,575,000	7,575,000	02/15/2028
690353-5C-2	DFC US Agency Floating Rate		1.A	2,105,240	2,105,240	06/15/2024
690353-1U-8	DFC		1.A	3,102,480	3,102,480	02/15/2028
690353-1X-5	DFC VRDN		1.A	2,833,334	2,833,334	07/15/2025
690353-28-3	DFC AGENCY DEBENTURES		1.A	755,319	755,319	07/07/2040
90376P-AB-7	INT DEV FIN CORP		1.A	2,452,500	2,452,500	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	9,921,540	9,921,540	01/20/2035
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				49,439,266	49,439,266	XXX
0599999. Total - U.S. Government Bonds				49,439,266	49,439,266	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	100,000	100,000	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.F FE	6,480,000	6,480,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	500,000	500,000	04/15/2026
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	7,370,000	7,370,000	05/01/2041
62630W-HA-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	3,150,000	3,150,000	04/01/2052
67105Q-AA-3	OSL SANTA ROSA VRDN		1.B FE	6,000,000	6,000,000	02/01/2052
76252P-GB-9	RIB FLOATER TRUST MEDICAL		1.E FE	780,000	780,000	08/15/2022
97689R-AH-7	WISCONSIN ST HSS & ECON DEV AU VAR - TAX		1.D FE	1,975,000	1,975,000	04/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				26,355,000	26,355,000	XXX
3199999. Total - U.S. Special Revenues Bonds				26,355,000	26,355,000	XXX
00914A-AN-2	AIR LEASE CORP		2.B FE	25,528,829	25,500,000	12/15/2022
14913R-2E-6	CATERPILLAR FINL SERVICE		1.F FE	6,856,486	6,850,000	01/06/2022
15189W-AN-0	CENTERPOINT		1.G FE	7,521,384	7,520,000	03/02/2023
22550U-AA-9	CREDIT SUISSE NEW YORK		1.E FE	11,663,976	11,650,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		2.A FE	3,002,117	3,000,000	11/26/2021
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1.B FE	11,205,062	11,200,000	01/07/2022
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR		1.G FE	2,544,414	2,544,781	02/22/2022
606822-BG-8	MITSUBISHI UFJ FINL-SPON ADR		1.G FE	22,079,336	22,088,120	03/07/2022
65339K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	11,416,459	11,415,000	02/22/2023
68235P-AK-4	ONE GAS INC		2.A FE	18,303,364	18,300,000	03/11/2023
69430B-JR-9	PACIFIC GAS & EL		2.C FE	7,417,151	7,410,000	11/15/2021
84240U-HE-6	SOUTHERN CAL EDISON		1.G FE	5,603,199	5,600,000	06/13/2022
89236T-HE-8	TOYOTA		1.E FE	25,418,877	25,400,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				158,560,654	158,477,901	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				158,560,654	158,477,901	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				207,999,920	207,917,167	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				26,355,000	26,355,000	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				234,354,920	234,272,167	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	BATINT CP		1.A	6,548,848	6,544,867	07/22/2021
000000-00-0	CNRWAY CP		1.A	7,795,436	7,796,198	09/22/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	6,599,438	6,590,375	07/08/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	1,998,091	1,998,122	10/21/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	7,842,562	7,843,620	11/04/2021
000000-00-0	DANSKE BANK A/S CP		1.E	6,299,040	6,297,452	07/29/2021
000000-00-0	Entergy Corp CP		1.A	20,990,159	20,990,340	08/25/2021
000000-00-0	HYUCCA CP		1.A	9,990,108	9,992,850	10/25/2021
000000-00-0	LLOYDS BANK PLC CP		1.E	349,868	349,890	09/22/2021
000000-00-0	LLOYDS BANK CP		1.A	5,498,597	5,498,610	08/23/2021
000000-00-0	METLIFE SHORT TERM FUND CP		1.A	6,895,928	6,896,013	09/20/2021
000000-00-0	METLIFE SHORT TERM FUND CP		1.A	4,782,487	4,784,632	11/08/2021
000000-00-0	METLIFE SHORT TERM FUND CP		1.A	2,997,120	2,998,500	12/20/2021
000000-00-0	NEW YORK ST POWER AUTH CP		1.A	3,647,184	3,648,205	12/01/2021
000000-00-0	TOTAL CAPITAL CANADA LTD CP		1.E	28,094,586	28,091,476	08/09/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				120,329,452	120,321,150	XXX
000000-00-0	Key Bank Money Market Account			362	362	
9099999. Total - Cash (Schedule E Part 1 type)				362	362	XXX
	AMERICAN HONDA FINANCE CP		1.A	13,199,228	13,194,207	07/07/2021
	DANSKE BANK A/S CP		1.E	9,999,069	9,998,075	07/19/2021
	DANSKE BANK A/S CP		1.E	7,149,093	7,148,781	07/26/2021
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	136,383	136,383	
	ETNGPP CP		1.A	5,799,922	5,799,130	07/02/2021
	ETNGPP CP		1.A	6,799,289	6,798,527	07/16/2021
	ENBRIDGE CP		1.A	2,349,144	2,349,426	08/09/2021
	FIDELITY NATL INFO SERV CP		1.A	6,749,702	6,749,501	07/07/2021
	HITACHI CAP AMER CORP CP		1.A	14,998,375	14,998,375	07/30/2021
	KOMATSU FINANCE AMERICA CP		1.A	9,994,416	9,997,528	09/22/2021
	LIBERTY UTILITIES CO CP		1.A	2,549,499	2,549,722	07/26/2021
	LLOYDS BANK CP		1.A	7,487,222	7,488,190	09/23/2021
	MERCY HEALTHCARE SYSTEM CP		1.A	2,999,471	2,999,020	08/02/2021
	MONTANA-DAKOTA UTILITIES CP		1.A	2,499,976	2,499,992	07/01/2021
	NRUC CP		1.A	5,499,546	5,499,546	08/02/2021
	SINOPEC CENTURY AMERICA CP		1.A	4,199,367	4,199,125	07/16/2021
	VW CREDIT INC CP		1.A	11,744,996	11,746,093	08/27/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				114,154,700	114,151,621	XXX
9999999 - Totals				468,839,433	468,745,300	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	168,133,179	Book/Adjusted Carrying Value \$	167,976,069
2. Average balance for the year	Fair Value \$	380,609,516	Book/Adjusted Carrying Value \$	380,867,403

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON NEW YORK, NY					(1,423,096)	(19,022,347)	(1,519,737)	.XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,307,919	1,158,416	1,269,026	.XXX.
FIFTH THIRD BANK CINCINNATI, OH					(331,290)	2,046,797	8,410,462	.XXX.
HUNTINGTON BANK COLUMBUS, OH					660,260	660,250	660,241	.XXX.
KEYCORP (KEY BANK) CLEVELAND, OH					10,303,056	10,302,898	10,302,472	.XXX.
PNC BANK CINCINNATI, OH					(1,511,360)	(2,350,211)	(839,137)	.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	29,194	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	9,034,682	(7,175,004)	18,312,521	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	9,034,682	(7,175,004)	18,312,521	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	9,034,682	(7,175,004)	18,312,521	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
..... ALLIANT CP .....			.06/29/2021	0.120	.07/06/2021	9,999,767	.67	0
..... AMERICAN HONDA FINANCE CP .....			.04/19/2021	0.200	.07/07/2021	13,194,207	5,353	0
..... CENTERPOINT ENERGY INC CP .....			.06/24/2021	0.130	.07/14/2021	9,999,278	253	0
..... ETNGPP CP .....			.06/30/2021	0.100	.07/01/2021	9,999,972	28	0
..... ETNGPP CP .....			.05/27/2021	0.150	.07/02/2021	5,799,130	846	0
..... ETNGPP CP .....			.05/25/2021	0.150	.07/16/2021	6,798,527	1,048	0
..... ENBRIDGE CP .....			.06/30/2021	0.220	.08/09/2021	2,349,426	.14	0
..... EVERGY MISSOURI WEST INC CP .....			.06/30/2021	0.110	.07/01/2021	8,999,973	28	0
..... FIDELITY NATL INFO SERV CP .....			.06/23/2021	0.190	.07/07/2021	6,749,501	285	0
..... FISERV INC CP .....			.06/29/2021	0.120	.07/06/2021	6,999,837	.47	0
..... HITACHI CAP AMER CORP CP .....			.06/30/2021	0.130	.07/30/2021	14,998,375	.54	0
..... KOMATSU FINANCE AMERICA CP .....			.06/24/2021	0.100	.09/22/2021	9,997,528	.167	0
..... LIBERTY UTILITIES CO CP .....			.06/28/2021	0.140	.07/26/2021	6,549,287	.76	0
..... LLOYDS BANK CP .....			.06/28/2021	0.100	.09/23/2021	7,488,190	.62	0
..... MERCY HEALTHCARE SYSTEM CP .....			.05/10/2021	0.140	.08/02/2021	2,999,020	.607	0
..... MONTANA-DAKOTA UTILITIES CP .....			.06/30/2021	0.120	.07/01/2021	5,799,981	.19	0
..... NRUC CP .....			.06/30/2021	0.090	.08/02/2021	5,499,546	.14	0
..... SAN DIEGO GAS & ELEC CO CP .....			.06/25/2021	0.140	.07/06/2021	14,999,533	.175	0
..... SINOPEC CENTURY AMERICA CP .....			.06/16/2021	0.250	.07/16/2021	4,199,125	.438	0
..... SOUTHERN CO FUNDING CP .....			.04/01/2021	0.100	.06/16/2021	.0	.0	.1
..... TAMPA ELECTRIC CO CP .....			.06/18/2021	0.210	.07/19/2021	9,998,192	.758	0
..... UNION ELECTRIC CO CP .....			.04/01/2021	0.100	.04/20/2021	.0	.0	.4
..... VII CREDIT INC CP .....			.06/25/2021	0.190	.08/27/2021	11,746,093	.372	0
..... VECTREN UTILITY CP .....			.04/01/2021	0.120	.04/20/2021	.0	.0	.4
..... DANSKE BANK A/S CP .....			.05/17/2021	0.110	.07/19/2021	9,998,075	1,375	0
..... DANSKE BANK A/S CP .....			.06/21/2021	0.100	.07/26/2021	7,148,781	.684	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						192,311,344	12,770	9
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						192,311,344	12,770	9
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						192,311,344	12,770	9
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						192,311,344	12,770	9
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD .....	.04/01/2021	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 .....		.06/30/2021	0.000		106,572,780	.0	.942
8699999. Subtotal - All Other Money Market Mutual Funds						106,572,780	0	.942
9999999 - Total Cash Equivalents						298,909,124	12,770	951