



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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

#### OFFICERS

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

#### OTHER

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 of Ohio County of Hamilton 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.

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John Finn Barrett

Chairman of Board, President & CEO

Donald Joseph Wuebbling

Secretary and Counsel

Wade Matthew Fugate

VP and Controller

Subscribed and sworn to before me this

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.....

## 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
<b>DETAILS OF WRITE-INS</b>				
1101. .....				
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. CSV of company owned life insurance .....	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) .....	1,737,398,947	1,578,015,152
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....		
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 \$ ..... 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	671,920
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 .....	44,778,431	25,975,048
19. Remittances and items not allocated .....		
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....		
22. Borrowed money \$ ..... 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 .....	14,769,108	12,902,780
24.04 Payable to parent, subsidiaries and affiliates .....		
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....	0	0
24.08 Derivatives .....	89,316,137	40,120,413
24.09 Payable for securities .....	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
<b>DETAILS OF WRITE-INS</b>		
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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	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
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	1,196,800,849	1,068,730,359	1,068,730,359
37. Net income (Line 35)	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:	0		
51.1 Paid in	0		
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus			
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
<b>DETAILS OF WRITE-INS</b>			
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
<b>Cash from Operations</b>			
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
<b>Cash from Investments</b>			
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)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	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
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	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:

--	--	--	--

**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
<b>DETAILS OF WRITE-INS</b>			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

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

## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2021	2020
<b>NET INCOME</b>					
(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>
<b>SURPLUS</b>					
(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.

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

D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the 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 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than- Temporary Impairment	5 Amortized Cost After Other- Than- Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
Total	XXX	XXX	—	XXX	XXX	XXX

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	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

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,503,555,763	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 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	78,534,000	78,534,000	—
2. Funding Agreements	1,539,836,963	1,539,836,963	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,618,370,963	1,618,370,963	—

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

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.

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

### *Separate Account Liabilities*

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

- D. Not applicable.
- E. Not applicable.

21. Other Items.

- C. Other Disclosures

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

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)?

Yes [ ] No [ X ]

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

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

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

STATEMENT AS OF 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					—	—			A	—	—
1. Accrued retrospective premium					—	—			B	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			C	—	—
b. 2015					—	—			D	—	—
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
c. 2016					—	—			—	—	—
1. Accrued retrospective premium					—	—			—	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			—	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—	—	—	—

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

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

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?  
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ 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..

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

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

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

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

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

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

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

**FINANCIAL**

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

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

**INVESTMENT**

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

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

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ .....	\$ .....
14.22 Preferred Stock .....	\$ .....	\$ .....
14.23 Common Stock .....	\$ .....	\$ .....
14.24 Short-Term Investments .....	\$ .....	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ .....	\$ .....
14.26 All Other .....	\$ .....	\$ .....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ .....	\$ .....
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....	\$ .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ .....

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 [  ] 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 .....	\$ .....	\$ .....
14.22 Preferred Stock .....	\$ .....	\$ .....
14.23 Common Stock .....	\$ .....	\$ .....
14.24 Short-Term Investments .....	\$ .....	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ .....	\$ .....
14.26 All Other .....	\$ .....	\$ .....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ .....	\$ .....
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....	\$ .....

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [  ] No [  ]

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ .....	\$ .....
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ .....	\$ .....
16.3 Total payable for securities lending reported on the liability page. ....	\$ .....	\$ .....

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

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

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

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

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

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

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

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

1.	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:**

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

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

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

## **SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

(a) Active Status Counts:

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

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

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

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

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849			1373 Lex Road Investor Holdings, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000				2014 San Antonio Trust Agreement		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000				2017 Houston Trust Agreement		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5458388			2758 South Main SPE, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-3013986			309 Holdings, LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.1.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-3013986			309 Holdings, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.48.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	27-1594103			506 Phelps Holdings, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	86-1791268			Alta 287 Venture LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-5144260			Alta at Horizon West, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-4351262			Alta Preston Residences, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-1046102			Apex Housing Investor Holdings, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1476704			Aravada Kipling Housing Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-3057118			Beardsley Inv. Holdings, LLC		.AZ.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5439068			Belle Housing Investor Holdings, Inc.		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-0887717			BP Summerville Investor Holdings, LLC		.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5458332			BY Apartment Investor Holding, LLC		.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	35-2431972			Canal Senate Apartments LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-0894869			Cape Barnstable Investor Holdings, LLC		.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8819502			Carmel Holdings, LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5862349			Carmel Hotel, LLC		.IN.	.N/A.	Carmel Holdings, LLC	Ownership.	.36.26	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1449186			Carthage Senior Housing Ltd.		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-4579654			Cedar Park Senior Inv. Holdings, LLC		.TX.	.N/A.	WSLR Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-2482456			Cenizo Apts Inv. Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	75-2808126			Centreport Partners LP		.TX.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.25	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-4249257			Charlotte Park Investor Holdings, LLC		.NC.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1650525			Chattanooga Southside Housing Investor Holdings, LLC		.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-2810787			Chestnut Healthcare Partners, LP		.TN.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.21.35	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	23-1691523			Cincinnati Analyst Inc		.OH.	.N/A.	Columbus Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-3238622			Cincinnati CBD Holdings, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-1454115			Cincinnati New Markets Fund LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.14.66	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-0434449			Cleveland East Hotel LLC		.OH.	.N/A.	WS OEH LLC	Ownership.	.37.00	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.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	85-1988953			Courtland Apartments, LLC		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-3364944			Cove Housing Investor Holdings, LLC		.OR.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2300932			Covington Apt. Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-5583932			Crabtree Common Apt. Investors Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-2524597			Cranberry NP Hotel Company LLC		.PA.	.N/A.	NP Cranberry Hotel Holdings, LLC	Ownership.	.72.52	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-3929236			Crossings Apt. Holdings		.UT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-3421289			Dallas City Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-2681473			Day Hill Road Land LLC		.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.74.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1498142			Dublin Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-3945554			Dunvale Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-1290497			Eagle Realty Capital Partners, LLC		.OH.	.N/A.	Eagle Realty Group, LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1779165			Eagle Realty Group, LLC		.OH.	.N/A.	Western & Southern Investment Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1779151			Eagle Realty Investments, Inc.		.OH.	.N/A.	Eagle Realty Group, LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1940567			Eagle Rose Apt. Holdings, LLC		.NY.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.2.50	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-1596551			East Denver Investor Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159			Emerging Markets LLC		.OH.	.N/A.	Integrity Life Insurance Co.	Ownership.	.33.35	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159			Emerging Markets LLC		.OH.	.N/A.	National Integrity Life Insurance Co.	Ownership.	.16.88	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159			Emerging Markets LLC		.OH.	.N/A.	The Lafayette Life Insurance Co.	Ownership.	.26.22	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159			Emerging Markets LLC		.OH.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	.22.98	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5350091			Flat Apts. Investor Holdings, LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH.	.N/A.	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.	.N/A.	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.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0837	Western-Southern Group	.00003	31-1727947				Fort Washington Flexible Income LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership	.19.350	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00001	31-1727947				Fort Washington Flexible Income LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.9.670	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00002	31-1727947				Fort Washington Flexible Income LLC	.OH.	.N/A.	Western & Southern Financial Group, Inc.	Ownership	.25.230	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	.OH.	.N/A.	Western & Southern Financial Group, Inc.	Ownership	.99.990	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	98-1227949							Fort Washington Global Alpha Domestic Fund					
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington Global Alpha Master Fund LP	.OH.	.N/A.	LP	Ownership	.99.470	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	Columbus Life Insurance Co	Ownership	.31.420	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership	.5.970	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	National Integrity Life Insurance Co	Ownership	.5.970	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.1.590	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership	.40.370	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.25.900	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1301863							Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington Investment Advisors, Inc.	.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest II LP	.OH.	.N/A.	Fort Washington PE Invest III LP	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH.	.N/A.	Fort Washington PE Invest III LP	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH.	.N/A.	FIPEI IX GP, LLC	Ownership	.38.320	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH.	.N/A.	Fort Washington PE Invest IX	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH.	.N/A.	FIPEI IX GP, LLC	Ownership	.9.180	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH.	.N/A.	Fort Washington PE Invest IX-B	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH.	.N/A.	FIPEI IX GP, LLC	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH.	.N/A.	FIPEI V GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.45.790	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH.	.N/A.	FIPEI VI GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH.	.N/A.	Fort Washington PE Invest VI LP	Ownership	.35.470	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH.	.N/A.	FIPEI VII GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH.	.N/A.	Fort Washington PE Invest VII LP	Ownership	.30.990	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH.	.N/A.	FIPEI VIII GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.4.150	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH.	.N/A.	FIPEI VIII GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH.	.N/A.	Fort Washington PE Invest VIII-B	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH.	.N/A.	FIPEI X GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH.	.N/A.	FIPEI X GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH.	.N/A.	FIPEI X GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership	.87.620	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH.	.N/A.	FIPEI V GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership	.89.590	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH.	.N/A.	FIPEI V GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership	.6.700	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest VI LP	Ownership	.9.840	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest VII LP	Ownership	.5.410	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	FIPEI 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.	.N/A.	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**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	..OH.. N/A	Fort Washington PE Invest VII LP		Ownership	3.750	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	..OH.. N/A	Fort Washington PE Invest VIII LP		Ownership	3.180	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	..OH.. N/A	WIPERO 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.. N/A	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.. N/A	WIPERO III-B 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.. N/A	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.. N/A	WIPERO 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.. N/A	WIPERO IV-B 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.. N/A	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.. N/A	WIPERO IV-K GP, LLC		Ownership	0.500	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-1922641			Frontage Lodge Investor Holdings, LLC	..CO.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-1698272			WIPERI IX GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	20-4844372			WIPERI V GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-1073669			WIPERI VI GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	27-1321253			WIPERI VII GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	46-3584733			WIPERI VIII GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-0980611			WIPERI X GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3806561			WIPERO III GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	46-2895522			WIPERO III GP, LLC	..OH.. N/A	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.. N/A	WIS 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.. N/A	WIS 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.. N/A	Summerbrooke Holdings LLC		Ownership	52.920	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	43-2081325			Gerber Life Agency, LLC	..OH.. N/A	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.. N/A	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.. N/A	WIS 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.. N/A	WIS 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.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	45-3457194			GS Multi-family Galleria LLC	..TX.. N/A	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.. N/A	YT Crossing Holdings, LLC		Ownership	57.820	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3108420			Hearthview Praire Lake Apts LLC	..IN.. N/A	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.. N/A	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.. N/A	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.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	85-3569568			Jomax Holdings, LLC	..FL.. N/A	WIS 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.. N/A	WIS 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.. N/A	WIS 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.. N/A	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.. N/A	WIS Real Estate Holdings LLC		Ownership	74.250	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-3004899			Lenox Zionsville Inv. Holdings, LLC	..IN.. N/A	WSLR Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	27-230466			Leroy Glen Investment LLC	..OH.. N/A	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.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	35-2123483			LLIA, Inc.	..OH.. N/A	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.. N/A	WIS 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.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-3966673			Main Hospitality Holdings	..OH.. N/A	WIS 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.. N/A	WSLR Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-0732275			MC Investor Holdings, LLC	..AZ.. N/A	WIS 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.. N/A	WIS 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.. N/A	WIS 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.. N/A	WIS 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.. N/A	WSLR Holdings LLC		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	84-2984546			Nashville Hotel JV LLC	..TN.. N/A	WIS 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.. N/A	Integrity Life Insurance Co		Ownership	100.000	Western & Southern Mutual Holding Co	N		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	46-5030427			NE Emerson Edgewood, LLC		.IN.	.N/A.	The Lafayette Life Insurance Co	Ownership	60.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1024113			North Braeswood Meritage Holdings LLC		.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	02-0593144			North Pittsburg Hotel LLC		.PA.	.N/A.	WSALD NPH LLC	Ownership	37.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1427318			Northeast Cincinnati Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-2914674			NP Cranberry Hotel Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-5765100			Olathe Apt. Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1122741			One Kennedy Housing Investor Holdings, LLC		.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1338187			OTR Housing Associates LP		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1553387			Overland Apartments Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-2026987			Park Boulevard Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2515872			Patterson at First Investor Holdings, LLC		.OH.	.N/A.	Integrity Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		.GA.	.N/A.	The Western & Southern Life Insurance Co	Ownership	41.90	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		.GA.	.N/A.	Western-Southern Life Assurance Co	Ownership	22.34	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1659568			Pleasanton Hotel Investor Holdings LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3167828			Prairie Lakes Holdings, LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2464002			Prairie Path Apts. Inv. Holdings, LLC		.IL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	41-3147951			Premium Residential Real Estate Fund II, LP		.NY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	2.50	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1507720			Price Willis Lodging Holdings, LLC		.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	34-1998937			Queen City Square LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	99.75	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	52-2096076			Race Street Dev Ltd		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC		.AL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-3614873			Raleigh Hotel Holding Co., LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-3851930			Rancho Presidio Land Partners, LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC		.IL.	.N/A.	The Western & Southern Life Insurance Co	Ownership	99.99	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-2188516			Revel Investor Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC		.CO.	.N/A.	Ridgegate Holdings, LLC	Ownership	52.92	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1286981			Russell Bay Investor Holdings, LLC		.NV.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2260159			San Tan Investor Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1617717			Settlers Ridge Robinson Investor Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-3564950			Seventh & Culvert Garage LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1554676			Shelbourne Campus Properties LLC		.KY.	.N/A.	Shelbourne Holdings, LLC	Ownership	52.92	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1944856			Shelbourne Holdings, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-4354663			Siena Investor Holding, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	69.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2295656			Sixth and Saratoga NW, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-2930953			Skye Apts Investor Holdings, LLC		.MN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-1328558			Skyport Hotel LLC		.KY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1553152			Sonterra Legacy Investor Holding, LLC		.OH.	.N/A.	2014 San Antonio Trust Agreement	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2948287			South Kirkman Apt. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-2306231			Southside Tunnel Apts. Investor Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-2922655			SP Charlotte Apts. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1827381			Stony Investor Holdings, LLC		.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3538359			Stout Metro Housing Holdings LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-2348581			Summerbrooke Holdings LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-4291356			Sundance Laftronera Holdings LLC		.TX.	.N/A.	The Western & Southern Life Insurance Co	Ownership	62.72	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2672383			Tamiami Senior Inv. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	65242			The Lafayette Life Insurance Co		.OH.	.N/A.	Western & Southern Financial Group, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	70483			The Western & Southern Life Insurance Co		.OH.	.UDP.	Western & Southern Financial Group, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2399724			Three Choopt AA Inv. Holdings, LLC		.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3418626			Timacuan Apt. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	31-1394672			Touchstone Advisors, Inc.		.OH.	.DS.	IFS Financial Services, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-6046379			Touchstone Securities, Inc.		.NE.	.DS.	IFS Financial Services, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-5098714			Trevi Apartment Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	29.840	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP		.OH.	.N/A.	Tri-State Ventures II, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	12.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP		.OH.	.N/A.	Tri-State Ventures, LLC	Ownership.	0.630	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542563			Tri-State Ventures II, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788428			Tri-State Ventures, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC		.OH.	.N/A.	Integrity Life Insurance Co.	Ownership.	14.810	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC		.OH.	.N/A.	National Integrity Life Insurance Co.	Ownership.	14.810	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC		.OH.	.N/A.	The Lafayette Life Insurance Co.	Ownership.	29.630	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC		.OH.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	40.740	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1653922			Union Centre Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	25.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-2679115			University Shades Inv. Holdings,LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-4132070			Vernazza Housing Investor Holdings,LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-2226959			View High Apts Investor Holdings, LLC		.MO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	36-4107014			Vinings Trace		.OH.	.N/A.	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.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	25.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1665321			W Apt. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-0846576			W&S Brokerage Services, Inc.		.OH.	.DS.	Western-Southern Life Assurance Co.	Ownership.	100.00	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.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-1744878			Warm Springs Apt. Holdings, LLC		.NV.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1413821			Western & Southern Agency, Inc.		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732404			Western & Southern Financial Group, Inc.		.OH.	.U/P.	Western & Southern Mutual Holding Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	06-1804434			Western & Southern Investment Holdings LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732405			Western & Southern Mutual Holding Co.		.OH.	.U/P.	Western & Southern Mutual Holding Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	92622	31-1000236		Western-Southern Life Assurance Co.		.OH.	.RE.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732344			Windsor Hotel LLC		.CT.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	25.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-4930979			WL Apartments Holdings, LLC		.OH.	.N/A.	2017 Houston Trust Agreement	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1317879			Wright Exec Hotel LTD Partners		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	60.490	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-1182451			WS Airport Exchange GP LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	74.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-2820067			WS CEH LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1303229			WS County Place GP LLC		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	90.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-0998084			WS Lookout JV LLC		.KY.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	06-1804432			WS Real Estate Holdings LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-1515960			WSA Commons LLC		.GA.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	33-1058916			WSALD NPH LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP		.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	95.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843748			WSLR Birmingham		.AL.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC		.TX.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC		.CT.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	24.490	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843962			WSLR Skyport LLC		.KY.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	

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.

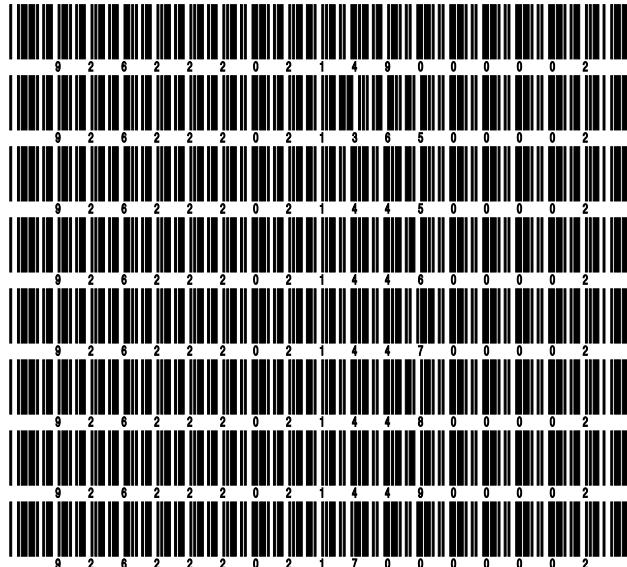
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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



STATEMENT AS OF JUNE 30, 2021 OF THE Western-Southern Life Assurance Company  
**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

**SCHEDULE A - VERIFICATION**

Real Estate

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

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

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,964,024,430	1,393,920,776
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	398,228,764	357,418,133
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	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	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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,838,512,491	12,441,466,315
2. Cost of bonds and stocks acquired	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
<b>BONDS</b>								
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
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	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	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	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

SI02

**SCHEDULE DA - PART 1**

Short-Term Investments

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

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	46,111,984	111,819,871
2. Cost of short-term investments acquired .....	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 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	204,632,444	279,104,976
2. Cost of cash equivalents acquired .....	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
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>298,909,122</b>	<b>204,632,444</b>

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

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

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

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location City		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
0001220	Washington		DC		.09/26/2019	4.750	0	6,142,039	86,400,000
0001243	Ellettsville		IN		.04/15/2021	3.400	34,000,000	0	51,200,000
0001245	Clarksville		TN		.04/13/2021	3.400	31,000,000	0	40,800,000
0001246	Maryville		TN		.06/17/2021	3.580	41,451,000	0	57,000,000
0001247	Augusta		GA		.06/24/2021	3.400	34,450,000	0	53,800,000
0599999. Mortgages in good standing - Commercial mortgages-all other							140,901,000	6,142,039	289,200,000
0899999. Total Mortgages in good standing							140,901,000	6,142,039	289,200,000
1699999. Total - Restructured Mortgages							0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0
3299999. Total - Mortgages in the process of foreclosure							0	0	0
3399999 - Totals							140,901,000	6,142,039	289,200,000

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location City		3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	City	State						8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value						
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	0	
0199999. Mortgages closed by repayment							22,295,698	0	0	0	0	0	0	21,945,430	.21,945,430	0	0	0	
0001094	Fremont	CA			.08/17/2001		730,470	0	0	0	0	0	0	0	.243,475	0	0	0	0
0001151	Lorton	VA			.09/28/2009		12,816,526	0	0	0	0	0	0	0	.567,845	0	0	0	0
0001163	Cranberry Township	PA			.10/01/2011		9,152,043	0	0	0	0	0	0	0	.50,812	0	0	0	0
0001166	Puyallup	WA			.02/24/2012		13,717,287	0	0	0	0	0	0	0	.228,220	0	0	0	0
0001173	American Canyon	CA			.11/14/2012		31,629,104	0	0	0	0	0	0	0	.313,107	0	0	0	0
0001177	South Attleboro	MA			.07/22/2013		43,074,436	0	0	0	0	0	0	0	.276,277	0	0	0	0
0001178	Lorton	VA			.09/18/2013		6,218,799	0	0	0	0	0	0	0	.55,609	0	0	0	0
0001179	Houston	TX			.10/10/2013		18,328,662	0	0	0	0	0	0	0	.200,638	0	0	0	0
0001182	Raleigh	NC			.11/14/2014		23,902,667	0	0	0	0	0	0	0	.109,120	0	0	0	0
0001183	Roseville	CA			.11/20/2014		2,383,452	0	0	0	0	0	0	0	.30,191	0	0	0	0
0001184	Greenville	SC			.12/11/2014		12,902,443	0	0	0	0	0	0	0	.82,772	0	0	0	0
0001187	Newport	KY			.03/17/2015		44,050,931	0	0	0	0	0	0	0	.204,673	0	0	0	0
0001188	Cincinnati	OH			.10/02/2015		20,194,671	0	0	0	0	0	0	0	.98,620	0	0	0	0
0001189	Cincinnati	OH			.10/02/2015		9,438,042	0	0	0	0	0	0	0	.56,919	0	0	0	0
0001190	Cincinnati	OH			.10/02/2015		39,193,302	0	0	0	0	0	0	0	.233,183	0	0	0	0
0001191	Greenville	SC			.12/07/2015		24,558,140	0	0	0	0	0	0	0	.117,820	0	0	0	0
0001192	Round Rock	TX			.12/18/2015		14,707,015	0	0	0	0	0	0	0	.64,073	0	0	0	0
0001193	Santa Monica	CA			.06/30/2016		22,295,698	0	0	0	0	0	0	0	.176,021	0	0	0	0
0001195	Indianapolis	IN			.06/15/2017		32,276,530	0	0	0	0	0	0	0	.137,481	0	0	0	0
0001196	Apex	NC			.09/21/2017		13,210,698	0	0	0	0	0	0	0	.67,614	0	0	0	0
0001197	Bel Air	MD			.12/12/2017		48,196,119	0	0	0	0	0	0	0	.207,390	0	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 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
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	0	21,945,430	29,324,316	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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	1F	12/03/2018		0	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	JL	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 BPSOFII Structured Note	Wilmington	DE	Benefit Street Partners BPSOFII 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		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 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporar- y Capital- ized Deferred Interest and Other	12 Capita- lized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
000000-00-0	Boston Capital Aff. Housing 17.39% MEMBERSHIP INTEREST	Boston	MA	Cash Return	06/29/2006	04/30/2021	5,007,239					0	0	139,910	139,910		0	0	0	0
	LIMITED LIABILITY COMPANY											0	0				0	0	0	0
000000-00-0	Boston Capital Intermediate Term Income Fund 31.87% MEMBERSHIP INTEREST	Boston	MA	Cash Return	06/29/2006	04/30/2021	1,989,478					0	0	1,870,954	1,870,954		0	0	0	0
	LIMITED LIABILITY COMPANY											0	0				0	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	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	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	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	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	0	804,188
Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Partners 11		04/01/2018	04/29/2021	696,134	0	0	0	0	0	0	696,134	696,134	0	0	0	0	1,020,133
Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	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	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	0	277,001

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

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempor- ary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		.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-CF-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
<b>0599999. Subtotal - Bonds - U.S. Governments</b>					12,550,480		12,622,329	4,660	<b>XXX</b>
03846J-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-CP-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
<b>1099999. Subtotal - Bonds - All Other Governments</b>					11,066,775		11,200,000	10,358	<b>XXX</b>
30320M-AH-4	FRESB MultiFamI 2021SB86e Pas 2021-SB86 X1 0.471% 03/25/41		.05/13/2021	WELLS FARGO	3,500,000		.0	.20,592	1.A
31364G-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		.06/01/2021	Interest Capitalization	14,298		.14,298	.0	1.A
313684-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		.06/01/2021	Interest Capitalization	35,030		.35,030	.0	1.A
3137BD-4R-4	FHMS FHR 4384 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 K133 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	FHMC 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.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
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>					44,250,486		143,632,510	127,219	<b>XXX</b>
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-AP-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 ACREDIT FFLCA/PCA STRUCTURED NOTE 3.375% 06/15/36		.06/08/2021	PIPER JAFFRAY	10,000,000		.10,000,000	.0	2.B FE
03151A-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
03952A-AA-1	ARCHES BUYER INC 4.250% 06/01/28		.05/18/2021	GOLDMAN SACHS	473,561		.482,000	.9,446	4.B FE
05493H-AC-9	BBCMS 2021-AGW XCP 0.402% 06/15/36		.06/18/2021	BARCLAYS	250,096		.64,960,000	.0	2.C FE
05493H-AG-0	BBCMS 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
056010-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		.83,044,140	.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-UBS6 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	2,992,120		.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	CGCMT 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 Commer2017P8 0.000% 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 A2II 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
267475-AD-3	DYCOM INDUSTRIES INC 4.500% 04/15/29		.06/29/2021	BANK OF AMERICA SEC	2,015,000				.22,500
33939H-AA-7	FLEX INTERMEDIATE HOLDING CO 3.363% 06/30/31		.05/24/2021	RBC/DAIN	19,999,400	20,000,000			.0
36253P-AE-2	GSMS 2017-GSP XA 1.176% 05/10/50		.05/04/2021	BREAN CAPITAL LLC	569,510	0			.1,688
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
36262L-AB-6	GS Mortgage-Back2021P6 Utilities 2021-P6 A2 2.500% 11/25/51		.06/15/2021	GOLDMAN SACHS	30,356,250	30,000,000			.3,800
36264Y-AA-8	GSMS 2021-ROSS A 1.232% 05/15/26		.05/14/2021	GOLDMAN SACHS	7,000,000	7,000,000			.0
36264Y-AE-0	GSMS 2021-ROSS B 1.682% 05/15/26		.05/14/2021	GOLDMAN SACHS	5,000,000	5,000,000			.0
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
451102-CA-3	ICAHN ENTERPRISES/FIN 4.375% 02/01/29		.05/26/2021	Various	4,872,500	5,000,000			.78,021
45258L-AA-5	IMOLA MERGER CORP 4.750% 05/15/29		.04/01/2021	Various	9,985,350	9,969,000			.0
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
46284V-AN-1	IRON MOUNTAIN INC 4.500% 02/15/31		.05/26/2021	CREDIT AGRICOLE SECURITIES	996,250	1,000,000			.12,875
46592N-AC-0	JPMorgan Mortg2021 2021-7 A3 2.500% 11/25/51		.05/24/2021	J P MORGAN SEC	25,417,969	25,000,000			.45,139
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
46617F-AA-2	321 Research 20131A s LLC 2013-1A A 3.220% 04/15/67		.05/27/2021	AMHERST SECURITIES GROUP	2,317,318	2,158,468			.2,896
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		.05/21/2021	BARCLAYS	1,012,490	.945,700			.3,183
48123V-AG-9	J2 GLOBAL INC 4.625% 10/15/30		.06/01/2021	Various	10,252,772	10,000,000			.56,133
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
55281F-AN-0	MCFCL 2017-3A AR 1.804% 07/20/33		.05/26/2021	NATIXIS SECURITIES	12,500,000	12,500,000			.0
55354G-AH-3	MSCI INC 4.000% 11/15/29		.06/16/2021	Various	437,683	.418,000			.1,388
55354G-AK-6	MSCI INC 3.625% 09/01/30		.06/07/2021	Various	169,505	.167,000			.1,642
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		.05/24/2021	MORGAN STANLEY HI-YLD	740,665	.710,000			.3,078
59980M-AL-5	MCMLT 2018-2 B2 3.750% 05/25/58		.05/06/2021	PERFORMANCE TRUST CAPITAL	4,539,872	4,590,075			.4,303
59980M-AL-5	MCMLT 2018-2 B2 3.750% 05/25/58		.06/01/2021	Interest Capitalization	0	0			.0
626738-AB-5	MURPHY OIL USA INC 3.750% 02/15/31		.05/27/2021	Various	4,386,525	.4,499,000			.56,134
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		.04/06/2021	J P MORGAN SEC	402,363	.300,000			.7,315
651290-AR-9	NEWFIELD EXPLORATION CO 5.375% 01/01/26		.04/21/2021	BARCLAYS	643,940	.577,000			.9,330
65246P-AA-9	NewRez Warehouse2021 2021-1 A 0.846% 05/25/55		.04/29/2021	BANK OF AMERICA SEC	20,000,000	20,000,000			.0
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
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		.06/17/2021	Various	429,291	.436,000			.2,417
81105D-AA-3	SCRIPPS ESCROW II INC 3.875% 01/15/29		.06/29/2021	Various	8,884,053	.9,031,000			.164,846
842400-HE-6	SOUTHERN CAL EDISON 0.360% 06/13/22		.06/09/2021	CITIGROUP GLOBAL MKTS	5,600,000	.5,600,000			.0
853496-AG-2	STANDARD INDUSTRIES INC 4.375% 07/15/30		.06/02/2021	Various	4,052,500	.4,000,000			.65,868
87226V-AD-8	TCF Auto Receiva2016PT1Aer Tru 2016-PT1A D 4.200% 04/15/24		.04/26/2021	WELLS FARGO	5,128,800	.5,120,000			.7,765
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
87241F-AB-8	TCW Direct Lending Secured B Note 4.676% 06/22/29		.06/14/2021	Various	631,579	.631,579			.0
87241F-AC-6	TCW Direct Lending Subordinated Note 0.000% 06/18/29		.06/14/2021	Various	421,053	.421,053			.0
87264A-BF-1	T-MOBILE USA INC 3.875% 04/15/30		.05/18/2021	Tax Free Exchange	666,821	.650,000			.0
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
87303*-AA-9	THL Credit 5.000% 12/03/24		.04/28/2021	Various	375,253	.375,253			.0
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
89177W-AE-9	TPMT 2019-MH B1 3.750% 11/25/58		.04/28/2021	BMO CAPITAL MARKETS CORP	1,073,953	.1,050,000			.3,172
89178B-AC-8	TPMT 2019-4 M1 3.500% 10/25/59		.06/24/2021	BARCLAYS	16,096,875	15,000,000			.39,375
92343E-AM-4	VERISIGN INC 2.700% 06/15/31		.05/24/2021	J P MORGAN SEC	9,971,200	10,000,000			.0
92337E-AG-9	WFRBS 2018-C11 B 3.714% 03/15/45		.04/14/2021	WELLS FARGO	573,125	.560,000			.867
95001R-AC-3	WFCM 2018-C4 D 3.000% 01/15/52		.06/28/2021	CITIGROUP GLOBAL MKTS	12,047,852	13,000,000			.31,417
95001T-BH-7	WFMS 2019-1 B1 4.024% 11/25/48		.06/01/2021	Interest Capitalization	10,575	.10,575			.0
95058X-AL-2	WEN 2021-1A A2II 2.775% 06/15/51		.06/15/2021	GUGGENHEIM CAPITAL MARKETS	30,000,000	30,000,000			.0
959802-BA-6	WESTERN UNION CO-II/I 2.750% 03/15/31		.06/15/2021	BARCLAYS	8,370,005	.8,433,000			.63,130
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		.05/18/2021	SUMRIDGE PARTNERS	434,156	.421,000			.6,110
98920M-AA-0	Zaxby's Funding 2021A 2021-1A A2 3.238% 07/30/51		.05/27/2021	BARCLAYS	33,500,000	33,500,000			.0
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
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
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
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
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
032523-AB-8	ANADOLU EFES 3.375% 06/29/28	D.	.06/22/2021	CITIGROUP GLOBAL MKTS	9,923,000	10,000,000			.0

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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 2.09% 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 2.998% 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 Commerc2021FL2 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 Commerc2021FL2 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 .....
89680Y-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 .....
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>818,444,562</b>	<b>1,049,147,542</b>	<b>1,826,969</b>	<b>XXX</b>
29273V-AM-2	ENERGY TRANSFER EQUITY LP 7.125% 05/15/30		.04/05/2021	Tax Free Exchange .....		<b>4,550,000</b>	<b>4,550,000</b>	<b>.126,073</b>	<b>3.B FE .....</b>
<b>4899999. Subtotal - Bonds - Hybrid Securities</b>						<b>4,550,000</b>	<b>4,550,000</b>	<b>.126,073</b>	<b>XXX</b>
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	A1 AQUA MERGER SUB INTL TL B 1L 12/23/23		.04/05/2021	Various .....	.497,487		.497,487	.0	4.B FE .....
29481P-AH-4	ERESARCH 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 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	Careisticm TL 1L 01/22/28		.04/01/2021	BMO CAPITAL MARKETS CORP .....	.724,803		.723,000	.0	4.B FE .....
68621X-AE-3	ORGANAN & 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 .....
G5080A-AF-9	ZJAZZ ACQUISITION INC TL B 1L 04/22/28		.04/22/2021	BANK of AMERICA SEC .....	.663,665		.667,000	.0	3.C FE .....
G9368P-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-EE-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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
N2820E-AD-0	EG AMERICA LLC TL B 1L 03/10/26		.04/01/2021	BARCLAYS	.498,750		.500,000		.0 4.C FE
LX1956-16-0	ICON LUXEMBOURG SARL TL B 1L 07/01/28	C.	.06/16/2021	CITIBANK	.796,541		.800,544		.0 3.A FE
02376C-BJ-3	ADVANTAGE LOYALTY IP TL 1L 04/20/28	C.	.04/01/2021	BARCLAYS	.983,558		1,000,000		.0 3.B FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C.	.04/01/2021	Various	1,488,750		1,490,000		.0 4.C FE
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L 05/03/28	C.	.04/01/2021	DEUTSCHE BANK	.995,000		1,000,000		.0 3.C FE
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C.	.05/26/2021	JPM FUNDS RECAP	.498,750		.500,000		.0 3.C FE
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	XXX	XXX	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 INC		.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-IV/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-IV/I		.06/28/2021	INSTINET	.1,493,000		147,605		.0
75513E-10-1	RAYTHEON CO RAYTECHON		.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
31337#-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
34918#-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		.85,546,406		.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
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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value											
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		06/01/2021	Paydown .....		160	.160	.173	.169	0	(9)	0	(9)	0	.160	.0	.0	.0	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
	Government National Mortgage Association A G2 MA2466																								
36179Q-W3-1	2.125% 12/20/44		06/01/2021	Paydown .....		2,010	.2,010	.2,042	.2,039	0	(29)	0	(29)	0	.2,010	.0	.0	.0	.0	.0	.0	.0	.0	.0	
36203N-2U-1	GNMA GN 354587 7.500% 05/15/23		06/01/2021	Paydown .....		179	.179	.164	.174	0	5	0	5	0	.179	.0	.0	.0	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
36204R-HZ-7	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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
36205R-4A-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	.0	.0	.0	.0	.0	.0	
36206J-J6-2	GNMA 30 YR GN 412583 7.500% 04/15/26		06/01/2021	Paydown .....		223	.223	.216	.219	0	4	0	4	0	.223	.0	.0	.0	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
36206M-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	.0	.0	.0	.0	.0	.0	
36206H-BG-3	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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
36207J-DZ-3	GNMA 30 YR GN 431320 7.500% 09/15/26		06/01/2021	Paydown .....		865	.865	.868	.865	0	0	0	0	0	.865	.0	.0	.0	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
36207U-D8-8	GNMA 30 YR GN 441217 7.500% 11/15/26		06/01/2021	Paydown .....		274	.274	.275	.275	0	0	0	0	0	.274	.0	.0	.0	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
36209C-GZ-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	.0	.0	.0	.0	.0	.0	
36209G-6M-2	GNMA 478766 7.500% 11/15/29		06/01/2021	Paydown .....		150	.150	.149	.149	0	1	0	1	0	.150	.0	.0	.0	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
36210A-D9-5	GNMA 30 YR GN 503717 6.500% 05/15/29		06/01/2021	Paydown .....		212	.212	.211	.211	0	1	0	1	0	.212	.0	.0	.0	.0	.0	.0	.0	.0	.0	
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	.0	.0	.0	.0	.0	.0	
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		06/01/2021	Paydown .....		1,227	.1,227	.1,225	.1,236	0	(9)	0	(9)	0	.1,227	.0	.0	.0	.0	.0	.0	.0	.0	.0	
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							

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and SVO Administrative Symbol		
.383788-RJ-0	GNR 2012-35 B 4.28% 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	0	1,501	11/16/2043	1.A
.383788-TK-5	GNR 2012-53 10 1.07% 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 10 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 10 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 10 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 10 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-5P-2	GNR 2015-9 10 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 10 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	581	01/16/2048	1.A	
.38378X-SH-5	GNR 2014-143 10 0.559% 02/16/44		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 1B 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 10 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 10 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 10 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 10 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 10 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-4	GNR 2016-72 10 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-IM-4	GNR 2016-86 10 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 H1 4.00% 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 10 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 3.00% 12/20/50		06/01/2021	Redemption	100,000				.47,076	.0			(.47,076)		(.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			208,333		208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	0	116	05/15/2024	1.A
.690353-3C-9	DFC AGENCY DEBENTURES 0.040% 05/15/24		05/15/2021			113,636		113,636	113,636	113,636	0	0	0	0	0	113,636	0	0	0	0	.63	05/15/2024	1.A
.690353-4F-1	DFC AGENCY DEBENTURES 0.050% 09/20/27		06/20/2021			214,286		214,286	214,286	214,286	0	0	0	0	0	214,286	0	0	0	0	.110	09/20/2027	1.A
.690353-4W-4	DFC AGENCY DEBENTURES 0.050% 06/20/27		06/20/2021			99,9999		165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	0	.85	06/20/2027	1.A
.690353-M8-7	DFC 0.020% 02/15/28		05/15/2021			280,556		280,556	280,556	280,556	0	0	0	0	0	280,556	0	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			175,439		175,439	175,439	175,439	0	0	0	0	0	175,439	0	0	0	0	.91	06/15/2024	1.A
.690353-XQ-5	DFC VRDN 0.030% 07/15/25		04/15/2021			166,667		166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	0	.99	07/15/2025	1.A
.90376P-AB-7	INT DEV FIN CORP 0.050% 04/20/35		04/20/2021			24,500		24,500	24,500	24,500	0	0	0	0	0	24,500	0	0	0	0	.14	04/20/2035	1.A
.90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 1.900% 01/20/35		04/20/2021			100,980		100,980	100,980	100,980	0	0	0	0	0	100,980	0	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	0	1,783,434	0	(121,098)	(121,098)	(121,098)	22,562	08/15/2050	1.A	
05999999. Subtotal - Bonds - U.S. Governments						4,222,098		4,559,762	7,862,500	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	700,000	0	(19,250)	(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	0	190,999	0	(5,999)	(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	0	0	0	0	0	1,000,000	0	.66,000	.66,000	.66,000	34,728	02/20/2024	3.C FE	
10999999. 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	40,751	45,757	XXX	XXX
.041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/01/2021			33,943		33,943	.33,943	0	0	0	0	0	33,943	0	0	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			523,878		523,878	523,878	0	0	0	0	0	523,878	0	0	0	0	0	7,085	08/01/2049	1.A FE
.196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 08/01/50		05/03/2021			25,000		25,000	.26,404	0	0	(1,250)	0	0	25,000	0	0	0	0	0	500	05/01/2050	1.A FE

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## 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 CUSIP Ident- ification	2 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	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol		
															11	12	13	14	15									
199097-HQ-2	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT		05/15/2021	Redemption	100,000																							
..30316K-AE-1	FRESB 2020-S878 X1	1.175%	06/25/40	Paydown	0																							
..30318C-AJ-6	FRESB 2021-SB 82 X1	1.136%	10/25/40	Paydown	(62,701)																							
	FRESB Multifam 12021SB86ge Pas	2021-SB86 X1																										
..30320M-AH-4	0.471% 03/25/41		06/01/2021	Paydown	0																							
..30320W-AR-0	FRESB 2021-SB84 X1	0.672%	01/25/41	Paydown	19,561																							
..30711X-CB-8	CAS 2016-C02 1M	6.092%	09/25/28	Paydown	1,994,038																							
..30711X-CB-8	CAS 2016-C02 1M2	6.092%	09/25/28	Paydown	27,606																							
..31283G-LL-9	FHLMC FG G00331	7.000%	12/01/24	Paydown	326																							
..31288J-AH-9	FGLMC FG C79008	5.500%	05/01/33	Paydown	1,132																							
..3128F7-N6-7	FHLMC FG D67613	7.000%	01/01/26	Paydown	603																							
..3128F7-N9-1	FHLMC FG D67616	7.000%	01/01/26	Paydown	202																							
..3128F8-AY-8	FHLMC FG D68123	7.000%	02/01/26	Paydown	14,517																							
..3128F8-BH-4	FHLMC FG D68140	7.000%	02/01/26	Paydown	17,367																							
..3128F8-CA-8	FHLMC FG D68165	7.000%	02/01/26	Paydown	1,086																							
	FREDDITEMAC STRIP	270 FHS	270 300	3.000%																								
..3128HX-II7-6	08/15/42		06/01/2021	Paydown	468,735																							
..3128MC-F2-6	FGLMC FG G13585	4.500%	05/01/24	Paydown	50,100																							
..3128MC-FB-6	FGLMC FG G13562	4.500%	05/01/24	Paydown	17,247																							
..3128PT-AB-6	FG FG C91718	3.000%	08/01/33	Paydown	830,924																							
..3128PT-QA-4	FG FG C91349	4.500%	12/01/30	Paydown	161,459																							
..3128PP-MF-7	FGLMC J10358	4.500%	07/01/24	Paydown	30,428																							
..3128PP-MJ-9	FGLMC J10361	4.500%	07/01/24	Paydown	7,924																							
..3128PQ-OX-2	FGLMC J1370	4.000%	12/01/24	Paydown	29,310																							
..3128PP-LS-6	FG FG J12137	4.500%	05/01/25	Paydown	16,438																							
..3128PR-V8-9	FG FG J12439	4.500%	06/01/25	Paydown	27,830																							
..3128PR-YD-5	FG FG J12505	4.500%	07/01/25	Paydown	22,857																							
..3128PT-6X-2	FG FG J14486	3.000%	02/01/26	Paydown	202,242																							
..3128QP-LV-2	FHLMC FH 1B7189	2.947%	03/01/36	Paydown	345																							
..3128S4-DY-0	FHARM FH 100119	2.547%	09/01/36	Paydown	1,657																							
..312914-6X-7	FHLMC-GNNA FH 7 B	0.996%	04/25/23	Paydown	556																							
..31293T-HV-2	FHLMC FG C29244	7.000%	07/01/29	Paydown	1,250																							
..31300L-CF-2	FHARM FH 848170	2.224%	12/01/39	Paydown	2,986																							
..31326T-DZ-5	FG FG U80120	3.500%	12/01/32	Paydown	309,194																							
..31326T-H3-2	FG FG U80250	3.500%	03/01/33	Paydown	393,246																							
..31326T-LE-3	FG FG U80325	3.500%	05/01/33	Paydown	347,638																							
..3132H5-K5-1	FG FG U90316	4.000%	10/01/42	Paydown	64,170																							
..3132H7-BY-9	FG FG U90054	4.000%	06/01/43	Paydown	797,436																							
..3132H7-C4-4	FG FG U90090	4.000%	10/01/42	Paydown	792,669																							
..3132J2-2X-0	FG FG K90790	3.000%	07/01/33	Paydown	493,118																							
..3132J2-2X-0	FGLMC FG 040134	3.500%	04/01/46	Paydown	584,573																							
..3132X5-BQ-2	FGLMC FG 050046	3.500%	08/01/47	Paydown	1,406,740																							
..31335G-LP-8	FHLMC FG C80334	7.500%	08/01/25	Paydown	317																							
..31335G-LQ-6	FHLMC FG C80335	7.000%	08/01/25	Paydown	577																							
..31335G-LZ-3	FHLMC FG C80344	7.500%	09/01/25	Paydown	176																							
..31335G-MM-3	FHLMC FG C80396	7.000%	04/01/26	Paydown	505																							
..31335P-GV-1	FHLMC FG G80212	6.875%	07/20/23	Paydown	8,673																							
..3133TA-ZY-1	7.270% 08/25/28		06/01/2021	Paydown	602																							
..31349U-B5-6	FHARM FH 782760	2.495%	11/01/36	Paydown	849																							
..31364P-P8-5	FNR 2012-120 AH	2.500%	02/25/32	Paydown	166,730																							

## 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 CUSIP Ident- ification	2 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	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.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	0	(6,473)	0	961,121	0	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	0	(3)	0	227	0	0	0	0	6	09/01/2035	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	0	(515)	0	40,298	0	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	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	0	(1)	0	447	0	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	0	(2)	0	1,469	0	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	0	3	09/01/2025	1.A	
.31379Q-VC-8	FNMA FN 426507 6.000% 01/01/23		06/01/2021	Paydown .....	200	200	207	201	0	(1)	0	0	(1)	0	200	0	0	0	0	5	01/01/2023	1.A
.3137A7-4A-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	0	(357)	0	434,856	0	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	193,659	0	(8,447)	0	0	(8,447)	0	185,212	0	0	0	0	3,448	12/15/2040	1.A
.3137AF-PB-2	FHR FHR 3918 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	0	(41,815)	0	2,223,226	0	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	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	0	(12,089)	0	0	0	0	0	7,653	03/25/2022	1.A	
.3137AV-XP-7	FHFR FHMS K022 X1 1.296% 07/25/22		06/01/2021	Paydown .....	0	0	6,577	914	0	(914)	0	0	(914)	0	0	0	0	0	340	07/25/2022	1.A FE	
.3137B1-ZD-7	FHR 4202 QA 1.500% 07/15/42		06/01/2021	Paydown .....	74,667	74,667	69,551	72,170	0	2,497	0	0	2,497	0	74,667	0	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	0	3,304	0	749,447	0	0	0	0	9,500	10/15/2040	1.A
.3137B8-G5-5	FHMS K037 X1 1.100% 01/25/24		06/01/2021	Paydown .....	0	0	13,839	0	0	(13,839)	0	0	(13,839)	0	0	0	0	0	1,495	01/25/2024	1.A	
.3137BC-GT-0	FHR FHR 4361 IV 3.500% 05/15/44		06/01/2021	Paydown .....	385,910	385,910	382,940	384,578	0	1,331	0	0	1,331	0	385,910	0	0	0	0	5,462	05/15/2044	1.A
.3137BD-CX-2	FHMS K039 X1 0.830% 07/25/24		06/01/2021	Paydown .....	0	0	7,477	6,797	0	(6,797)	0	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	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	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	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	0	(13,212)	0	0	0	0	0	1,362	11/25/2025	1.A	
.3137BN-GH-2	FHMS K053 X1 1.020% 12/25/25		06/01/2021	Paydown .....	0	0	11,200	9,379	0	(10,321)	0	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	0	(30,039)	0	0	0	0	0	2,523	08/25/2026	1.A FE	
.3137BS-RG-0	FHMS K059 X1 0.420% 09/25/26		06/01/2021	Paydown .....	0	0	24,752	23,709	0	(23,709)	0	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	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	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	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	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	0	(6)	0	206	0	0	0	0	6	09/01/2027	1.A
.31380V-P6-1	FNMA FN 454145 6.500% 11/01/28		06/01/2021	Paydown .....	672	672	676	673	0	(1)	0	0	(1)	0	672	0	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	0	2	0	237	0	0	0	0	6	05/01/2029	1.A
.31384D-PA-4	FNMA FN 520711 7.500% 11/01/29		06/01/2021	Paydown .....	3,207	3,207	3,205	3,200	0	6	0	0	6	0	3,207	0	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	0	140	0	2,407	0	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	0	(1)	0	747	0	0	0	0	24	05/01/2030	1.A
.31385B-Y9-3	FNMA FN 539936 7.500% 05/01/30		06/01/2021	Paydown .....	416	416	416	411	0	4	0	0	4	0	416	0	0	0	0	13	05/01/2030	1.A
.31385J-JC-3	FNMA FN 545793 6.500% 07/01/32		06/01/2021	Paydown .....	10,816	10,816	10,823	10,809	0	7	0	0	7	0	10,816	0	0	0	0	290	07/01/2032	1.A
.31385K-K4-9	FNMA FN 545819 7.000% 07/01/32		06/01/2021	Paydown .....	7,732	7,732	7,734	7,723	0	8	0	0	8	0	7,732	0	0	0	0	224	07/01/2032	

## 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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
											11	12	13	14	15 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)								
.3138MR-Y8-8	FN FN AC9734 3.500% 01/01/33		06/01/2021	Paydown .....		.57,977	.57,977	.61,999	.61,266	0	(3,289)	0	(3,289)	0	0	.57,977	0	0	0	.950	01/01/2033	1.A	
.3138W5-22-0	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	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	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	0	.2,530,394	0	0	0	.35,576	05/01/2045	1.A	
.3138WII-H-TV-4	FN 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	0	.341,674	0	0	0	.6,046	08/01/2046	1.A	
.313900-03-2	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	0	.589	0	0	0	.11	01/01/2040	1.A	
.31392V-NO-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	0	.7,045	0	0	0	.171	09/15/2032	1.A	
.31393A-S4-0	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	0	.47,328	0	0	0	.1,225	04/25/2043	1.B FE	
.31393E-LQ-0	FNW 2003-W12 A4 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%																							
.31393G-3L-6	12/15/32		06/01/2021	Paydown .....		.53,203	.53,203	.49,422	.51,495	0	.1,708	0	.1,708	0	0	.53,203	0	0	0	.1,182	12/15/2032	1.A	
.31393U-A6-0	FNW 2003-W19 A7 5.620% 11/25/33		06/01/2021	Paydown .....		.69,043	.69,043	.74,270	.71,531	0	(2,487)	0	(2,487)	0	0	.69,043	0	0	0	.1,610	11/25/2033	1.A	
.31393W-VF-3	FHR 2633 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	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	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	0	.531,694	0	0	0	.9,478	11/15/2033	1.A	
.31394R-JY-6	FGLMC 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	0	.113,079	0	0	0	.2,440	02/15/2034	1.A	
.31394R-VW-6	FGLMC 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	0	.57,958	0	0	0	.1,293	03/15/2034	1.A	
.313960-6F-6	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	0	.174,602	0	0	0	.3,715	09/25/2039	1.A	
.313960-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2021	Paydown .....		.306	.306	.319	.310	0	(.4)	0	(.4)	0	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	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	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	0	.167,523	0	0	0	.2,793	06/15/2024	1.A	
.31398F-KA-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	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	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	0	.32,415	0	0	0	.600	10/15/2029	1.A	
.31398K-XT-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	0	.125,400	0	0	0	.2,349	11/15/2024	1.A	
.31398L-K0-0	FHR FHR 3612 JB 4.500% 12/15/24		06/01/2021	Paydown .....		.210,495	.210,495	.210,180	.210,180	0	.314	0	.314	0	0	.210,495	0	0	0	.3,800	12/15/2024	1.A	
.31398L-W9-5	FHR FHR 3627 OH 4.000% 01/15/25		06/01/2021	Paydown .....		.118,945	.118,945	.125,153	.120,166	0	(1,221)	0	(1,221)	0	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	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	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	0	.42,909	0	0	0	.709	03/25/2025	1.A	
.31398N-HK-3	FNR 2010-10 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	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	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	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	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		06/01/202																				

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative 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	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	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	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	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	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	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	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	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	0	.901	07/01/2024	1.A
.31417C-QF-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	0	5,330	08/01/2032	1.A
.31417C-R8-0	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	0	7,620	08/01/2032	1.A
.31417C-U2-2	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	0	11,894	08/01/2032	1.A
.31417F-KT-4	FN FN AB4005 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	0	.707	02/01/2033	1.A
.31417H-C5-1	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	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	0	1,648	01/01/2025	1.A
.31417V-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	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	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	41,528	42,722	0	(474)	0	(474)	0	41,528	0	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	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	0	13,340	10/01/2033	1.A
.31418B-5K-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	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	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	4,732	4,543	0	(62)	0	(62)	0	4,481	0	0	0	0	.86	09/01/2022	1.A
.31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		06/01/2021	Paydown	Redemption	49,146	49,146	49,990	49,529	0	(384)	0	(384)	0	49,146	0	0	0	0	710	11/01/2025	1.A
FLORIDA ST HSG FIN CORP REV	3.000% 01/01/36				100,000																	
.34074M-KC-4	(GEORGIA ST HSG & FIN AUTH REV	4.550%				72,742	72,742	72,742	72,742	0	0	0	0	0	72,742	0	0	0	0	.927	01/01/2036	1.A FE
.373539-L3-7	12/01/38				Redemption	100,000																
.594653-7M-3	MICHIGAN ST HSG	3.500% 12/01/41				515,000	515,000	515,000	515,000	0	0	0	0	0	515,000	0	0	0	0	.11,716	12/01/2038	1.A FE
	MINNESOTA ST HSG FIN AGY SINGLE FAMILY					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	0	.51,158	12/01/2041	1.C FE
.60416S-II2-2	2.905% 07/01/34				Redemption	100,000																
.62620T-YM-0	MEAG TXB PLT	6.655% 04/01/57				175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	0	4,273	07/01/2034	1.B FE
	TXBL MUNI FUNDING TRUST VARIOU GENERAL					64,000	64,000	64,000	64,000	0	0	0	0	0	64,000	0	0	0	0	2,130	04/01/2057	1.F FE
.62630W-CZ-8	0.290% 01/16/25				Call	100,000																
					Redemption	100,000																
.63607V-AB-2	NFAGEN GENERAL	3.278% 10/01/37				20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	0	.53,268	10/01/2037	1.G FE
	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY																					
.646108-QF-0	HSG 2.783% 01/01/21				Maturity	1,775,000	1,775,000	1,775,000	1,775,000	0	0	0	0	0	1,775,000	0	0	0	0	24,699	05/01/2021	1.D FE
	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FAMILY				Redemption	100,000																
.64988Y-CT-2	HSG 3.000% 10/01/33					600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	0	9,000	10/01/2033	1.B FE
.677555-M4-3	OH ECON DEV REV	4.500% 12/01/21				5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	0	.113	12/01/2021	1.B FE
.67756Q-NS-2	OHIO ST HSG FIN AGY	2.900% 09/01/37				78,738	78,738	78,738	78,738	0	0	0	0	0	78,738	0	0	0	0	.996	09/01/2037	1.A FE
.677597-AM-0	OHIO ST TRANSN PROJ REV	6.560% 05/15/23				235,000	235,000	234,969	234,964	0	.36	0	.36	0	235,000	0	0	0	0	.7,708	05/15/2023	1.C FE
	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES				Redemption	100,000																
.73500G-AB-2	A 6.010% 12/01/39					545,000	545,000	545,000	545,000	0	0	0	0	0	545,000	0	0	0	0	.16,377	12/01/2039	2.B
	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES					185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	0	.5,790	12/01/2039	2.B
.73500G-AC-0	PUBLIC FIN AUTH WI HLTHCARE FA NURSING HOME					250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	0	4,609	02/01/2022	1.G FE
.74444K-AL-8	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT				Call	100,000																
					Redemption	100,000																
.86607C-DU-0	4.750% 05/15/35					50,000	50,000	50,000	50,000	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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifi- cation and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar- y Impairment Recogn- ized	13 Current Year's Other Than Temporar- y Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.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-03-5	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-04-3	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-04-3	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-05-0	VASHSG 2015-A A 3.250% 06/25/42		.06/03/2021	Various		.1,154,513	.1,154,513	.1,154,412	.1,155,957	0	0	(1,444)	0	0	.1,154,513	0	0	0	.12,237	.06/25/2042	1.A FE
.92812U-06-8	VASHSG 2016-A A 3.100% 06/25/41		.06/03/2021	Redemption 100,0000		.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 HOM REV 3.250% 08/25/42		.06/03/2021	Various		.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	SER B - REMK 0.070% 04/01/46		.04/01/2021	Redemption 100,0000		.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
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>					47,509,937	47,449,123	48,585,783	48,032,513	0	(623,738)	0	(623,738)	0	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-QR-1	AMAC 2003-6 114 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-II 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	.31,091	.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
.00634G-AS-9	ADMIS 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
.00668A-JA-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	.268,295	.269,285	.270,714	0	1,429	0	1,429	0	.270,714	0	0	0	.3,999	.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 2015-3 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-AB-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	.46,338	.46,142	.47,165	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		.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 100,6711		.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	Redemption 100,0000		.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	.49,721	0	(900)	0	(900)	0	.48,821	0	0	0	.533	.06/12/2025	1.D FE
.02530H-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
.0258MO-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% 04/20/30		.05/20/2021	BANK OF AMERICA SEC</																	

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.03215P-ER-6	AMRESO 1998-2 A6 6.405% 12/25/27		06/01/2021	Paydown .....		7	.7	7	0	0	0	0	0	0	7	0	0	0	0	0	.12/25/2027	1.D FM
.032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		04/13/2021	MARKET AXESS		26,556	26,000	26,943	0	0	(11)	0	0	0	0	0	0	(376)	(376)	0	.051	.3.B FE
.038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		04/30/2021	Paydown .....		35,000	35,000	35,000	0	0	0	0	0	0	0	0	0	0	0	0	.0566	.07/30/2026
.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	0	0	486,501	0	52,719	52,719	.13,045	.03/01/2025
.05363U-AS-2	AVERY 2014-1A AR 1.276% 04/25/26		04/25/2021	Paydown .....		139,034	139,034	139,034	0	0	0	0	0	0	0	0	0	0	0	0	.925	.04/25/2026
.05369D-AA-3	AVID 2019-1A 2,620% 02/15/24		06/15/2021	Paydown .....		25,411	25,411	25,416	25,416	0	(5)	0	(5)	0	0	0	25,411	0	0	0	.272	.02/15/2024
.05377R-CX-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	0	0	470,333	0	0	0	.6,397	.11/20/2022
.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	0	0	3,380,236	0	20,764	20,764	.146,810	.03/01/2028
.05604F-AA-3	BIWAY 2013-1515 A1 2,809% 03/10/33		06/01/2021	Paydown .....		646,352	646,352	642,407	642,407	0	3,945	0	3,945	0	0	0	646,352	0	0	0	.6,056	.03/10/2033
.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	0	0	704,912	0	0	0	.3,642	.10/15/2036
.056054-AE-9	BX 2019-XL B 1.162% 10/15/36		06/15/2021	Paydown .....		149,089	149,089	149,227	149,227	0	(138)	0	(138)	0	0	0	149,089	0	0	0	.889	.10/15/2036
.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	0	0	105,737	0	0	0	.719	.10/15/2036
.056070-AA-6	BX 2020-BXLP A 0.882% 12/15/36		06/15/2021	Paydown .....		1,374,450	1,375,326	1,375,316	1,375,316	0	(866)	0	(866)	0	0	0	1,374,450	0	0	0	.5,695	.12/15/2036
.059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2021	Paydown .....		39,772	39,772	38,255	37,750	0	22,022	0	22,022	0	0	0	39,772	0	0	0	.332	.10/25/2036
.05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		06/01/2021	Paydown .....		14,450	14,450	14,402	14,398	0	51	0	51	0	0	0	14,450	0	0	0	.394	.09/25/2035
.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	0	0	43,464	0	0	0	.1,165	.10/25/2034
.05946X-09-2	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	0	0	50,109	0	0	0	.1,201	.11/25/2035
.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	0	0	470	0	0	0	.10	.08/25/2035
.05949C-PJ-9	BOAMS 2005-1 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	0	0	138,139	0	0	0	.1,352	.01/25/2036
.065950P-AJ-2	BAFC 2006-H 3A2 3.080% 09/20/46		06/01/2021	Paydown .....		419,929	421,380	357,387	390,325	0	29,604	0	29,604	0	0	0	419,929	0	0	0	.5,481	.09/20/2046
.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	10,232	0	10,232	0	0	0	84,028	0	0	0	.1,910	.09/25/2034
.05951F-AG-9	BAFC 2007-1 T45 6,090% 01/25/37		06/01/2021	Paydown .....		95,924	91,762	92,376	92,393	0	3,531	0	3,531	0	0	0	95,924	0	0	0	.2,206	.01/25/2037
.06051G-EH-3	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	(27,908)	0	(27,908)	0	0	0	5,895,000	0	0	0	.147,375	.05/13/2021
.06054M-AF-0	BACM 2016-UB10 XA 2.022% 07/15/49		06/01/2021	Paydown .....		0	0	323,584	152,417	0	(152,417)	0	(152,417)	0	0	0	0	0	0	0	.23,480	.07/15/2049
.06541F-BB-2	BANK 2017-BNKA XA 1.551% 05/15/50		06/01/2021	Paydown .....		0	0	8,212	7,815	0	(7,815)	0	(7,815)	0	0	0	0	0	0	0	.733	.05/15/2050
.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	0	0	26,255	0	257	257	.577	.11/01/2025
.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	6,851	0	6,851	0	0	0	4,116,861	0	90,139	90,139	.215,367	.11/01/2025
.07384M-TM-3	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	0	1,266	0	0	0	.0	.12/25/2033	
.075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		06/29/2021	US BANCORP		620,345	500,000	593,610	591,856	0	(1,275)	0	(1,275)	0	0	0	590,581	0	29,764	29,764	.12,754	.12/15/2044
.08163A-AF-0	BMKAR 2020-B18 XA 1.919% 07/15/53		06/01/2021	Paydown .....		0	0	3,536	3,373	0	(3,373)	0	(3,373)	0	0	0	0	0	0	0	.216	.07/15/2053
.085796-BL-2	BLUE RACER MID LLC/FINAN 6.625% 07/15/26		04/13/2021	WELLS FARGO		35,180	34,000	30,090	30,255	0	148	0	148	0	0	0	30,403	0	4,777	4,777	.1,689	.07/15/2026
.097023-CU-7	BOEING CO 5,040% 05/01/27		05/06/2021	GOULDMAN SACHS		517,509	450,000	450,000	450,000	0	0	0	0	0	0	450,000	0	67,509	67,509	.11,907	.05/01/2027	
.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	0	0	118,159	0	0	0	.148	.10/25/2063
.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	90,784	0	0	0	0	0	0	90,784	0	0	0	.1,725	.09/20/2031	
.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	112,961	0	0	0	0	0	0	112,961	0	0	0	.78,149	.12/15/2032	
.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	1,594,453	0	0	0	0	0	0	1,594,453	0	0	0	.27,565	.11/15/2032	
.115885-AE-5	BROWNING FERRIS INDUSTRIES 9.250% 05/01/21		05/01/2021	Various .....		4,065,000	4,065,000															

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
12591U-AD-5	COMM 2014-UBS2 ASB 3.47% 03/10/47		06/01/2021	Paydown .....	562,591	562,591	579,447	565,984	0	(3,393)	0	(3,393)	0	0	562,591	0	0	0	0	9,217	03/10/2047	1.D FM	
12591V-AC-5	COMM 2014-CR16 ASB 3.65% 04/10/47		06/01/2021	Paydown .....	724,609	724,609	746,308	728,652	0	(4,043)	0	(4,043)	0	0	724,609	0	0	0	0	11,036	04/10/2047	1.D FM	
12591Y-BB-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	0	488,857	0	0	0	0	6,850	06/10/2047	1.D FM	
12592L-BG-6	COMM 2014-CR20 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	0	218,547	0	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 .....	7,278	7,278	7,319	7,278	0	0	0	0	0	7,278	0	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	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	0	1,549,003	0	0	0	0	20,612	05/25/2045	1.D FM	
12592X-AZ-9	COMM 2015-CP24 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	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	0	100,867	0	0	0	0	1,438	07/10/2048	1.D FM	
12593J-BC-9	COMM 2015-CR24 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	0	481,139	0	0	0	0	7,880	08/10/2048	1.D FM	
CPS Auto Trust 2020C 2020-C A 0.630%																							
12597T-AA-8	03/15/24 .....		06/15/2021	Paydown .....	49,159	49,159	49,156	49,157	0	2	0	2	0	0	49,159	0	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	0	13,861	0	0	0	0	226	12/10/2044	1.FM	
126192-CD-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	0	360,426	0	0	0	0	5,812	12/10/2044	1.D FM	
126223-AF-7	COMM 2012-CR5 XA 1.651% 10/10/45		06/01/2021	Paydown .....	0	0	10,840	7,464	0	(7,464)	0	(7,464)	0	0	0	0	0	0	0	2,151	10/10/2045	1.A FE	
12624P-AD-7	COMM 2012-CR3 ASB 2.372% 10/15/45		06/01/2021	Paydown .....	27,856	27,856	28,215	28,145	0	(288)	0	(288)	0	0	27,856	0	0	0	0	275	10/15/2045	1.D FM	
12625C-AA-1	COMM 2013-WIP 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	0	906,619	0	0	0	0	9,445	03/10/2031	1.D FM	
12626B-AE-4	COMM 2013-CR10 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	0	966,276	0	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	0	887,228	0	0	0	0	19,319	08/10/2046	1.D FM	
12628K-AF-9	CSAB 2006-3 A3 5.950% 11/25/36		06/01/2021	Paydown .....	146,325	146,325	62,721	39,565	0	106,760	0	106,760	0	0	146,325	0	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	0	72,222	0	0	0	0	816	12/25/2036	1.D FM	
12629D-AW-4	COMM 2014-CR14 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	0	598,685	0	0	0	0	10,729	02/10/2047	1.D FM	
12646U-AF-5	CSMC 2013-IVR1 B4 3.444% 03/25/43		06/01/2021	Paydown .....	479,601	479,601	484,963	484,963	0	(5,363)	0	(5,363)	0	0	479,601	0	0	0	0	6,397	03/25/2043	1.D FM	
12646W-AS-3	CSMC 2013-IVR2 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	0	450,479	0	0	0	0	6,220	04/25/2043	1.D FM	
12647G-OP-1	CSMC 2013-IVR4 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	0	475,337	0	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	0	615,516	0	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	0	216,665	0	0	0	0	2,454	08/25/2043	1.D FM	
12649D-AP-8	COMM 2014-WIN2 B1 3.911% 10/25/44		06/01/2021	Paydown .....	204,119	204,119	205,790	205,790	0	(1,671)	0	(1,671)	0	0	204,119	0	0	0	0	3,131	10/25/2044	1.D FM	
12649G-AQ-9	CSMC 2014-OAK1 B4 3.694% 11/25/44		06/01/2021	Paydown .....	120,203	120,203	124,429	122,956	0	(2,753)	0	(2,753)	0	0	120,203	0	0	0	0	1,671	11/25/2044	1.D FM	
12649K-AR-7	CSMC 2014-CP1 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	0	127,110	0	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	0	125,431	0	0	0	0	1,527	12/25/2044	1.D FM	
12649K-AK-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	0	242,393	0	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	0	2,854,743	0	0	0	0	40,010	02/25/2048	1.D FM	
12653H-AA-3	COMM 2019-WCM A 0.982% 10/15/34		06/15/2021	Paydown .....	2,572,955	2,572,955	2,575,367	2,572,955	0	(2,412)	0	(2,412)	0	0	2,572,955	0	0	0	0	13,270	10/15/2034	1.D FM	
12663D-AA-3	CVR PARTNERS/CVR NITROGE 9.250% 06/15/23		06/23/2021	Paydown .....	752,000	752,000	791,480	759,991	0	(7,991)	0	(7,991)	0	0	752,000	0	0	0	0	36,326	06/15/2023	4.B FE	
12667T-3U-7	CIWAL 2005-J1 1A8 5.500% 02/25/																						

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifi- cation and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
12669G-W5-6	CIHL 2005-J2 3A14 5.500% 08/25/35		06/01/2021	Paydown .....	.91,009	.97,890	.90,628	.79,388	0	11,622	0	0	11,622	0	.91,009	0	0	0	0	2,263	08/25/2035	1.D FM
12686G-BB-4	CABLEVISION SYSTEMS 5.875% 09/15/22		04/22/2021	Various .....	1,883,720	1,786,000	1,848,510	1,802,265	0	(2,772)	0	0	(2,772)	0	1,799,493	0	84,227	84,227	0	62,906	09/15/2022	4.C FE
14162V-AB-2	SABRA HEALTH CARE LP 5.125% 08/15/26		06/14/2021	JANE STREET EXECUTION SERVICES .....	450,716	400,000	376,648	381,843	0	1,254	0	0	1,254	0	383,097	0	67,619	67,619	0	17,140	08/15/2026	2.C FE
141781-AY-0	CARGILL INC 4.307% 05/14/21		05/14/2021	Maturity .....	16,891,000	16,891,000	17,035,820	16,896,593	0	(5,593)	0	0	(5,593)	0	16,891,000	0	0	0	0	363,748	05/14/2021	1.F FE
143905-AN-7	CARRIAGE SERVICES INC 6.625% 06/01/26		06/01/2021	Various .....	3,306,524	3,150,000	3,244,943	3,229,308	0	(5,029)	0	0	(5,029)	0	3,224,279	0	(74,279)	(74,279)	0	260,867	06/01/2026	4.B FE
147271-AA-8	CIMC 2005-1 A5 5.262% 02/18/35		06/25/2021	Paydown .....	.615,988	.615,988	.615,841	.613,562	0	2,426	0	0	2,426	0	.615,988	0	0	0	0	7,133	06/25/2069	1.A FE
147270-AA-8	CFMT 2018-RM2 A 4.000% 10/25/68		06/25/2021	Paydown .....	.572,379	.572,379	.569,708	.566,429	0	5,951	0	0	5,951	0	.572,379	0	0	0	0	9,263	07/25/2068	1.A FE
14986G-AH-3	CD 2006-C03 A1 5.648% 10/15/48		06/01/2021	Paydown .....	4,118,230	4,118,230	4,188,127	4,118,230	0	0	0	0	0	4,118,230	0	0	0	0	117,850	10/15/2048	1.D FM	
15132E-LC-0	CMIC 2005-1 A5 5.262% 02/18/35		06/01/2021	Paydown .....	2,180	2,180	2,180	2,166	0	14	0	0	14	0	2,180	0	0	0	0	42	02/18/2035	1.D FM
16411R-AJ-8	CHENERGY INC 4.625% 10/15/28		04/13/2021	RBC/DAIN .....	.58,240	.58,500	.58,520	.58,493	0	(134)	0	0	(134)	0	.58,359	0	(119)	(119)	0	1,460	10/15/2028	3.C FE
17027N-AB-8	CHOBANI LLC/FINANCE CORP 4.625% 11/15/28		04/13/2021	MARKET AXESS .....	.54,243	.53,000	.54,789	.54,769	0	(94)	0	0	(94)	0	.54,675	0	(432)	(432)	0	1,171	11/15/2028	4.C FE
171484-AB-8	CHURCHILL DOWNS INC 4.750% 01/15/28		04/13/2021	GOLDMAN SACHS .....	.58,267	.56,000	.58,570	.58,570	0	(99)	0	0	(99)	0	.58,471	0	(204)	(204)	0	665	01/15/2028	4.A FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2021	Paydown .....	2,495	11,444	5,637	3,390	0	3,868	0	0	3,868	0	2,495	0	0	0	0	100	11/25/2036	1.D FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		06/01/2021	Paydown .....	.7,935	.8,064	.8,064	.7,935	0	(71)	0	0	(71)	0	.7,935	0	0	0	0	182	09/25/2036	2.B FM
17312H-AB-9	CMSI 2007-2 A5 4.988% 06/25/37		06/01/2021	Paydown .....	.663,679	.663,679	.663,660	.650,574	0	13,105	0	0	13,105	0	.663,679	0	0	0	0	13,520	06/25/2037	1.D FM
17318U-AE-4	CGMT 2012-GC8 AAB 2.608% 09/10/45		06/01/2021	Paydown .....	25,466	25,466	25,790	25,790	0	(287)	0	0	(287)	0	25,466	0	0	0	0	248	09/10/2045	1.D FM
17320D-AJ-7	2.690% 04/10/46		06/01/2021	Paydown .....	.20,138	.20,138	.20,527	.20,412	0	(274)	0	0	(274)	0	.20,138	0	0	0	0	226	04/10/2046	1.D FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		06/01/2021	Paydown .....	.262,608	.262,608	.270,480	.264,107	0	(1,499)	0	0	(1,499)	0	.262,608	0	0	0	0	4,328	09/10/2046	1.D FM
17321L-AB-7	CMLT 2013-J1 A1 3.500% 10/25/43		06/01/2021	Paydown .....	.452,538	.452,538	.444,797	.448,886	0	3,652	0	0	3,652	0	.452,538	0	0	0	0	6,642	10/25/2043	1.D FM
17322N-AA-2	CMLT 2014-J1 A1 3.500% 06/25/44		06/01/2021	Paydown .....	.711,007	.711,007	.718,784	.713,657	0	(2,650)	0	0	(2,650)	0	.711,007	0	0	0	0	10,106	06/25/2044	1.D FM
17323E-AQ-6	CMLT 2014-J2 B4 3.894% 11/25/44		06/01/2021	Paydown .....	.203,482	.203,482	.205,071	.203,907	0	(426)	0	0	(426)	0	.203,482	0	0	0	0	2,970	11/25/2044	1.D FM
17323M-AA-3	CMLT 2015-A1 A1 3.500% 06/25/58		06/01/2021	Paydown .....	.156,514	.156,514	.158,620	.156,901	0	(388)	0	0	(388)	0	.156,514	0	0	0	0	2,218	06/01/2022	1.D FM
17324D-BA-1	CGMT 2015-P1 XA 0.858% 09/15/48		06/01/2021	Paydown .....	0	0	0	18,995	0	0	0	0	0	(18,995)	0	0	0	0	600	09/15/2048	1.A FE	
17327X-AN-7	CGMT 2019-SST2 XCP 0.000% 12/15/36		04/15/2021	Paydown .....	0	0	0	201,039	0	13,279	0	0	13,279	0	0	0	0	0	18,131	12/15/2036	1.D FE	
17328R-BE-8	CGMT 2020-GC46 XA 1.107% 02/15/53		06/01/2021	Paydown .....	0	0	0	6,917	0	6,498	0	0	6,498	0	0	0	0	0	381	02/15/2053	1.A FE	
191216-BW-9	COCA-COLA CO 2.550% 06/01/26		05/20/2021	Call 107,7850 .....	4,311,400	4,000,000	3,694,240	3,784,330	0	14,045	0	0	14,045	0	3,798,375	0	201,625	201,625	0	359,283	06/01/2026	1.F FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2021	Paydown .....	.71,238	.71,238	.72,989	.72,249	0	(1,012)	0	0	(1,012)	0	.71,238	0	0	0	0	1,858	04/25/2047	2.B FE
20030N-BX-8	COMCAST CORP 3.000% 02/01/24		06/24/2021	Call 106,2254 .....	.10,622,535	.10,000,000	.9,980,900	.9,991,066	0	1,287	0	0	1,287	0	.9,992,354	0	7,646	7,646	0	891,702	02/01/2024	1.G FE
20338H-AB-9	COMSCOPE TECH FINANCE L 5.000% 03/15/27		06/07/2021	Various .....	.594,821	.590,000	.598,732	.598,666	0	(514)	0	0	(514)	0	.598,152	0	(3,331)	(3,331)	0	21,122	03/15/2027	5.A FE
21871F-AA-6	CORE 2019-CORE A 0.962% 12/15/31		06/15/2021	Paydown .....	.16,011,416	.16,011,416	.16,016,420	.16,015,230	0	(3,814)	0	0	(3,814)	0	.16,011,416	0	0	0	0	60,366	12/15/2031	1.D FM
22025Y-AQ-3	CORRECTIONS CORP OF AMER 5.000% 10/05/22		05/14/2021	Various .....	.1,873,280	.1,764,000	.1,764,000	.1,764,000	0	0	0	0	0	.1,764,000	0	0	0	0	160,485	10/05/2022	3.B FE	
225310-AM-3	CREDIT ACCEPTANC 6.625% 03/15/26		04/13/2021	CITIGROUP GLOBAL MKTS .....	.61,247	.58,000	.61,118	.60,951	0	(246)	0	0	(246)	0	.60,705	0	542	542	0	2,241	03/15/2026	3.C FE
225410-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2021	Paydown .....	1,787	1,787	1,720	1,748	0	40	0	0	40	0	.1,787	0	0	0	0	43	06/25/2033	1.D FM
225410-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2021	Paydown .....	.65,615	.65,615	.65,338	.65,370	0	244	0	0	244	0	.65,615	0	0	0	0	1,187	07/25/2033	1.D FM
225415-W3-8	CSFB 2004-8 A43 5.500% 12/25/34		06/01/2021	Paydown .....	.37,927	.37,927	.36,718	.36,182	0	1,746	0	0	1,746	0	.37,927	0	0	0	0	1,262	12/25/2034	1.D FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		06/01																			

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modified and SVO Administrative Symbol	
.25151E-AD-5	DBALT 2006-AB3 A4 6.42% 07/25/36		06/01/2021	Paydown		.69,270	.69,270	.59,747	.55,059	.0	.14,211	.0	.14,211	.0	.69,270	.0	.0	.0	.0	.645	.07/25/2036	1.D FM
.25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.75% 06/15/25		04/13/2021	MORGAN STANLEY FIXED INC		.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 4.40% 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		
.257557-AF-7	DPABS 2017-1A A21 1.431% 07/25/47		04/25/2021	Paydown	.213,400	.213,400	.210,937	.0	.2,463	.0	.2,463	.0	.213,400	.0	.0	.0	.0	.0	.1,548	.07/25/2047	2.A FE	
.257557-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2021	Paydown	.21,750	.21,750	.22,344	.0	.(552)	.0	.(552)	.0	.21,750	.0	.0	.0	.0	.0	.448	.07/25/2047	2.A FE	
.257557-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		04/25/2021	Paydown	.17,500	.17,500	.17,500	.0	.0	.0	.0	.0	.0	.17,500	.0	.0	.0	.0	.360	.07/25/2048	2.A FE	
.26078J-AH-3	DUOLIPONT 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 3.53% 12/15/23		06/15/2021	Paydown	.27,162	.27,162	.27,459	.0	.(115)	.0	.(115)	.0	.27,162	.0	.0	.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	.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	.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	.22,500	.0	.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	.25,000	.0	.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	.28,281	.0	.(156)	.0	.(156)	.0	.28,125	.0	.0	.0	.0	.503	.07/20/2050	2.C FE
.26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		04/20/2021	Paydown		.13,125	.13,125	.13,125	.0	.0	.0	.0	.0	.0	.13,125	.0	.0	.0	.0	.149	.01/20/2051	2.C FE
.26253A-AA-4	DT Auto Owner Tr2020A3 2020-3A A 0.540% 04/15/24		06/15/2021	Paydown		.26,363	.26,363	.26,363	.0	.0	.0	.0	.0	.0	.26,363	.0	.0	.0	.0	.59	.04/15/2024	1.A FE
.26441V-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 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	.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	.626,567	.626,567	.0	.(74)	.0	.(74)	.0	.626,493	.0	.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	.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 100,000		.24,566	.24,566	.24,566	.0	.0	.0	.0	.0	.0	.24,566	.0	.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 100,000		.140,653	.140,653	.140,653	.135,688	.0	.4,965	.0	.4,965	.0	.140,653	.0	.0	.0	.0	.0	.06/30/2040	1.G PL
.294751-CQ-3	EOABS 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	EOABS 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	.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	.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	.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	.1,328,542	.0	.9,284	.0	.9,284	.0	.1,337,826	.0	.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	.0	.0	.0	.0	.0	.64,194	.0	.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	.70,902	.0	.(770)	.0	.(770)	.0	.70,133	.0	.0	.0	.0	.1,143	.09/15/2023	1.C FE	
.30167Y-AA-9	Exeter Automobi120202A 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	.0	.161	.08/15/2023	1.A FE
.30291V-AJ-9	FREM 2014-K16 B 3.847% 08/25/47		06/01/2021	Paydown		.92,216	.92,216	.92,767	.0	.0	.0	.0	.0	.0	.92,216	.0	.0	.0	.0	.889	.08/25/2047	1.D FM
.30309J-AJ-8	FREM 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-AJ-8	FREM 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	.0	.0	.0	.82,061	.04/25/2051	4.B FM
.3137F7-JC-3	ACER QQ14 X 2.802% 10/25/55		06/01/2021	Paydown		.0	.0	.30,279	.30,096	.0	.0	.0	.0	.0	.0	.0	.0	.0	.1,615	.10/25/2055	1.A FE	
.31428X-B4-3	FEDEX CORP 3.900% 02/01/35		04/09/2021	CITIGROUP GLOBAL MKTS		.743,955	670,000	.706,327	.704,617	.0	.0	.0	.0	.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	
.31677G-BG-5	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	.0	.0	.0	.0	.415,772	.0	.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	.0	.0	.0	.0	.2,423,480	.0	.0	.0	.0	.167,620	.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	.0	.0	.0	.0	.0	.0	.60,000	.0	.0	.0	.0	.1,746	.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	.58,876	.0	.0	.0	.0	.0	.0	.58,859	.0	.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	.0	.0	.0	.0	.0	.60,533	.0	.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	.0	.0	.0	.0	.109,368	.0	.0	.0	.0	.1,661	.12/16/2024	1.B FE
.33845B-AX-5	FSMT 2017-1 B2 3.678% 03/25/47		06/01/2021	Paydown		.69,094	.69,094	.68,757	.68,470	.0	.0	.0	.0	.0	.69,094	.0	.0	.0	.0	.1,271	.03/25/2047	1.D FM
.34417M-AB-3	FOCUS 2017-1A A21 5.093% 04/30/47		04/30/2021	Paydown		.30,000	.30,000	.30,503	.0	.0	.0	.0	.0	.0	.30,000	.0	.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	.0	.0	.0	.0	.0	.0	.2,500	.0	.0	.0	.0	.65	.10/30/2048	2.B FE
.34417R-AA-4	Focus Brands Fun2017A1 2017-1A A21B 3.857% 04/30/47		04/30/2021	Paydown		.18,750	.18,750	.18,742	.0	.0	.0	.0	.0	.0	.18,750	.0	.0	.0	.0	.181	.04/30/2047	2.B FE
.345370-CQ-1	FORD MOTOR 4.750% 01/15/43		06/01/2021	Various		.247,496	244,000</td															

## 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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol		
											11 Current Year's Other Than Temporary Impairment Recognized	12 Current Year's Amor- tization/ Accretion	13 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.345397-ZB-0	FORD MOTOR CREDIT 4.140% 02/15/23		04/28/2021	Various	8,302,000	8,000,000	8,000,000	0	0	0	0	0	0	0	8,000,000	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	0	0	0	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	0	(345)	0	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	0	0	0	0	0	0	0	0	0	0	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	0	(725)	0	0	135,115	0	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	0	(2,238)	0	0	210,600	0	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	0	56	0	0	169,319	0	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	0	(18,974)	0	0	0	0	0	0	0	0	4,243	06/10/2046	1.A FE
.36198F-AP-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	0	(479)	0	0	107,608	0	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	0	(14,925)	0	0	0	0	0	0	0	0	2,618	08/10/2046	1.A FE
.3622M1-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	0	(3,979)	0	0	26,187	0	0	0	0	768	05/25/2037	3.B FM	
.3622M1-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	0	1,773	0	0	75,637	0	0	0	0	1,646	05/25/2037	2.B FM	
.36233A-CZ-2	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2021	Paydown	16,960	17,891	17,482	0	0	(522)	0	0	(522)	0	0	16,960	0	0	0	0	550	02/25/2036	1.D FM	
.362341-NR-7	GSMP 2005-7F 2A6 5.500% 09/25/35		06/01/2021	Paydown	7,791	7,791	7,628	0	0	163	0	0	163	0	0	7,791	0	0	0	0	209	09/25/2035	1.D FM	
.36249K-AC-4	GSMS 2010-1C A2 4.592% 08/10/43		06/01/2021	Paydown	35,847	35,847	36,317	35,875	0	(27)	0	0	(27)	0	0	35,847	0	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	0	(5,637)	0	0	0	0	0	0	0	0	423	05/10/2050	1.A FE
GLS Auto Receivable 2019 A st 2019-1A A 3.370%																								
.36256D-AA-4	01/17/23		04/15/2021	Paydown	1,098	1,098	1,098	1,098	0	0	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	0	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	0	457	0	0	200,000	0	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	0	(60)	0	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	SMBC NIKKO	408,211	380,000	379,658	379,703	0	24	0	0	24	0	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	53,000	0	0	0	0	0	0	0	53,000	0	713	713	713	04/30/2031	4.A FE		
.40390D-AA-3	HLF FIN SARL LLC/HERBALI 7.250% 08/15/26		05/21/2021	Various	2,208,822	2,100,000	2,084,250	2,086,524	0	663	0	0	663	0	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	0	0	9,000,000	0	0	0	0	280,504	02/15/2069	1.D FE	
.411707-AD-4	HNGRY 2018-1A A21 4.959% 06/20/48		06/20/2021	Paydown	54,375	54,375	54,455	54,435	0	(60)	0	0	(60)	0	0	54,375	0	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	0	0	52,750	0	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	0	407	0	0	1,792,888	0	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	0	5,102	0	0	976,978	0	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	622,995	622,995	0	31	0	0	31	0	0	623,023	0	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	0	1	0	0	607,203	0	0	0	0	3,694	06/27/2022	1.F FE	
.431318-AU-8	HILCORP ENERGY 5.750% 02/01/29		04/13/2021	J P MORGAN SEC	41,008	40,000	41,446	41,446	0	(34)	0	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	80,768	80,768	0	5	0	0	5	0	0	80,772	0	0	0	0	912	02/25/2039	1.A FE	
.437089-AD-1	INTEL 2006-1 A5 6.522% 05/25/36		06/01/2021	Paydown	54,235	54,235	8,797	2,833	0	51,402	0	0	51,402	0	0	54,235	0	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	0	31	0	0	14,272	0	0	0	0	53	07/17/2034	1.A FE	
.44267D-AF-4	HOWARD HUGH																							

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modified and SVO Administrative Symbol	
..46592N-AC-0	JP Morgan Mortga2017 2021-7 A3 2.500%	11/25/51	..06/01/2021 ..	Paydown ..		.105,259	.105,259	.107,019	0	0	..(1,760)	0	0	.105,259	0	0	0	0	0	219	.11/25/2051	
..46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65	321 Henderson Re20131A s LLC 2013-1A A	..06/15/2021 ..	Paydown ..		.10,764	.10,764	.11,547	0	0	..(783)	0	0	..(783)	0	0	0	0	0	29	.09/15/2065	
..46617F-AA-2	3.220% 04/15/67 ..		..06/15/2021 ..	Paydown ..		.12,306	.12,306	.13,212	0	0	0	0	0	0	.12,306	0	0	0	0	0	31	.04/15/2067
..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	0	..8	0	0	0	0	0	288	.03/15/2063	
..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	0	..(5,319)	0	0	0	0	0	17,960	.01/12/2037	
..46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		..06/01/2021 ..	Paydown ..		.116,826	.116,826	.155,177	0	0	.70,844	0	0	.70,844	0	0	0	0	0	616	.07/25/2036	
..46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		..06/01/2021 ..	Paydown ..		.111,903	.111,903	.164,364	0	0	.66,602	0	0	.66,602	0	0	0	0	0	1,251	.07/25/2036	
..46630L-AE-4	JPMAC 2007-CH1 AF4 4.815% 11/25/36		..06/01/2021 ..	Paydown ..		.58,918	.58,918	.58,649	0	0	..269	0	0	..269	0	0	0	0	0	1,195	.11/25/2036	
..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	0	..576	0	0	0	0	0	3,223	.07/15/2046	
..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	0	..92	0	0	0	0	0	1,209	.08/15/2046	
..46637V-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	0	..(1,623)	0	0	0	0	0	1,091	.06/15/2045	
..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	0	..3,792	0	0	0	0	0	8,494	.12/15/2047	
..46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		..06/01/2021 ..	Paydown ..		.166,644	.166,644	.166,788	0	0	..(144)	0	0	..(144)	0	0	0	0	0	2,371	.01/15/2046	
..46640L-AC-6	JPMIB 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	0	..(49,105)	0	0	0	0	0	5,129,296	.08/15/2046	
..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	0	1,339	.07/25/2043	
..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	0	..(2,043)	0	0	0	0	0	1,474	.07/25/2043	
..46640N-AG-3	JPMIB 2013-C15 XA 1.215% 11/15/45		..06/01/2021 ..	Paydown ..		0	0	.81,440	0	0	..(67,033)	0	0	..(67,033)	0	0	0	0	0	15,615	.11/15/2045	
..46640U-AC-6	JPMIB 2013-C17 A3 3.928% 01/15/47		..06/01/2021 ..	Paydown ..		435,603	435,603	439,957	0	0	..(1,494)	0	0	..(1,494)	0	0	0	0	0	7,129	.01/15/2047	
..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	0	..(3,129)	0	0	0	0	0	4,674	.08/26/2036	
..46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		..06/01/2021 ..	Paydown ..		720,247	720,247	.721,823	0	0	..(3,576)	0	0	..(3,576)	0	0	0	0	0	11,033	.12/15/2046	
..46642E-AZ-9	JPMIB 2014-C21 ASB 3.428% 08/15/47		..06/01/2021 ..	Paydown ..		268,536	268,536	.276,591	0	0	..(1,726)	0	0	..(1,726)	0	0	0	0	0	4,195	.08/15/2047	
..46642E-BA-3	JPMIB 2014-C21 XA 1.130% 08/15/47		..06/01/2021 ..	Paydown ..		0	0	.239,399	0	0	..(207,506)	0	0	..(207,506)	0	0	0	0	0	32,971	.08/15/2047	
..46648H-AY-9	JPMIT 2017-2 A13 3.500% 05/25/47		..06/01/2021 ..	Paydown ..		359,490	359,490	.362,102	0	0	..(1,099)	0	0	..(1,099)	0	0	0	0	0	4,974	.05/25/2047	
..46648H-AY-9	JPMIT 2017-2 B13 3.682% 05/25/47		..06/01/2021 ..	Paydown ..		53,096	53,096	.53,204	0	0	..(3)	0	0	..(3)	0	0	0	0	0	810	.05/25/2047	
..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	0	..58	0	0	0	0	0	9,886	.06/25/2048	
..46648R-AG-6	JPMIT 2018-1 A7 3.500% 06/25/48		..06/01/2021 ..	Paydown ..		3,345,767	3,345,767	.311,741	0	0	..16,142	0	0	..16,142	0	0	0	0	0	51,002	.06/25/2048	
..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	0	..(71)	0	0	0	0	0	1,145	.12/25/2048	
..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	0	..(1,423)	0	0	0	0	0	565	.12/25/2048	
..46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		..06/15/2021 ..	Paydown ..		249,364	249,364	.249,188	0	0	..329	0	0	..329	0	0	0	0	0	1,869	.08/17/2071	
..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	0	0	5,851	.04/15/2072
..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	0	0	4,666	.06/15/2086
..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	0	..(21,268)	0	0	0	0	0	22,125	.05/25/2050	
..46652H-AC-0	JPMIM 2020-ATR1 A3 3.000% 02/25/50		..06/01/2021 ..	Paydown ..		1,185,663	1,185,663	.1,223,727	0	0	..(38,065)	0	0	..(38,065)	0	0	0	0	0	13,738	.02/25/2050	
..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	0	..(79,614)	0	0	0	0	0	42,209	.11/25/2050	
..48247V-AA-3	KSBA 2013-1 A 2.166% 08/26/35		..06/25/2021 ..	Paydown ..		0	0	..42,514	0	0	..(41,844)	0	0	..(41,844)	0	0	0	0	0	8,044	.08/25/2036	
..48249K-AA-3	KSBA 2014-3 A 1.560% 05/23/39		..06/25/2021 ..	Paydown ..		0	0	.29,630	0	0	..(28,903)	0	0	..(28,903)	0	0	0	0	0	6,383	.05/25/2039	
..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	0	..(4,117)	0	0	0	0	0	605	.03/25/2042	
..50104A-CT-6	KROGER CO 5.150% 08/01/43		..06/14/2021 ..	MARKET AXESS		447,370	447,370	.350,000	0	0	..(247)	0	0	..(247)	0	0	0	0	0	15,772	.08/01/2043	
..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	0	..4,486	0	0	0	0	0	304,920	.05/15/2031	
..512807-AR-9	LAM RESEARCH CORP 2.800% 06/15/21		..05/04/2021 ..	Paydown ..		7,013,790	7,013,790	.6,994,120	0	0	..306	0	0	..306	0	0	0	0	0	14,159	.14,159	
..52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		..06/01/2021 ..	Paydown ..		276,831	276,831	.287,699	0	0	..51,010	0	0	..51,010	0	0	0	0	0	8,063	.11/25/2036	
..52522H-AN-2	LXS 2006-8 3A5 4.756% 06/25/36 ..		..06/01/2021 ..	Paydown ..		72,006	72,006	.65,728	0	0	..6,279	0	0	..6,279	0	0	0	0	0	1,543	.06/25/2036	
..52523K-AJ-3	LXS 2006-17 WF5 5.950% 12/25/42		..06/01/2021 ..	Paydown ..		0	0	.104,491	0	0	..99,118	0	0	..99,118	0	0	0	0	0	2,383	.12/25/2042	
..52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37 ..		..06/01/2021 ..	Paydown ..		0	0	.767	0	0	..(612)	0	0	..(612)	0	0	0	0	0	99	.04/25/2037	
..52524P-AL-6	LXS 2007-6 3A5 4.493% 05/25/37 ..		..06/01/2021 ..	Paydown ..		82,568	82,568	.85,539	0	0	..9,342	0	0	..9,342	0	0	0	0	0	1,533	.05/25/2037	
..53627N-AC-5	LIONS GATE CAPITAL HOLD 6.375% 02/01/24 ..		..04/01/2021 ..	Various		3,299,952	3,299,952	.3,198,000	0	0	0	0	0	0	..3,198,000	0	0	0	0	0	237,867	.02/01/2024
..55281F-AA-8	MFCL 2017-3A A 1.788% 10/20/29		..06/24/2021 ..	Paydown ..		14,000,000	14,000,000	.14,011,875	0	0	..(6,430)	0	0	..(6,430)	0	0	0	0	0	1,474,101	.10/20/29	
..55377T-AA-1	MTS SYSTEMS CORP 5.750% 08/15/27		..04/12/2021 ..	Various		2,033,464	2,033,464	.1,853,000	0	0	0	0	0	0	..1,85							

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		06/01/2021	Paydown		.25,365	.25,365	.25,363	.0	.2,572	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.286	
585028-AC-0	MEDNAX INC 6.250% 01/15/27		04/13/2021	MARKET AXESS		.66,943	.63,000	.66,268	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.2,953
589433-AB-7	MERIDITH CORP 6.875% 02/01/26		04/01/2021	Call I 103,4380		.14,481	.14,000	.14,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/15/2027
59001K-AH-3	MERITOR INC 4.500% 12/15/28		05/14/2021	Various		.332,902	.330,000	.343,339	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.02/01/2026
59217G-CY-3	MET LIFE GLOB 0.510% 05/28/21		05/28/2021	Maturity		.7,345,000	.7,345,000	.7,345,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.5.A FE
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		06/01/2021	Paydown		.908,510	.908,510	.908,488	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2028
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		06/01/2021	Paydown		.14,323	.14,323	.14,457	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.3.C FE
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		06/01/2021	Paydown		.11,623	.11,623	.12,589	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2021
59981H-AA-9	COMM 2017-1 A1 2.750% 11/25/58		06/01/2021	Paydown		.32,910	.32,910	.33,434	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2058
61690G-AC-5	MSBM 2014-C14 ASB 3.581% 01/15/47		06/01/2021	Paydown		.468,140	.468,140	.482,158	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2047
61691A-BM-4	MSC 2015-UBS8 XA 1.025% 12/15/48		06/01/2021	Paydown		.0	.0	.8,572	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2048
61691B-AG-6	MSCB 2016-MART B 2.480% 09/13/31		06/01/2021	Paydown		1,500,000	1,500,000	1,491,797	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2031
61692B-BU-3	MSC 2020-HR8 XA 1.971% 07/15/53		06/01/2021	Paydown		.0	.0	.5,682	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2053
61748H-MW-8	MSM 2005-6AR 1M1 0.786% 11/25/35		06/25/2021	Paydown		.50,827	.50,827	.50,875	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2035
	MORGAN STANLEY 2006-12X5 A5A 6.092%																					
61749F-AB-4			10/25/36	Paydown		.163,368	.163,368	.90,375	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2036
61749H-AA-3	MSM 2006-11 1A4 6.513% 08/25/36		06/01/2021	Paydown		.56,437	.56,437	.20,740	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2036
61751D-AH-7	MSM 2006-17X5 A5W 5.941% 10/25/46		06/01/2021	Paydown		.84,133	.84,133	.53,455	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2046
61752R-AL-6	MSM 2007-3X5 2A5 6.207% 01/25/47		06/01/2021	Paydown		.37,487	.37,487	.20,055	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2047
61761A-AY-4	MSBM 2012-C5 A3 2.825% 08/15/45		06/01/2021	Paydown		.333,325	.333,325	.339,987	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2045
61762X-AS-6	MSBM 2013-C12 ASB 3.824% 10/15/46		06/01/2021	Paydown		.589,443	.589,443	.611,956	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2046
61763K-AY-1	MSBM 2014-C15 ASB 3.654% 04/15/47		06/01/2021	Paydown		.591,947	.591,947	.609,692	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2047
61763Q-AA-9	MSC 2014-CPT A 3.350% 07/13/29		04/01/2021	Paydown		200,000	200,000	201,305	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2029
61763X-AC-0	MSBM 2014-C18 ASB 3.621% 10/15/47		06/01/2021	Paydown		.918,680	.918,680	.946,205	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2047
61765T-AG-8	MSBM 2015-C25 XA 1.199% 10/15/48		06/01/2021	Paydown		.0	.0	.173,386	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2048
61766C-AG-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		06/01/2021	Paydown		.735,376	.735,376	.757,421	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2049
	MORGAN STANLEY FIXED INC																					
62677T-AG-7	MURPHY OIL CORP 6.375% 12/01/42		04/13/2021	Paydown		.51,821	.51,821	.48,020	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/21/2042
62855A-AM-6	MYLAN NV 3.150% 06/15/21		05/04/2021	TD SECURITIES		15,031,800	15,000,000	14,984,395	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/21/2021
62919T-AA-4	NIEF 2021-A A1 0.341% 03/15/22		06/15/2021	Paydown		.61,531	.61,531	.61,531	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.03/15/2022
62942K-AB-2	NPMPMT 2013-1 A1 3.250% 07/25/43		06/01/2021	Paydown		.246,471	.246,471	.240,309	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2043
62942K-AV-8	NPMPMT 2013-1 A23 3.250% 07/25/43		06/01/2021	Paydown		.704,202	.704,202	.713,885	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2043
	NAVENTI CORP-IHEN DISTRIBUTE 6.750%																					
63938C-AH-1			06/25/25	J P MORGAN SEC		.86,018	.86,000	.86,305	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2025
64352V-MA-6	NOET 2005-A A6 4.713% 08/25/35		06/01/2021	Paydown		.12,162	.12,162	.11,356	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2035
				JANE STREET EXECUTION																		
65336E-AN-3	NEXSTAR BROADCASTING INC 4.750% 11/01/28		04/13/2021	SERVICES		.59,786	.59,000	.59,516	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/01/2028
65538P-AP-5	NAA 2007-1 A15 6.347% 03/25/47		06/01/2021	Paydown		.28,483	.28,483	.23,686	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.03/25/2047
67190A-AB-2	OAKIG 2021-1 A2 1.930% 01/20/51		06/20/2021	Paydown		.63,702	.63,702	.63,693	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/20/2051
680665-AK-2	OLIN CORPORATION 5.000% 02/01/30		04/13/2021	CITIGROUP GLOBAL MKTS		.42,285	.40,000	.42,296	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/20/2030
682439-AA-2	AACMIT 2005-C6A A1 5.690% 10/13/37		06/11/2021	Paydown		.462,373	.462,373	.541,554	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/13/2037
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		06/09/2021	Paydown		.306,900	.306,900	.306,858	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.04/09/2038
69327R-AJ-0	PDC ENERGY INC 5.750% 05/15/26		04/13/2021	MARKET AXESS		.55,203	.53,000	.52,470	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.05/15/2026
693456-AP-0	PTMLT 2013-1 J1 B2 3.568% 09/25/43		06/01/2021	Paydown		.714,360	.714,360	.732,415	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2043
693456-AQ-8	PTMLT 2013-1 J1 B3 3.568% 09/25/43		06/01/2021	Paydown		.408,164	.408,164	.409,694	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2043
69371V-AA-5	PSMC 2018-C1 A1 3.500% 02/25/48		06/01/2021	Paydown		1,032,722	1,032,722	1,019,652	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2048
69374V-AM-9	PSMC 2018-C1 A12 3.500% 02/25/48		06/01/2021	Paydown		6,196,316	6,196,316	5,974,287	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2048
71247K-AC-2	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		04/13/2021	BANK OF AMERICA SEC		.86,916	.86,916	.75,050	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2026
			04/08/2021	TENDER OFFER		.963,275	.943,000	.961,198	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/25/2025
				Redemption	100,0000																	
72303T-AA-7	PINEBRIDGE 6.000% 12/31/31		04/01/2021			.2,663	.2,663	.2,663	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.01/31/2031
72703P-AA-1	PLNT 2018-1A21 4.262% 09/05/48		06/05/2021	Paydown		.32,500	.32,500	.32,500	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.09/05/2048
72703P-AB-9	PLNT 2018-1A21 4.666% 09/05/48		06/05/2021	Paydown		.37,500	.37,500	.37,500	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.09/05/2048
727610-AN-7	PL ASTI PAK HOLDINGS INC 6.250% 10/15/25		06/15/2021	Various		.530,156	.517,000	.461,423	.0	.0	.0	.0										

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## 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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	3 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol				
											11	12	13	14	15											
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		04/13/2021	JEFFERIES & CO		.49,082	.47,000	.51,289	.0	.0	(87)	0	(87)	0	0	.51,189	.0	(2,107)	.0	.0	.0	.0	.0	.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	.0	.0	(2,670)	0	(2,670)	0	0	.198,712	.0	.0	.0	.0	.0	.0	.0	.04/27/2034	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	0	.200,000	.0	.0	.0	.0	.0	.0	.0	.04/01/2034	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	.0	.0	(3,390)	0	(3,390)	0	0	.638,684	.0	.0	.0	.0	.0	.0	.0	.07/49/2049	1.D FM	
747262-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	0	.61,442	.0	(654)	(654)	.0	.0	.0	.0	.0	.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	0	.6,980,574	.0	(79,624)	(79,624)	.0	.0	.0	.0	.0	.05/01/2022	5.A FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2021	Paydown		.84,861	.93,189	.77,962	.81,180	.0	3,680	0	3,680	0	0	.84,861	.0	.0	.0	.0	.0	.0	.0	.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	0	.48,715	.0	.0	.0	.0	.0	.0	.0	.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	0	.48,010	.0	.0	.0	.0	.0	.0	.0	.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	.1,338,507	.1,340,188	.0	8,682	0	8,682	0	0	.1,348,870	.0	.0	.0	.0	.0	.0	.0	.05/25/2063	1.A FE		
75574X-AA-3	ROMI 2019-FL3 A 1.092% 03/25/34		06/25/2021	Paydown		.21,261	.21,261	.21,261	.0	0	0	0	0	0	.21,261	.0	.0	.0	.0	.0	.0	.0	.03/25/2034	1.A FE		
759950-GY-8	RAMP 2006-1 AF6 5.746% 05/25/36		06/01/2021	Paydown		.1,011	.737	.532	.479	.0	479	0	479	0	0	.1,011	.0	.0	.0	.0	.0	.0	.0	.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	0	.24,784	.0	.0	.0	.0	.0	.0	.0	.01/25/2032	1.D FM	
761118-ID-6	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	0	.83,541	.0	0	.0	.0	.0	.0	.0	.01/25/2035	3.B FM	
761118-X0-6	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	0	.70,934	.0	.0	.0	.0	.0	.0	.0	.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	0	.2,459	.0	.0	.0	.0	.0	.0	.0	.01/25/2035	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	0	.20,090	.0	.0	.0	.0	.0	.0	.0	.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	0	.502,868	.0	.0	.0	.0	.0	.0	.0	.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	0	.610,865	.0	.0	.0	.0	.0	.0	.0	.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	0	.1,109,113	.0	.0	.0	.0	.0	.0	.0	.01/25/2033	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	.0	.0	.0	.0	.01/15/2033	1.D FM		
78397K-AA-0	JANE STREET EXECUTION SERVICES		04/13/2021	SERVICES		.60,739	.58,000	.59,595	.59,532	.0	(77)	0	(77)	0	0	.59,455	.0	1,284	1,284	.0	.0	.0	.0	.0	.01/15/2028	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	.0	.0	.0	.0	.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	0	.18,420,000	.0	.0	.0	.0	.0	.0	.0	.07/15/2024	1.A FE	
808513-BD-6	SCHIAB 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	.0	.0	.0	.0	.0	.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	0	.3,069,087	.0	.80,913	.80,913	.0	.0	.0	.0	.0	.01/17/2025	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	0	.241,360	.0	.0	.0	.0	.0	.0	.0	.05/25/2045	1.D FM	
81744W-AF-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	0	.357,780	.0	.0	.0	.0	.0	.0	.0	.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	0	.504,636	.0	.0	.0	.0	.0	.0	.0	.04/25/2043	1.D FM	
81745D-AE-5	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	0	.499,416	.0	.0	.0	.0	.0	.0	.0	.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	0	.2,685,423	.0	.0	.0	.0	.0	.0	.0	.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	0	.265,040	.0	.0	.0	.0	.0	.0	.0	.04/09/2045	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	0	.440,386	.0	.0	.0	.0	.0	.0	.0	.05/25/2043	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	0	.168,292	.0	.0	.0	.0	.0	.0	.0	.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																		

## 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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol	
											11	12	13	14	15								
.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	0	.64,759	.0	.2,374	.0	.2,400	.04/15/2026	4.B FE	
.863594-K3-6	SASC 2003-25X5 A5 5.302% 08/25/33		.06/01/2021	Paydown		.198,055	.198,055	.197,931	.198,055	.0	0	0	0	0	0	.198,055	.0	.0	.0	.0	.04/25/2033	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	0	.285,482	.0	.6,022	.0	.6,022	.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	0	.143,251	.0	.0	.0	.0	.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	.484,375	.0	60	0	60	0	0	.484,375	.0	.0	.0	.0	.02/20/2046	1.F FE	
.872644-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	0	.666,821	.0	.0	.0	.0	.12,594	.04/15/2030	2.C FE
.872644-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	0	.4,999,537	.0	.0	.0	.0	.61,563	.11/15/2031	2.C FE
.872720-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	0	.3,177	.0	.0	.0	.0	.12/15/2029	1.A FE	
.873037-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	0	.959,088	.0	.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	0	.853,125	.0	.0	.0	.0	.7,287	.09/20/2045	1.F PL
.87422V-AJ-7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		.05/19/2021	Various		.196,541	.189,000	.195,688	.195,688	.0	(462)	0	(462)	0	0	.195,225	.0	.1,315	.0	.1,315	.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	.374,194	.374,194	.0	.85	0	.85	0	0	.374,279	.0	.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	0	.455,000	.0	.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	.282,067	.0	.50	0	.50	0	0	.282,067	.0	.0	.0	.0	.786	.04/20/2046	1.F FE
.89169E-AA-7	TPMT 2015-2 A1 0.692% 02/25/57		.06/25/2021	Paydown		.28,897	.28,897	.28,969	.28,969	.0	(72)	0	(72)	0	0	.28,897	.0	.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	.6,944	.6,944	.0	7	0	7	0	0	.6,951	.0	.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	.41,560	.41,542	.0	23	0	23	0	0	.41,565	.0	.0	.0	.0	.416	.03/25/2054	1.D FM
.89173F-AA-8	TPMT 2017-1A1 2.750% 10/25/56		.06/01/2021	Paydown		.27,650	.27,650	.28,237	.28,209	.0	(559)	0	(559)	0	0	.27,650	.0	.0	.0	.0	.320	.10/25/2056	1.D FM
.89176B-AA-4	DT Auto Owner Tr 20193A 2018-SJ1 A1 4.000% 10/25/58		.05/01/2021	Paydown		.14,594	.14,594	.14,583	.14,558	.0	.36	0	.36	0	0	.14,594	.0	.0	.0	.0	.204	.10/25/2058	1.D FM
.89177E-AA-7	Towd Point Mortg 2019HY1 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	0	.10,060	.0	.0	.0	.0	.46	.10/25/2048	1.D FM
.89177R-AA-8	Towd Point Mortg 2019SJ1 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	0	.20,877	.0	.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	0	.26,664	.0	.0	.0	.0	.331	.11/25/2059	1.D FM
.89180D-AA-4	TPHT 2021-H1-E1 A1 0.918% 02/25/63		.06/01/2021	Paydown		.30,116	.30,116	.30,115	.30,116	.0	0	0	0	0	0	.30,116	.0	.0	.0	.0	.67	.02/25/2063	1.A FE
.893647-BE-6	TRANSIGM INC 6.250% 03/15/26		.04/13/2021	MARKET AXESS		.42,384	.40,000	.42,544	.42,488	.0	(292)	0	(292)	0	0	.42,197	.0	.187	.0	.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	0	.3,611,439	.0	(19,439)	.0	(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	.356,044	.0	5,206	0	5,206	0	0	.361,250	.0	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	0	.210,577	.0	.0	.0	.0	.2,467	.01/10/2045	1.D FM
.90268T-AD-6	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	.0	.8,238	.01/10/2045	1.A FE	
.90269G-AD-3	UBSC 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	0	.1,217,439	.0	.0	.0	.0	.14,468	.05/10/2045	1.D FM
.90270R-BG-7	UBSB 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	0	.35,662	.0	.0	.0	.0	.630	.12/10/2045	1.D FM
.90270R-BG-7	UBSB 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	0	.30,179	.0	.0	.0	.0	.322	.12/10/2045	1.D FM
.90270V-BG-3	UBSB 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	0	.228,198	.0	.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	.0	.0	0	0	0	0	0	0	.31,288	.0	.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	.0	.0	.256	.12/15/2051	1.A FE
.90932E-AA-1	UNITED AIR 2016-2 AA PTT 2.875% 10/07/28		.04/07/2021	Redemption	100,000.000	.482,233	.482,233	.455,469	.462,338	.0	19,895	0	19,895	0	0	.482,233	.0	.0	.0	.0	.6,932	.10/01/2028	1.E FE
.90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		.05/03/2021	Redemption	100,000.000	.72,378	.72,378	.72,378	.72,378	.0	0	0	0	0	0	.72,378	.0	.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</td																

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol			
92939F-AV-1	WFRBS COMMERCIAL2014C21 GE TRU 2014-C21 ASB 3.39% 08/15/47		06/01/2021	Paydown		10,323	10,675	10,609	0	(285)	0	0	0	0	0	0	0	0	0	145	08/15/2047	1.D FM		
93934M-AR-8	WIMALT 2006-4 346 6.10% 05/25/36		06/01/2021	Paydown		119,129	90,437	110,972	0	8,157	0	0	0	0	0	0	0	0	0	2,293	05/25/2036	2.B FM		
93934F-EQ-1	WIMALT 2005-9 244 5.50% 11/25/35		06/01/2021	Paydown		43,166	49,932	46,432	0	(3,265)	0	0	0	0	0	0	0	0	0	1,170	11/25/2035	1.D FM		
93935B-AH-3	WIMALT 2006-5 346 6.26% 07/25/36		06/01/2021	Paydown		98,560	98,560	35,008	0	64,306	0	0	0	0	0	0	0	0	0	690	07/25/2036	1.D FM		
93935W-AD-6	WIMALT MORTGAGE 2006-9 A3 4.47% 10/25/36		06/01/2021	Paydown		90,080	90,080	47,301	0	36,293	0	0	0	0	0	0	0	0	0	691	10/25/2036	1.D FM		
949456-AA-5	WILKRG 2013-AAA A 3.100% 03/15/29		06/15/2021	Paydown		1,048,789	1,048,789	1,048,801	0	1,048,974	0	0	(185)	0	0	0	0	0	0	0	15,890	03/15/2029	1.F FE	
949460-AB-7	WILKRG 2019-AA B 2.990% 06/15/38		06/15/2021	Paydown		1,010,081	1,010,081	1,009,596	0	485	0	0	0	0	0	0	0	0	0	12,843	06/15/2038	1.F FE		
949796-AS-5	WIFMBS 2020-RR1 A17 3.000% 05/25/50		06/01/2021	Paydown		916,054	916,054	938,096	0	937,176	0	0	(21,122)	0	0	0	0	0	0	0	10,672	05/25/2050	1.D FM	
94988H-AD-3	WIFCM 2012-LC5 ASB 2.528% 10/15/45		06/01/2021	Paydown		311,465	308,448	310,831	0	634	0	0	0	0	0	0	0	0	0	3,283	10/15/2045	1.D FM		
94988Q-BK-4	WIFCM 2013-LC12 XA 0.291% 07/15/46		06/01/2021	Paydown		0	0	568,449	0	105,363	0	0	(105,363)	0	0	0	0	0	0	0	26,944	07/15/2046	1.A FE	
94989M-AF-6	WIFCM 2015-NX52 ASB 3.461% 07/15/58		06/01/2021	Paydown		733,849	733,849	755,854	0	739,913	0	0	(6,064)	0	0	0	0	0	0	0	10,588	07/15/2058	1.D FM	
94989U-AS-0	WIFMBS 2018-A1 A17 3.500% 07/25/47		06/01/2021	Paydown		1,702,214	1,657,569	1,675,209	0	27,005	0	0	0	0	0	0	0	0	0	24,768	07/25/2047	1.D FM		
94989Y-AY-9	WIFCM 2016-C32 A3 3.294% 01/15/59		06/01/2021	Paydown		534	534	528	0	7	0	0	0	0	0	0	0	0	0	0	7	01/15/2059	1.D FM	
95001T-BH-7	WIFMBS 2019-A1 B1 4.024% 11/25/48		05/01/2021	Paydown		298	300	299	0	(1)	0	0	(1)	0	0	0	0	0	0	0	0	11/25/2048	1.D FM	
95002F-AA-2	WIFMBS 2019-A1 4 A 3.500% 09/25/49		06/01/2021	Paydown		2,661,257	2,661,257	2,705,628	0	(44,370)	0	0	(44,370)	0	0	0	0	0	0	0	0	36,855	09/25/2049	1.D FM
95002X-BH-7	WIFCM 2020-C57 XA 2.231% 08/15/53		06/01/2021	Paydown		0	0	7,644	0	7,410	0	0	(7,410)	0	0	0	0	0	0	0	0	450	08/15/2053	1.A FE
95003B-AA-0	WIFMBS 2020-5 A1 2.500% 09/25/50		06/01/2021	Paydown		605,257	605,257	623,698	0	623,557	0	0	(18,300)	0	0	0	0	0	0	0	6,207	09/25/2050	1.D FM	
95040Q-AE-4	WELLOTOIEN INC 3.950% 09/01/23		04/15/2021	Call 108.0500		7,563,500	7,000,000	6,997,690	0	6,998,487	0	0	177	0	0	0	0	0	0	0	1,336	09/01/2023	2.A FE	
95058X-AE-8	WEN 2018-A1 A21 3.884% 03/15/48		06/15/2021	Paydown		50,000	50,000	50,000	0	0	0	0	0	0	0	0	0	0	0	0	971	03/15/2048	2.B FE	
95058X-AH-1	WEN 2019-1A A21 4.080% 06/15/49		06/15/2021	Paydown		284,375	284,375	289,702	0	(5,327)	0	0	(5,327)	0	0	0	0	0	0	0	5,801	06/15/2049	2.B FE	
96042F-AF-1	WILAKE 2018-2A D 4.000% 01/16/24		06/15/2021	Paydown		71,144	71,144	72,434	0	(1,290)	0	0	(1,290)	0	0	0	0	0	0	0	1,173	01/16/2024	1.B FE	
96042G-AJ-1	WILAKE 2018-3A C 3.610% 10/16/23		06/15/2021	Paydown		95,363	95,363	96,160	0	(797)	0	0	(797)	0	0	0	0	0	0	0	1,123	10/16/2023	1.B FE	
96042J-AJ-5	WILAKE 2019-1A C 3.450% 03/15/24		06/15/2021	Paydown		37,413	37,413	38,352	0	(507)	0	0	(507)	0	0	0	0	0	0	0	645	03/15/2024	1.B FE	
96221T-AH-0	WIFRBS 2014-LC14 XA 1.431% 03/15/47		06/01/2021	Paydown		0	0	15,365	0	7,315	0	0	(7,315)	0	0	0	0	0	0	0	0	1,251	03/15/2047	1.A FE
974153-AB-4	WISTOR 2020-A1 A2 2.841% 12/05/50		06/05/2021	Paydown		28,750	28,750	28,750	0	0	0	0	0	0	0	0	0	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	0	(40)	0	0	0	0	0	0	0	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	0	560,786	0	0	409	0	0	0	0	0	0	0	8,478	03/01/2035	3.B FE	
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22		04/13/2021	MARKET AXESS		54,458	53,000	52,073	0	52,497	0	0	61	0	0	0	0	0	0	0	1,899	12/15/2022	4.C FE	
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29		04/13/2021	SUNRIDGE PARTNERS		47,397	44,000	46,970	0	0	0	0	(52)	0	0	0	0	0	0	0	479	04/01/2029	4.B FE	
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26		04/13/2021	CITIGROUP GLOBAL MKTS		14,388	14,000	14,175	0	0	0	0	(14)	0	0	0	0	0	0	0	65	04/01/2026	4.B FE	
.552697-AQ-7	MDC PARTNERS INC 7.500% 05/01/24		04/13/2021	MARKET AXESS		64,090	63,000	60,957	0	302	0	0	302	0	0	0	0	0	0	0	3,325	05/01/2024	4.C FE	
.65548P-AE-6	NORBORD INC 6.250% 04/15/23		06/07/2021	Various		1,222,879	1,122,000	1,147,245	0	1,136,741	0	0	(2,651)	0	0	0	0	0	0	0	146,073	04/15/2023	3.A FE	
.65548P-AB-3	NORBORD INC 5.750% 07/15/27		05/06/2021	Call 108.9720		3,459,861	3,175,000	3,175,000	0	3,175,000	0	0	0	0	0	0	0	0	0	0	432,495	07/15/2027	3.A FE	
.70137T-AL-9	PARKLAND FUEL CORP 6.000% 04/01/26		04/14/2021	Various		8,375,675	8,015,000	7,949,375	0	7,964,068	0	0	2,469	0	0	0	0	0	0	0	48,462	04/01/2026	3.B FE	
.77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23		04/13/2021	MARKET AXESS		79,916	79,000	78,803	0	78,849	0	0	23	0	0	0	0	0	0	0	1,044	03/31/2023	4.B FE	
.91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25		04/14/2021	Various		851,628	833,000	853,733	0	851,024	0	0	(2,096)	0	0	0	0	0	0	0	2,699	04/15/2025	4.B FE	
.00100V-AJ-9	ACIS 2014-4A D 3.151% 05/01/26		06/24/2021	Paydown		9,300,000	9,300,000	9,286,050	0	0	0	0	13,950	0	0	0	0	0	0	0	199,613	05/01/2026	2.B FE	
.00140R-AE-1	AIGIM 2018-1A B 2.238% 01/20/32		05/10/2021	Paydown		6,750,000	6,750,000	6,764,766	0	6,609,006	0	0	140,994	0	0	0	0	0	0	0	85,897	01/20/2032	1.C FE	
	MORGAN STANLEY FIXED INC																							
.00973R-AE-3	AKER BP ASA 3.000% 01/15/25		06/14/2021	Paydown		316,158	300,000	300,084	0	300,066	0	0	(10)	0	0	0	0	0	0	0	16,101	01/15/2025	2.C FE	
.035198-AD-2	ANGOLA 8.000% 11/26/29		05/04/2021	GOLDMAN SACHS		252,250	250,000	246,875	0	0	0	0	66	0	0	0	0	0	0	0	5,309	11/26/2029	5.A FE	
.05586A-AA-6	BSPT 2018-FL4 A 1.132% 09/15/35		06/15/2021	Paydown		61,546	61,546	61,546	0	0	0	0	0	0	0	0	0	0	0	0	331	09/15/2035	1.A FE	
.12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45		04/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
.12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45		06/25/2021	Paydown		212,500	212,500	212,452	0	0	0	0	36	0	0	0	0	0	0	0	0	1,966	09/25/2045	1.F FE
.143658-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27		04/13/2021	MARKET AXESS		74,441	63,000	73,080	0	0	0	0	(409)	0	0	0	0	0	0	0	1,279	08/01/2027	4.A FE	
.15032T-AU-0	Cedar Funding Lt2013A 2013-1A AFR 3.020%		06/09/2021	Paydown		250,000	250,000	250,000	0	0	0	0	0	0	0	0	0	0	0	0	0			
.151290-BV-4	CEMEX SPAN-AD 5.450% 11/19/29		04/20/2021	JPM FUNDS RECAP		605,550	550,000	550,000	0	0	0	0	0	0	0	0	0	0	0	55,550	11/19/2029	3.C FE		
.30069A-AE-8	XAN 2019-RS07 B 1.782% 04/15/36		05/15/2021	Paydown		5,000,000	5,000,000	5,000																

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.55818P-AQ-3	MDPK 2014-12A B2R 3.52% 07/20/26	D.	04/20/2021	Paydown	5,389,799	5,389,799	5,389,799	0	0	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	0	0	0	0	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	3,029,962	3,030,318	0	0	0	0	0	0	0	2,953,809	0	0	0	34,462	11/25/2050	1.D FM		
Palmer Square Lc20193A	Palmer Square Lc20193A	D.	05/20/2021	Paydown	27,925	27,925	27,883	27,889	0	0	0	0	0	0	27,925	0	0	0	148	08/20/2027	1.A FE		
Palmer Square Lc20191A	Palmer Square Lc20191A	D.	04/20/2021	Paydown	32,489	32,489	32,489	32,489	0	0	0	0	0	0	32,489	0	0	0	208	04/20/2027	1.A FE		
.69700V-AA-7	1.236% 04/20/27	D.	04/20/2021	Paydown	100,0000	194,500	194,500	194,500	0	0	0	0	0	0	194,500	0	0	0	5,677	09/30/2027	1.E FE		
.75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D.	04/01/2021	Redemption	13,000,000	13,000,000	13,061,628	12,933,419	0	0	66,581	0	0	0	13,000,000	0	0	0	136,285	10/20/2028	1.A FE		
.76676V-AA-2	RIN 2017-1A A 1.688% 10/20/28	D.	05/28/2021	Paydown	MIZUHO SECURITIES USA	10,113,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	0	0	113,000	05/15/2023	2.B FE	
.780097-BF-7	ROYAL BANK OF SCOTLAND 1.626% 05/15/23	D.	04/14/2021	Paydown	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	0	0	70,481	05/15/2023	2.B FE		
.87159Q-BV-9	07/14/39	D.	04/14/2021	Paydown	24,979	24,979	24,979	24,979	0	0	0	0	0	0	24,979	0	0	0	149	07/14/2039	1.A FE		
.87927V-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	0	0	0	0	0	2,570,803	0	0	0	169,631	05/30/2024	3.A FE		
.881674-AA-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	0	244	0	0	0	57,716	0	0	0	3,037	10/01/2026	3.C FE		
.903742-AA-2	ULKER BISKUVI SANAYI AS 6.95% 10/30/25	D.	05/10/2021	CITIGROUP GLOBAL MKTS	260,640	260,640	256,200	255,917	0	0	0	0	0	0	254,870	0	0	0	5,770	10/30/2025	4.A FE		
.908088-AA-8	WOOLWORTH LTD 4.550% 04/12/21	D.	04/12/2021	Various	5,000,000	5,000,000	5,414,000	5,014,480	0	0	0	0	0	0	5,000,000	0	0	0	113,750	04/12/2021	2.B FE		
.994245-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	0	4,298	0	0	0	274,407	0	0	0	(18,469)	07/28/2025	5.C FE		
.G7219*-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	0	236,101	0	0	0	593	05/31/2021	3.B FE		
.G7219*-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	0	396,706	0	0	0	994	05/31/2021	3.B FE		
.G7219*-AR-6	Premier Oil PLC PP 8.960% 05/31/21	D.	05/07/2021	Various	8,020,054	8,000,000	6,000,000	6,000,000	0	0	0	0	0	0	5,998,009	0	0	0	2,022,045	05/31/2021	3.B FE		
.G7219*-AV-7	Premier Oil PLC PP 9.140% 05/31/21	D.	05/07/2021	Various	3,007,521	3,000,000	2,249,238	2,249,238	0	0	0	0	0	0	2,249,238	0	0	0	758,282	05/31/2021	3.B FE		
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>					<b>568,119,429</b>	<b>560,776,865</b>	<b>564,630,077</b>	<b>531,268,174</b>	<b>3,868</b>	<b>261,835</b>	<b>0</b>	<b>265,703</b>	<b>0</b>	<b>558,605,810</b>	<b>0</b>	<b>0</b>	<b>4,919,797</b>	<b>4,919,797</b>	<b>15,556,268</b>	<b>XXX</b>	<b>XXX</b>		
.29278N-AT-0	ENERGY TRANSFER PARTNERS 7.125% 05/15/30	D.	04/05/2021	Tax Free Exchange	4,550,000	4,550,000	4,550,000	4,550,000	0	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	D.	06/14/2021	MINILLEUM ADVISORS	463,220	500,000	418,125	419,197	0	0	386	0	0	0	419,582	0	0	0	43,638	05/15/2067	2.B FE		
<b>4899999. Subtotal - Bonds - Hybrid Securities</b>					<b>5,013,220</b>	<b>5,050,000</b>	<b>4,968,125</b>	<b>4,969,197</b>	<b>0</b>	<b>386</b>	<b>0</b>	<b>386</b>	<b>0</b>	<b>4,969,582</b>	<b>0</b>	<b>0</b>	<b>43,638</b>	<b>43,638</b>	<b>132,883</b>	<b>XXX</b>	<b>XXX</b>		
.00132U-AD-6	A1 AQUA MERGER SUB INC TL B 1L	D.	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	0	7,697	12/13/2023	4.B FE	
.00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L	D.	06/30/2021	Redemption	100,0000	4,892	4,892	4,892	4,892	0	0	0	0	0	0	4,892	0	0	0	0	193	10/02/2025	4.B FE
.00687M-AB-7	ADIENT US LLC TL B 1L	D.	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	0	0	13,393	05/06/2024	3.C FE
.00847Y-AC-6	AGILITI HEALTH INC TL B 1L	D.	01/04/2026	Redemption	100,0000	1,263	1,263	1,261	1,258	0	5	0	5	0	1,263	0	0	0	0	0	0	01/04/2026	4.A FE
.00847Y-AD-4	AGILITI HEALTH INC TL 1L	D.	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	0	0	0	01/04/2026	4.A FE
.01771J-AE-3	ALLEN MEDIA LLC TL B 1L	D.	06/30/2021	Redemption	2,500	2,500	2,488	2,484	0	16	0	16	0	0	0	2,500	0	0	0	0	72	02/10/2027	3.C FE
.01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L	D.	06/30/2021	Redemption	16,518	16,518	16,394	16,395	0	123	0	123	0	0	0	16,518	0	0	0	0	442	10/08/2027	4.B FE
.03834X-AJ-2	UNITED PACIFIC TL B 1L	D.	05/05/2021	Redemption	2,964,150	2,964,150	2,941,125	2,936,267	0	27,883	0	27,883	0	0	0	2,964,150	0	0	0	0	90,747	11/14/2026	4.B FE
.03834X-AM-5	UNITED PACIFIC TL B 1L	D.	06/30/2021	Redemption	7,410	7,410	7,410	0	0	0	0	0	0	0	7,410	0	0	0	0	52	11/16/2026	4.B FE	
.03852J-AK-7	ARAMARK SERVICES INC TL B 1L	D.	04/06/2021	Redemption	238,012	238,012	237,726	237,816	0	196	0	196	0	0	0	238,012	0	0	0	0	1,203	03/28/2024	3.B FE
.03952H-AD-6	ANCESTRY.COM INC TL 1L	D.	06/30/2021	Redemption	2,000	2,000	2,000	0	0	0	0	0	0	0	0	0	0	0	0	0	26	12/06/2027	4.B FE
.04761P-AF-2	ATKINS NUTRITIONALS TL B 1L	D.	04/15/2021	BARCLAYS	415,580	414,934	417,009	416,196	0	(36)	0	(36)	0	0	0	416,161	0	(580)	(580)	4,982	07/06/2024	4.A FE	
.05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L	D.	06/30/2021	Various	4,034	4,034	3,876	3,890	0	143	0	143	0	0	0	4,034	0	0	0	0	134	10/31/2024	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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
..07368R-AD-3	BEACON ROOFING SUPPLY INC TL B 1L	01/02/25	..05/19/2021	Redemption 100,000			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	CREDIT SUISSE FIRST BOSTON			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 100,000			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 100,000			961,334	961,334	961,334	961,334	0	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 100,000			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	07/01/26	..06/14/2021	Redemption 100,000			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	BIOSCRIP (OPTION CARE) TL 1L	08/06/26	..06/30/2021	Redemption 100,000			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 100,000			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	09/14/23	..04/01/2021	Redemption 100,000			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	HERCULES MERGER SUB LLC TL 1L	11/02/26	..06/30/2021	Redemption 100,000			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	CORR PARENT INC TL B 1L	03/05/28	..04/01/2021	COMI Citizens Bank			(407)	0	0	0	0	(38)	0	(38)	0	(38)	0	(369)	(369)	0	0	..0	..03/05/2028	4.B FE
..12656A-AC-3	CNT HOLDINGS I CORP TL B 1L	11/08/27	..06/30/2021	Redemption 100,000			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-7	CAESARS RESORT COLLECTION TL B 1L	07/21/25	..06/30/2021	Redemption 100,000			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 100,000			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	12/08/27	..06/30/2021	Redemption 100,000			782	782	782	782	0	0	0	0	0	782	0	0	0	..10	..12/08/2027	3.A FE		
..13763H-AB-8	CANISTER INTERNATIONAL TL 1L	12/21/26	..06/30/2021	Redemption 100,000			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	CARDTRONICS USA INC TL B 1L	06/29/27	..06/21/2021	Redemption 100,000			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			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 100,000			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 100,000			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 100,000			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	04/12/23	..04/30/2021	Various				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 100,000			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 100,000			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 100,000			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 COMMUNICATIONS TL 1L	04/27/27	..05/19/2021	Redemption 100,000			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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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
..233380-AP-1	DXP ENTERPRISES INC TL B 1L		12/23/27	Redemption	100,000					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	DAVIN ACQUISITION LLC TL B 1L		12/31/25	Redemption	100,000					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	Redemption	100,000					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	Redemption	100,000					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	Redemption	100,000					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	Redemption	100,000					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	Redemption	100,000					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	Redemption	100,000					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	Redemption	100,000					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	ERESARCH TECHNOLOGY INC TL B 1L		02/04/27	Redemption	100,000					750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	0	.02/04/2027 ..4.C FE ..	
..29481P-AH-4	ERESARCH TECHNOLOGY INC TL B 1L		02/04/27	Redemption	100,000					1,889	1,889	1,889	0	0	0	0	0	1,889	0	0	0	16	.02/04/2027 ..4.C FE ..	
..33774U-AC-2	FI SERV INC TL B 1L		02/18/27	Redemption	0,000					246,806	246,125	246,884	246,989	0	100	0	100	0	247,089	(282)	(282)	3,152	.02/18/2027 ..4.B FE ..	
..33774U-AC-2	FRONTIER COMMUNICATIONS DIP TL 1L		02/18/27	Redemption	100,000					0	0	0	0	0	0	0	0	0	0	0	0	0	8	.02/18/2027 ..4.B FE ..
..35906E-AL-4	GCI LLC TL B 1L		10/01/27	Redemption	100,000					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	Redemption	100,000					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	INGERSOLL-RAND SERVICES TL B 1L		10/15/25	Redemption	100,000					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	GARDNER DENVER INC TL B 1L		03/01/27	Redemption	100,000					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	GEO GROUP INC/THE TI B 1L		03/22/24	Redemption	100,000					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	GRAHAM PACKAGING/GPC CAP TL 1L		08/04/27	Redemption	100,000					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	GREENHILL & CO INC TL B 1L		04/12/24	Redemption	100,000					2,449	2,449	2,449	0	0	0	0	0	2,449	0	0	0	32	.08/04/2027 ..4.B FE ..	
..39525Y-AE-9	HLF FINANCING SARL LLC TL B 1L		08/18/25	Various						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	HS PURCHASER LLC TL 1L		11/19/26	Redemption	100,000					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	Redemption	100,000					6	6	6	6	0	0	0	0	0	6	0	0	0	(8)	.11/19/2026 ..4.C FE ..
..40435T-AH-0	Patriot Container Corp TL 1L		03/20/25	Various						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 ..
..40435Y-AB-2	Patriot Container Corp TL 1L		03/20/25	Redemption	100,000					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 ..
..41151P-AN-5	HARBOR FREIGHT TL 1L		10/19/27	Redemption	100,000					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 ..
..42236W-AH-0	Heartland Dental TL 1L		04/30/25	Redemption	100,000					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 ..
..42727C-AC-1	HERITAGE POWER LLC TL B 1L		07/30/26	Redemption	100,000					2,000	2,000	1,960	1,960	0	.40	0	.40	0	2,000	0	0	0	0	

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..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	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	0	0	0	22	03/15/2028	3.A FE	
..44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 05/30/23	08/04/25	06/30/2021	.....	.....	4,885	4,885	4,885	0	0	3	0	3	0	4,885	0	0	0	0	0	0	91	08/04/2025	4.A FE	
..44932E-AB-6	HYSTER-YALE GROUP 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	0	0	0	0	20,460	05/30/2023	4.A FE
..45174U-AG-3	IHEARTCOMMUNICATIONS INC TL B 1L 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	74,462	31,691	05/01/2026	4.A FE			
..46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26	01/02/26	06/30/2021	.....	.....	5,000	5,000	4,924	4,944	0	56	0	56	0	5,000	0	0	0	0	0	0	47	01/02/2026	3.C FE	
..46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25	.....	06/30/2021	Various	.....	5,623	5,623	5,621	5,614	0	10	0	10	0	5,623	0	0	0	0	0	0	81	06/27/2025	4.B FE	
..46583D-AB-5	IVANTI SOFTWARE INC TL B 1L 12/01/27	.....	06/30/2021	Redemption 100,0000	.....	3,750	3,750	3,694	3,694	0	56	0	56	0	3,750	0	0	0	0	0	0	125	12/01/2027	4.B FE	
..46589U-AB-1	ZEST DENTAL TL 1L 03/14/25	.....	06/30/2021	Various	.....	7	7	6	6	0	0	0	0	0	7	0	0	0	0	0	0	46	03/14/2025	4.B FE	
..47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28	.....	06/30/2021	Redemption 100,0000	.....	3,750	3,750	3,745	0	0	5	0	5	0	3,750	0	0	0	0	0	0	43	01/26/2028	3.C FE	
..47232U-AB-0	JEFFERIES FINANCE LLC TL 1L 06/03/26	.....	05/28/2021	Redemption 100,0000	.....	1,264	1,264	1,264	0	0	0	0	0	0	1,264	0	0	0	0	0	0	9	06/03/2026	3.C FE	
..47579S-AT-7	JELD-WEN INC TL B4 1L 12/13/24	.....	06/30/2021	Redemption 100,0000	.....	5,000	5,000	4,972	4,981	0	19	0	19	0	5,000	0	0	0	0	0	0	53	12/13/2024	3.B FE	
..48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/26/25	.....	06/30/2021	Redemption 100,0000	.....	7,500	7,500	7,322	7,371	0	129	0	129	0	7,500	0	0	0	0	0	0	186	05/26/2025	4.C FE	
..50203P-AB-0	LMBE-MC HOLDCO II LLC TL B 1L 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	0	0	0	630	12/03/2025	3.C FE	
..54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27	.....	06/30/2021	Redemption 100,0000	.....	3,750	3,750	3,692	2,453	0	56	0	56	0	3,750	0	0	0	0	0	0	108	08/31/2027	4.B FE	
..54805B-AB-5	ORYX SOUTHERN DELAWARE TL B 1L 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	0	0	0	52	05/22/2026	4.C FE	
..57906P-AG-4	MACAFEE LLC TL B 1L 09/30/24	.....	06/30/2021	Various	.....	4,895	4,895	4,906	4,888	0	6	0	6	0	4,895	0	0	0	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	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	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	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	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	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	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	Redemption 100,0000	.....	1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	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	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	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	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	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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
..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	..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	..0	..03/12/2028	3.A FE
..72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		..06/30/2021	..1,355			1,355	1,341	0	0	0	14	0	14	0	..1,355	0	0	0	..0	..0	..03/12/2028	3.A FE
..72584D-AF-1	KFC HOLDING CO TL B 1L BY CROWN PARENT LLC 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	REYNOLDS GROUP HOLDINGS TL 1L 02/05/26		..06/30/2021	Redemption 100,0000			2,500	2,500	2,488	2,488	0	12	0	12	0	2,500	0	0	0	..0	..50	..01/30/2026	4.C FE
..76173F-AW-7	RODAN & FIELDS LLC TL B 1L 06/16/25		..06/30/2021	Redemption 100,0000			2,500	2,500	2,494	2,494	0	6	0	6	0	2,500	0	0	0	..0	..42	..02/05/2026	4.A FE
..77484U-AB-2	SBA SENIOR FINANCE II LLC TL B 1L 04/11/25		..06/30/2021	Redemption 100,0000			5,000	5,000	5,046	5,032	0	(32)	0	(32)	0	5,000	0	0	0	..0	..113	..06/16/2025	5.B FE
..78404X-AH-8	SMG US MIDCO 2 INC TL 1L 01/23/25		..06/30/2021	Redemption 100,0000			3,934	3,934	3,926	3,928	0	6	0	6	0	3,934	0	0	0	..0	..37	..04/11/2025	3.C FE
..78453J-AD-8	SABERT CORP TL B 1L 12/10/26		..04/01/2021	Redemption 100,0000			2,790	2,790	2,790	2,788	0	2	0	2	0	2,790	0	0	0	..0	..30	..01/23/2025	5.A FE
..78516E-AB-8	SAVAGE ENTERPRISES LLC TL B 1L 08/01/25		..04/01/2021	MORGAN STANLEY HI-YLD			1,875	1,875	1,856	1,858	0	17	0	17	0	1,875	0	0	0	..0	..26	..12/10/2026	4.B FE
..80465J-AD-0	SHUTTERFLY INC TL B 1L 09/25/26		..04/01/2021	Redemption 100,0000			(953)	..0	0	0	0	0	0	0	0	0	0	..(953)	..(953)	..(953)	..8,408	..08/01/2025	4.A FE
..82568Q-AK-0	LYONS MAGNUS INC TL 1L 11/11/24		..06/30/2021	Various			(37,593)	(37,593)	(36,363)	(35,657)	0	(1,936)	0	(1,936)	0	(37,593)	0	0	0	..0	..0	..09/25/2026	4.C FE
..82621Y-AD-4	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		..06/30/2021	Redemption 100,0000			5,653	5,653	5,627	5,633	0	21	0	21	0	5,653	0	0	0	..0	..142	..11/11/2024	4.C FE
..82925B-AE-5	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	..0	..1,367	..03/17/2026	4.B FE
..83583K-AH-9	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	..0	..12	..02/19/2028	3.A FE
..84762N-BP-5	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	..0	..66	..04/16/2026	4.B FE
..855031-AQ-3	STATION CASINOS LLC TL B 1L 02/08/27		..04/28/2021	DEUTSCHE BANK			976,751	989,985	988,747	986,348	0	2,708	0	2,708	0	989,056	0	..(12,305)	..(12,305)	..6,187	..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	(..18)	0	(..18)	0	(2,311)	0	0	0	..0	..1	..02/08/2027	4.A FE
..85769E-AZ-4	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		..06/30/2021	Redemption 0,0000			2,352	2,352	2,349	2,349	0	2	0	2	0	2,352	0	0	0	..0	..34	..05/29/2026	4.B FE
..87510E-AB-5	TIGER MERGER SUB CO TL FILO 1L 06/30/25		..04/01/2021	Redemption 100,0000			0	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	..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	..0	..40	..10/01/2025	3.C FE
..89364M-BR-4	TRANSIGM INC TL F 1L 12/09/25		..06/30/2021	TRITON WATER HOLDINGS INC TL B 1L			3,633	3,633	3,633	3,633	0	0	0	0	0	3,633	0	0	0	..0	..43	..12/09/2025	4.A FE
..89678Q-AB-2	TRONOX FINANCE LLC TL B 1L 03/10/28		..04/01/2021	MORGAN STANLEY HI-YLD			497,500	500,000	497,500	0	0	0	0	0	0	497,500	0	0	0	..0	..0	..03/16/2028	4.B FE
..89705D-AG-7			..05/28/2021	Redemption 100,0000			4,893	4,893	4,893	0	0	0	0	0	0	4,893	0	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

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value								
..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	497,500	500,000	497,500	0	0	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	..	06/03/2021	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-STPHEN 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	APPLECARAMEL 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	WIDEOOPENEST TL B 1L 08/18/23	..	06/30/2021	Various	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-BF-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	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	495,000	500,000	495,000	0	0	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	0	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	0	499,509	0	499,509	0	(499,509)	(499,509)	1,188	10/30/2025	4.A FE	

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar- y Impairment Recogn- ized	13 Current Year's Other Than Temporar- y Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value													
..C7365B-AB-2	POINTCLICKCARE TECHNOLOGY 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	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	0	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	0	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	100,0000		0	0	0	0	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	Redemption	100,0000		(655)	(625)	(625)	0	0	(663)	0	0	(663)	0	0	8	8	0	0	0	0	0	01/18/2027	4.B FE	
..00135B-AC-7	COBHAM PLC TL B 1L 01/18/27	C..	..04/01/2021	Redemption	100,0000		625	625	622	0	0	625	0	0	625	0	0	0	0	0	0	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	0	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	0	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	0	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	0	292,826	0	0	(292,826)	(292,826)	0	0	0	0	6,902	04/29/2024	4.A FE	
..L2968E-AE-2	ENDO LUXEMBOURG FINANCE TL B 1L 03/25/28	C..	..06/30/2021	Redemption	100,0000		1,479	1,479	1,479	0	0	0	0	0	0	1,479	0	0	0	0	0	0	0	22	03/25/2028	4.B FE	
..L6232U-AH-0	MALL INCKROOT 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	0	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	0	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	0	0	2,513	0	0	0	0	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	0	0	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	100,0000		498,750	500,000	498,750	0	0	0	0	0	0	498,750	0	0	0	0	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	0	0	0	0	05/03/2028	3.C FE	
..P212Y-AN-8		C..	..04/01/2021				37,688	37,688	39,020	0	0	(1,331)	0	0	(1,331)	0	0	37,688	0	0	0	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	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. COHEN SECURITIES	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	CORP. S. G. COHEN SECURITIES	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	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								

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		.05/14/2021	S. G. COHEN 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-10-6	TCP CAPITAL CORP		.05/04/2021	S. G. COHEN SECURITIES	8,718,000	.125,316		.111,949	.97,990	.13,958	0	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	0	.183,790	0	.469,165	0	(115,180)	(115,180)	.13,094		
.30231G-10-2	EXXON MOBIL CORP		.05/04/2021	S. G. COHEN SECURITIES	2,920,000	.170,852		.191,891	.120,362	.71,528	0	0	0	.71,528	0	.191,891	0	(21,039)	(21,039)	.2,540		
.38141G-10-4	GOLDMAN SACHS GROUP INC		.05/04/2021	S. G. COHEN SECURITIES	.380,000	.130,574		.72,928	.100,210	(27,281)	0	0	(27,281)	0	.72,928	.0	.57,646	.57,646	.475			
.437076-10-2	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	CORP.	.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			
.580135-10-4	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-II/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-II/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. COHEN 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 RAYTECHON		.05/04/2021	S. G. COHEN 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			
.882508-10-4	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	
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	(4,035,894)	0	671,920,434	1	7,712,204	7,712,205	.18,241,019	XXX	XXX	

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

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G72168186 .....	Premier Oil .....	N/A .....		US - Chicago Board	213800QKYDSBDFTH2K71 .....	07/28/2017	05/31/2022	59,580		42.75	24,928			34,420		34,420							
TIDEWATER INC Tidewater Warrant 88642133 .....	Tidewater .....	N/A .....		US - Chicago Board	549300U0MTB7PD2UT305 .....	01/31/2018	07/31/2042	554		0.00					0								
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants								24,928	0	0	34,420	XXX	34,420	0	0	0	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	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	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options								24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX

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

**SCHEDULE DB - PART A - SECTION 1**

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

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

(a)	Code	Description of Hedged Risk(s)

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

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

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

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

## **SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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

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

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

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

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

Reinvested Collateral Assets Owned Current Statement Date

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

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

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2B-2	DFC	1.A		2,500,000	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
690353-4W-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
690353-1B-7	DFC	1.A		7,575,000	7,575,000	02/15/2028
690353-SC-2	DFC US Agency Floating Rate	1.A		2,105,240	2,105,240	06/15/2024
690353-U8-8	DFC	1.A		3,102,480	3,102,480	02/15/2028
690353-X0-5	DFC VRDN	1.A		2,833,334	2,833,334	07/15/2025
690353-ZB-3	DFC AGENCY DEBENTURES	1.A		755,319	755,319	07/07/2040
90376P-AB-7	INT DEV FIN CORP	1.A		2,452,500	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
671050-AA-3	OSL SANTA ROSA VRDN	1.B FE		6,000,000	6,000,000	02/01/2052
76252P-GB-9	RIB FLOATER TRUST MEDICAL	1.E FE		780,000	780,000	08/15/2022
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX	1.D FE		1,975,000	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	MASIMUTUAL 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 IN	2.A FE		18,303,364	18,300,000	03/11/2023
694308-JR-9	PACIFIC GAS & EL	2.C FE		7,417,151	7,410,000	11/15/2021
842400-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	HYUHCA 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 GOVERNMENT CASH MGMT INS MONEY MARKET	1.A		136,383	136,383	
ETNPP CP		1.A		5,799,922	5,799,130	07/02/2021
ETNPP 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
2. Average balance for the year

Fair Value \$ ..... 168,133,179 Book/Adjusted Carrying Value \$ ..... 167,976,069  
 Fair Value \$ ..... 380,609,516 Book/Adjusted Carrying Value \$ ..... 380,867,403

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON .....	NEW YORK, NY				(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 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
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
ETNPP CP .....			06/30/2021	.0.100	.07/01/2021	.9,999.972	.28	.0
ETNPP CP .....			05/27/2021	.0.150	.07/02/2021	5,799.130	.846	.0
ETNPP 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
ENERGY 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