



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

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

OFFICERS

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

OTHER

Matthew Reid Abernethy #, VP	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	Keith Terrill Clark, MD, VP, Medical Director
Robert John DaISanto, VP	Michael Russ DeHart, VP	James Joseph DeLuca, VP
Brian Richard Doran, VP	Lisa Beth Fangman, Sr VP	James Jeffrey Fitzgerald #, Sr VP, Chf Information Off
Wade Matthew Fugate, VP, Controller	David Todd Henderson, Sr VP, Chf Acty, Risk, Data Off	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	Mark Daniel Hutchinson #, 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
Paul Brian Moore #, Sr VP, Chief Customer Officer	David Edward Nevers, VP	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel
Maribeth Semba Rahe #, Sr VP	Michelle Ison Rice, VP	Ryan Keith Richey #, 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
Jacob Cole Steuber #, VP	Charles Lawrence Thomas, VP	James Joseph Vance, Sr VP, Co-Chief Inv Officer
Brendan Matthew White, Sr VP, Co-Chief Inv Officer	Terrie Ann Wiedenheft, VP	Aaron Jason Wolf, VP, Chief Underwriter

DIRECTORS OR TRUSTEES

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

State of	Ohio	SS
County of	Hamilton	

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller
Subscribed and sworn to before me this 11th day of February, 2022		a. Is this an original filing? b. If no, 1. State the amendment number..... 2. Date filed 3. Number of pages attached.....
		Yes [X] No []

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	104,316,999	0.554	104,316,999	0	104,316,999	0.560
1.02 All other governments	227,764,916	1.209	227,764,916	0	227,764,916	1.223
1.03 U.S. states, territories and possessions, etc. guaranteed	10,257,581	0.054	10,257,581	0	10,257,581	0.055
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	40,219,407	0.214	40,219,407	0	40,219,407	0.216
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	708,268,427	3.760	708,268,427	0	708,268,427	3.803
1.06 Industrial and miscellaneous	12,569,061,452	66.731	12,569,061,452	0	12,569,061,452	67.487
1.07 Hybrid securities	138,166,163	0.734	138,166,163	0	138,166,163	0.742
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	58,100,687	0.308	58,100,687	0	58,100,687	0.312
1.10 Unaffiliated Bank loans	227,337,144	1.207	227,337,144	0	227,337,144	1.221
1.11 Total long-term bonds	14,083,492,776	74.771	14,083,492,776	0	14,083,492,776	75.618
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	36,844,000	0.196	36,844,000	0	36,844,000	0.198
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	36,844,000	0.196	36,844,000	0	36,844,000	0.198
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	683,828,722	3.631	683,828,722	0	683,828,722	3.672
3.02 Industrial and miscellaneous Other (Unaffiliated)	90,185,300	0.479	90,185,300	0	90,185,300	0.484
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	209,008,274	1.110	2,920,445	0	2,920,445	0.016
3.05 Mutual funds	136,127,787	0.723	136,127,787	0	136,127,787	0.731
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Total common stocks	1,119,150,083	5.942	913,062,254	0	913,062,254	4.903
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	2,782,941,625	14.775	2,782,941,625	0	2,782,941,625	14.942
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	2,782,941,625	14.775	2,782,941,625	0	2,782,941,625	14.942
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	5,120,759	0.027	5,120,759	0	5,120,759	0.027
6.02 Cash equivalents (Schedule E, Part 2)	295,943,806	1.571	295,943,806	0	295,943,806	1.589
6.03 Short-term investments (Schedule DA)	25,235,300	0.134	25,235,298	22,038,700	47,273,998	0.254
6.04 Total cash, cash equivalents and short-term investments	326,299,865	1.732	326,299,863	22,038,700	348,338,563	1.870
7. Contract loans	24,926,103	0.132	24,926,103	0	24,926,103	0.134
8. Derivatives (Schedule DB)	34,420	0.000	34,420	0	34,420	0.000
9. Other invested assets (Schedule BA)	433,042,696	2.299	428,042,696	0	428,042,696	2.298
10. Receivables for securities	6,726,310	0.036	6,726,310	0	6,726,310	0.036
11. Securities Lending (Schedule DL, Part 1)	22,038,700	0.117	22,038,700	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	18,835,496,578	100.000	18,624,408,747	22,038,700	18,624,408,747	100.000

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SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,964,024,430
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	880,030,778
	2.2 Additional investment made after acquisition (Part 2, Column 8)	23,385,372
		903,416,150
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	0
	3.2 Totals, Part 3, Column 11	0
		0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	0
	5.2 Totals, Part 3, Column 8	0
		0
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	84,482,387
8.	Deduct amortization of premium and mortgage interest points and commitment fees	16,564
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	0
	9.2 Totals, Part 3, Column 13	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	0
	10.2 Totals, Part 3, Column 10	0
		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,782,941,629
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	2,782,941,629
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	2,782,941,629

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	398,228,764	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	15,065,346	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	63,776,857	78,842,203
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		587
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	14,844,008	
	5.2 Totals, Part 3, Column 9	0	14,844,008
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		53,872,127
8.	Deduct amortization of premium and depreciation		91,328
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	4,909,409	4,909,409
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		433,042,698
12.	Deduct total nonadmitted amounts		5,000,000
13.	Statement value at end of current period (Line 11 minus Line 12)		428,042,698

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	13,838,512,491	
2.	Cost of bonds and stocks acquired, Part 3, Column 7	4,258,525,159	
3.	Accrual of discount		22,754,691
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(2,374,072)	
	4.2. Part 2, Section 1, Column 15	1,844,000	
	4.3. Part 2, Section 2, Column 13	164,267,381	
	4.4. Part 4, Column 11	(10,446,902)	153,290,407
5.	Total gain (loss) on disposals, Part 4, Column 19		43,131,543
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,002,877,488
7.	Deduct amortization of premium		88,143,343
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	4,346,447	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	2,443,184	
	9.4. Part 4, Column 13	2,538	6,792,169
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		21,085,573
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		15,239,486,864
12.	Deduct total nonadmitted amounts		206,087,829
13.	Statement value at end of current period (Line 11 minus Line 12)		15,033,399,035

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	104,316,999	103,713,522	109,590,632	85,299,687
	2. Canada	3,309,463	3,722,760	3,822,600	3,000,000
	3. Other Countries	224,455,450	232,433,326	226,633,057	222,521,000
	4. Totals	332,081,912	339,869,608	340,046,289	310,820,687
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	10,257,581	10,822,044	10,653,992	10,165,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	40,219,407	46,281,988	40,241,501	40,205,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	708,268,427	739,219,202	732,289,759	569,397,581
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	9,899,004,794	10,447,683,441	9,952,749,621	9,743,470,011
	9. Canada	272,235,649	305,283,400	272,827,234	268,975,682
	10. Other Countries	2,821,424,977	2,908,196,040	2,826,430,196	2,804,948,000
	11. Totals	12,992,665,420	13,661,162,881	13,052,007,051	12,817,393,693
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	14,083,492,747	14,797,355,723	14,175,238,592	13,747,981,961
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	36,844,000	36,844,000	35,000,000	
	15. Canada				
	16. Other Countries				
	17. Totals	36,844,000	36,844,000	35,000,000	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	36,844,000	36,844,000	35,000,000	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	888,145,554	888,145,554	603,466,264	
	21. Canada				
	22. Other Countries	21,996,248	21,996,248	19,975,055	
	23. Totals	910,141,802	910,141,802	623,441,319	
Parent, Subsidiaries and Affiliates	24. Totals	209,008,274	209,008,274	160,393,143	
	25. Total Common Stocks	1,119,150,076	1,119,150,076	783,834,462	
	26. Total Stocks	1,155,994,076	1,155,994,076	818,834,462	
	27. Total Bonds and Stocks	15,239,486,823	15,953,349,799	14,994,073,054	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company
SCHEDULE D - PART 1A - SECTION 1

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	11,162,240	57,442,543	20,892,281	13,646,179	1,173,755	XXX	104,316,998	0.7	115,128,379	0.9	104,316,998	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	11,162,240	57,442,543	20,892,281	13,646,179	1,173,755	XXX	104,316,998	0.7	115,128,379	0.9	104,316,998	0
2. All Other Governments												
2.1 NAIC 1	15,065,215	23,929,443	15,225,247	14,270,884	4,274,062	XXX	72,764,851	0.5	54,707,461	0.4	30,144,426	42,620,425
2.2 NAIC 2	0	19,993,485	48,902,568	14,173,235	30,075,512	XXX	113,144,800	0.8	93,779,784	0.7	98,144,800	15,000,000
2.3 NAIC 3	0	10,035,270	338,850	5,072,103	12,017,532	XXX	27,463,755	0.2	1,600,000	0.0	22,828,562	4,635,193
2.4 NAIC 4	0	550,000	11,419,840	824,641	1,246,723	XXX	14,041,204	0.1	2,007,243	0.0	498,642	13,542,562
2.5 NAIC 5	0	0	350,303	0	0	XXX	350,303	0.0	0	0.0	0	350,303
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	15,065,215	54,508,198	76,236,808	34,340,863	47,613,829	XXX	227,764,913	1.6	152,094,488	1.2	151,616,430	76,148,483
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	2,000,000	2,985,000	0	0	XXX	4,985,000	0.0	4,985,000	0.0	4,985,000	0
3.2 NAIC 2	0	5,272,581	0	0	0	XXX	5,272,581	0.0	5,326,997	0.0	5,272,581	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	7,272,581	2,985,000	0	0	XXX	10,257,581	0.1	10,311,997	0.1	10,257,581	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	3,464,407	11,315,000	15,440,000	10,000,000	XXX	40,219,407	0.3	40,221,912	0.3	40,219,407	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	3,464,407	11,315,000	15,440,000	10,000,000	XXX	40,219,407	0.3	40,221,912	0.3	40,219,407	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	74,615,396	205,279,700	180,704,395	101,262,362	73,798,833	XXX	635,660,686	4.5	701,010,856	5.3	612,705,686	22,955,000
5.2 NAIC 2	0	0	0	59,605,000	13,002,749	XXX	72,607,749	0.5	72,125,750	0.5	17,832,749	54,775,000
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	74,615,396	205,279,700	180,704,395	160,867,362	86,801,582	XXX	708,268,435	5.0	773,136,606	5.9	630,538,435	77,730,000

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,330,691,708	3,072,326,956	1,915,763,358	482,287,166	307,694,836	XXX	7,108,764,024	50.1	6,500,053,311	49.2	2,384,747,837	4,724,016,187
6.2 NAIC 2	348,945,114	1,428,665,430	1,337,087,902	701,465,129	430,288,734	XXX	4,246,452,309	29.9	3,896,518,580	29.5	2,423,844,205	1,822,608,104
6.3 NAIC 3	61,739,597	365,775,274	453,370,808	56,884,277	12,568,302	XXX	950,338,258	6.7	817,888,812	6.2	311,792,825	638,545,433
6.4 NAIC 4	24,692,661	175,053,692	123,029,549	17,097	0	XXX	322,792,999	2.3	443,690,461	3.4	25,310,309	297,482,690
6.5 NAIC 5	0	6,984,449	21,650,629	15,562	80	XXX	28,650,720	0.2	67,395,607	0.5	851,558	27,799,162
6.6 NAIC 6	0	519,434	8,226,254	3,091	1	XXX	8,748,780	0.1	6,201,887	0.0	626,747	8,122,033
6.7 Totals	1,766,069,080	5,049,325,235	3,859,128,500	1,240,672,322	750,551,953	XXX	12,665,747,090	89.3	11,731,748,658	88.8	5,147,173,481	7,518,573,609
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	2,912,161	0.0	0	0
7.2 NAIC 2	553,842	12,127,767	37,063,938	5,085,000	71,200,497	XXX	126,031,044	0.9	107,329,713	0.8	115,550,725	10,480,319
7.3 NAIC 3	0	0	4,550,000	4,000,000	600,952	XXX	9,150,952	0.1	9,149,708	0.1	9,150,952	0
7.4 NAIC 4	0	0	0	0	2,984,167	XXX	2,984,167	0.0	2,984,139	0.0	2,984,167	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	553,842	12,127,767	41,613,938	9,085,000	74,785,616	XXX	138,166,163	1.0	122,375,721	0.9	127,685,844	10,480,319
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	58,100,687	58,100,687	0.4	71,079,506	0.5	58,100,687	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	58,100,687	58,100,687	0.4	71,079,506	0.5	58,100,687	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	30,816	10,661,096	10,593,615	0	0	XXX	21,285,527	0.2	16,604,562	0.1	21,285,527	0
10.3 NAIC 3	962,613	36,411,110	37,422,799	0	0	XXX	74,796,522	0.5	60,310,208	0.5	74,796,522	0
10.4 NAIC 4	1,489,695	64,315,573	55,939,706	0	0	XXX	121,744,974	0.9	103,929,163	0.8	121,744,974	0
10.5 NAIC 5	49,199	8,210,318	0	0	0	XXX	8,259,517	0.1	8,227,263	0.1	8,259,517	0
10.6 NAIC 6	13,827	1,236,774	0	0	0	XXX	1,250,601	0.0	1,333,611	0.0	1,250,601	0
10.7 Totals	2,546,150	120,834,871	103,956,120	0	0	XXX	227,337,141	1.6	190,404,807	1.4	227,337,141	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,431,534,559	3,364,443,049	2,146,885,281	626,906,591	396,941,486	0	7,966,710,966	56.2	XXX	XXX	3,177,119,354	4,789,591,612
11.2 NAIC 2	(d) 349,529,772	1,476,720,359	1,433,648,023	780,328,364	544,567,492	58,100,687	4,642,894,697	32.7	XXX	XXX	2,740,031,274	1,902,863,423
11.3 NAIC 3	(d) 62,702,210	412,221,654	495,682,457	65,956,380	25,186,786	0	1,061,749,487	7.5	XXX	XXX	418,568,861	643,180,626
11.4 NAIC 4	(d) 26,182,356	239,919,265	190,389,095	841,738	4,230,890	0	461,563,344	3.3	XXX	XXX	150,538,092	311,025,252
11.5 NAIC 5	(d) 49,199	15,194,767	22,000,932	15,562	80	0	(c) 37,260,540	0.3	XXX	XXX	9,111,075	28,149,465
11.6 NAIC 6	(d) 13,827	1,756,208	8,226,254	3,091	1	0	(c) 9,999,381	0.1	XXX	XXX	1,877,348	8,122,033
11.7 Totals	1,870,011,923	5,510,255,302	4,296,832,042	1,474,051,726	970,926,735	58,100,687	(b) 14,180,178,415	100.0	XXX	XXX	6,497,246,004	7,682,932,411
11.8 Line 11.7 as a % of Col. 7	13.2	38.9	30.3	10.4	6.8	0.4	100.0	XXX	XXX	XXX	45.8	54.2
12. Total Bonds Prior Year												
12.1 NAIC 1	1,162,477,456	3,193,958,809	2,024,951,914	610,978,581	426,652,320	0	XXX	XXX	7,419,019,080	56.2	3,502,216,634	3,916,802,446
12.2 NAIC 2	196,911,459	1,391,530,645	1,528,633,183	549,403,951	525,206,148	71,079,506	XXX	XXX	4,262,764,892	32.3	2,749,419,374	1,513,345,518
12.3 NAIC 3	37,317,516	341,331,702	395,458,005	97,634,354	17,207,151	0	XXX	XXX	888,948,728	6.7	462,896,941	426,051,787
12.4 NAIC 4	8,570,170	316,402,852	223,282,956	803,110	3,551,918	0	XXX	XXX	552,611,006	4.2	145,417,268	407,193,738
12.5 NAIC 5	40,478	54,375,902	8,592,935	12,613,555	0	0	XXX	XXX	(c) 75,622,870	0.6	19,723,442	55,899,428
12.6 NAIC 6	14,568	2,147,823	3,774,000	0	1,599,107	0	XXX	XXX	(c) 7,535,498	0.1	3,761,497	3,774,001
12.7 Totals	1,405,331,647	5,299,747,733	4,184,692,993	1,271,433,551	974,216,644	71,079,506	XXX	XXX	(b) 13,206,502,074	100.0	6,883,435,156	6,323,066,918
12.8 Line 12.7 as a % of Col. 9	10.6	40.1	31.7	9.6	7.4	0.5	XXX	XXX	100.0	XXX	52.1	47.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	426,118,206	1,153,893,775	864,892,664	432,156,750	300,057,958	0	3,177,119,353	22.4	3,502,216,634	26.5	3,177,119,353	XXX
13.2 NAIC 2	134,293,276	794,179,205	761,824,920	518,804,266	472,828,921	58,100,687	2,740,031,275	19.3	2,749,419,374	20.8	2,740,031,275	XXX
13.3 NAIC 3	35,651,329	146,341,034	202,892,666	11,595,901	22,087,931	0	418,568,861	3.0	462,896,941	3.5	418,568,861	XXX
13.4 NAIC 4	13,873,128	72,277,892	61,062,237	340,668	2,984,167	0	150,538,092	1.1	145,417,268	1.1	150,538,092	XXX
13.5 NAIC 5	49,199	8,443,996	602,238	15,562	80	0	9,111,075	0.1	19,723,442	0.1	9,111,075	XXX
13.6 NAIC 6	13,827	1,237,772	622,658	3,091	0	0	1,877,348	0.0	3,761,497	0.0	1,877,348	XXX
13.7 Totals	609,998,965	2,176,373,674	1,891,897,383	962,916,238	797,959,057	58,100,687	6,497,246,004	45.8	6,883,435,156	52.1	6,497,246,004	XXX
13.8 Line 13.7 as a % of Col. 7	9.4	33.5	29.1	14.8	12.3	0.9	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.3	15.3	13.3	6.8	5.6	0.4	45.8	XXX	XXX	XXX	45.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,005,416,353	2,210,549,274	1,281,992,617	194,749,841	96,883,528	0	4,789,591,613	33.8	3,916,802,446	29.7	XXX	4,789,591,613
14.2 NAIC 2	215,236,496	682,541,154	671,823,103	261,524,098	71,738,571	0	1,902,863,422	13.4	1,513,345,518	11.5	XXX	1,902,863,422
14.3 NAIC 3	27,050,881	265,880,620	292,789,791	54,360,479	3,098,855	0	643,180,626	4.5	426,051,787	3.2	XXX	643,180,626
14.4 NAIC 4	12,309,228	167,641,373	129,326,858	501,070	1,246,723	0	311,025,252	2.2	407,193,738	3.1	XXX	311,025,252
14.5 NAIC 5	0	6,750,771	21,398,694	0	0	0	28,149,465	0.2	55,899,428	0.4	XXX	28,149,465
14.6 NAIC 6	0	518,436	7,603,596	0	1	0	8,122,033	0.1	3,774,001	0.0	XXX	8,122,033
14.7 Totals	1,260,012,958	3,333,881,628	2,404,934,659	511,135,488	172,967,678	0	7,682,932,411	54.2	6,323,066,918	47.9	XXX	7,682,932,411
14.8 Line 14.7 as a % of Col. 7	16.4	43.4	31.3	6.7	2.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	8.9	23.5	17.0	3.6	1.2	0.0	54.2	XXX	XXX	XXX	XXX	54.2

(a) Includes \$ 6,998,391,329 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ 0 current year of bonds with Z designations and \$ 28,738,494 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ 19,718,336 current year, \$ 15,759,922 prior year of bonds with 5GI designations and \$ 7,440,667 current year, \$ 5,373,107 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 96,685,660 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company
SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	5,946,186	43,720,295	9,590,926	9,227,684	0	XXX	68,485,091	0.5	62,806,135	0.5	68,485,091	0
1.02 Residential Mortgage-Backed Securities	2,989,317	9,490,184	7,284,505	1,006,503	110,133	XXX	20,880,642	0.1	22,617,155	0.2	20,880,642	0
1.03 Commercial Mortgage-Backed Securities	2,226,737	4,232,063	4,016,851	3,411,993	1,063,623	XXX	14,951,267	0.1	29,705,088	0.2	14,951,267	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	11,162,240	57,442,542	20,892,282	13,646,180	1,173,756	XXX	104,317,000	0.7	115,128,378	0.9	104,317,000	0
2. All Other Governments												
2.01 Issuer Obligations	15,065,215	54,508,198	76,236,808	34,340,864	47,613,829	XXX	227,764,914	1.6	152,094,490	1.2	151,616,431	76,148,483
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	15,065,215	54,508,198	76,236,808	34,340,864	47,613,829	XXX	227,764,914	1.6	152,094,490	1.2	151,616,431	76,148,483
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	7,272,581	2,985,000	0	0	XXX	10,257,581	0.1	10,311,997	0.1	10,257,581	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	7,272,581	2,985,000	0	0	XXX	10,257,581	0.1	10,311,997	0.1	10,257,581	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	3,464,407	11,315,000	15,440,000	10,000,000	XXX	40,219,407	0.3	40,221,912	0.3	40,219,407	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	3,464,407	11,315,000	15,440,000	10,000,000	XXX	40,219,407	0.3	40,221,912	0.3	40,219,407	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	103,998	60,835,045	556,953	XXX	61,495,996	0.4	74,576,996	0.6	6,720,996	54,775,000
5.02 Residential Mortgage-Backed Securities	54,178,147	129,990,462	53,207,075	17,646,642	2,000,449	XXX	257,022,775	1.8	354,884,036	2.7	257,022,775	0
5.03 Commercial Mortgage-Backed Securities	2,556,995	52,077,489	59,796,022	2,788,136	0	XXX	117,218,642	0.8	44,419,489	0.3	117,218,642	0
5.04 Other Loan-Backed and Structured Securities	17,880,253	23,211,749	67,597,301	79,597,540	84,244,180	XXX	272,531,023	1.9	299,256,083	2.3	249,576,023	22,955,000
5.05 Totals	74,615,395	205,279,700	180,704,396	160,867,363	86,801,582	XXX	708,268,436	5.0	773,136,604	5.9	630,538,436	77,730,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	736,645,603	2,244,222,195	2,538,093,701	1,159,965,035	706,640,807	XXX	7,385,567,341	52.1	7,438,388,849	56.3	4,344,583,251	3,040,984,090
6.02 Residential Mortgage-Backed Securities	180,494,508	457,877,368	195,645,215	30,577,699	17,829,203	XXX	882,423,993	6.2	862,740,256	6.5	126,118,975	756,305,018
6.03 Commercial Mortgage-Backed Securities	361,033,186	1,117,423,146	446,369,030	30,153,248	0	XXX	1,954,978,610	13.8	1,539,528,405	11.7	607,630,868	1,347,347,742
6.04 Other Loan-Backed and Structured Securities	487,895,783	1,229,802,526	679,020,554	19,976,339	26,081,942	XXX	2,442,777,144	17.2	1,891,091,147	14.3	68,840,385	2,373,936,759
6.05 Totals	1,766,069,080	5,049,325,235	3,859,128,500	1,240,672,321	750,551,952	XXX	12,665,747,088	89.3	11,731,748,657	88.8	5,147,173,479	7,518,573,609
7. Hybrid Securities												
7.01 Issuer Obligations	553,842	10,115,890	17,497,479	4,000,000	67,737,836	XXX	99,905,047	0.7	92,872,786	0.7	99,905,047	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	2,011,876	24,116,460	5,085,000	7,047,780	XXX	38,261,116	0.3	29,502,934	0.2	27,780,797	10,480,319
7.05 Totals	553,842	12,127,766	41,613,939	9,085,000	74,785,616	XXX	138,166,163	1.0	122,375,720	0.9	127,685,844	10,480,319
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company
SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	58,100,687	58,100,687	0.4	71,079,506	0.5	58,100,687	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0		.0
10.02 Unaffiliated Bank Loans - Acquired	2,546,150	120,834,872	103,956,120	0	0	XXX	227,337,142	1.6	190,404,806	1.4	227,337,142	0
10.03 Totals	2,546,150	120,834,872	103,956,120	0	0	XXX	227,337,142	1.6	190,404,806	1.4	227,337,142	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	758,210,846	2,363,303,566	2,655,822,912	1,283,808,628	832,549,425	XXX	7,893,695,377	55.7	XXX	XXX	4,721,787,804	3,171,907,573
11.02 Residential Mortgage-Backed Securities	237,661,972	597,358,014	256,136,795	49,230,844	19,939,785	XXX	1,160,327,410	8.2	XXX	XXX	404,022,392	756,305,018
11.03 Commercial Mortgage-Backed Securities	365,816,918	1,173,732,698	510,181,903	36,353,377	1,063,623	XXX	2,087,148,519	14.7	XXX	XXX	739,800,777	1,347,347,742
11.04 Other Loan-Backed and Structured Securities	505,776,036	1,255,026,151	770,734,315	104,658,879	117,373,902	XXX	2,753,569,283	19.4	XXX	XXX	346,197,205	2,407,372,078
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	58,100,687	58,100,687	0.4	XXX	XXX	58,100,687	0
11.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	.0	0.0	XXX	XXX	.0	.0
11.07 Unaffiliated Bank Loans	2,546,150	120,834,872	103,956,120	0	0	XXX	227,337,142	1.6	XXX	XXX	227,337,142	0
11.08 Totals	1,870,011,922	5,510,255,301	4,296,832,045	1,474,051,728	970,926,735	58,100,687	14,180,178,418	100.0	XXX	XXX	6,497,246,007	7,682,932,411
11.09 Line 11.08 as a % of Col. 7	13.2	38.9	30.3	10.4	6.8	0.4	100.0	XXX	XXX	XXX	45.8	54.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	609,526,732	2,771,579,623	2,628,302,735	1,031,167,453	830,696,622	XXX	XXX	XXX	7,871,273,165	59.6	4,975,527,134	2,895,746,031
12.02 Residential Mortgage-Backed Securities	246,462,333	598,522,508	291,052,035	98,728,710	5,475,861	XXX	XXX	XXX	1,240,241,447	9.4	562,976,478	677,264,969
12.03 Commercial Mortgage-Backed Securities	291,331,071	892,982,055	399,802,685	27,409,705	2,127,466	XXX	XXX	XXX	1,613,652,982	12.2	718,265,380	895,387,602
12.04 Other Loan-Backed and Structured Securities	256,111,688	929,691,413	784,002,687	114,127,682	135,916,694	XXX	XXX	XXX	2,219,850,164	16.8	365,181,851	1,854,668,313
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	71,079,506	XXX	XXX	71,079,506	0.5	71,079,506	.0
12.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	XXX	XXX	.0	0.0	.0	.0
12.07 Unaffiliated Bank Loans	1,899,822	106,972,133	81,532,851	0	0	XXX	XXX	XXX	190,404,806	1.4	190,404,806	0
12.08 Totals	1,405,331,646	5,299,747,732	4,184,692,993	1,271,433,550	974,216,643	71,079,506	XXX	XXX	13,206,502,070	100.0	6,883,435,155	6,323,066,915
12.09 Line 12.08 as a % of Col. 9	10.6	40.1	31.7	9.6	7.4	0.5	XXX	XXX	100.0	XXX	52.1	47.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	388,142,528	1,462,093,202	1,333,708,130	846,342,596	691,501,347	XXX	4,721,787,803	33.3	4,975,527,134	37.7	4,721,787,803	XXX
13.02 Residential Mortgage-Backed Securities	94,397,811	182,760,944	76,175,536	33,060,975	17,627,126	XXX	404,022,392	2.8	562,976,478	4.3	404,022,392	XXX
13.03 Commercial Mortgage-Backed Securities	86,265,934	364,724,807	281,546,284	6,200,129	1,063,623	XXX	739,800,777	5.2	718,265,380	5.4	739,800,777	XXX
13.04 Other Loan-Backed and Structured Securities	38,646,542	45,959,848	96,511,316	77,312,540	87,766,960	XXX	346,197,206	2.4	365,181,851	2.8	346,197,206	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	58,100,687	58,100,687	0.4	71,079,506	0.5	58,100,687	XXX
13.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	XXX
13.07 Unaffiliated Bank Loans	2,546,150	120,834,872	103,956,120	0	0	XXX	227,337,142	1.6	190,404,806	1.4	227,337,142	XXX
13.08 Totals	609,998,965	2,176,373,673	1,891,897,386	962,916,240	797,959,056	58,100,687	6,497,246,007	45.8	6,883,435,155	52.1	6,497,246,007	XXX
13.09 Line 13.08 as a % of Col. 7	9.4	33.5	29.1	14.8	12.3	0.9	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.3	15.3	13.3	6.8	5.6	0.4	45.8	XXX	XXX	XXX	45.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	370,068,318	901,210,364	1,322,114,782	437,466,032	141,048,078	XXX	3,171,907,574	22.4	2,895,746,031	21.9	XXX	3,171,907,574
14.02 Residential Mortgage-Backed Securities	143,264,161	414,597,070	179,961,259	16,169,869	2,312,659	XXX	756,305,018	5.3	677,264,969	5.1	XXX	756,305,018
14.03 Commercial Mortgage-Backed Securities	279,550,984	809,007,891	228,635,619	30,153,248	.0	XXX	1,347,347,742	9.5	895,387,602	6.8	XXX	1,347,347,742
14.04 Other Loan-Backed and Structured Securities	467,129,494	1,209,066,303	674,222,999	27,346,339	29,606,942	XXX	2,407,372,077	17.0	1,854,668,313	14.0	XXX	2,407,372,077
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	.0	0.0	.0	0.0	XXX	.0
14.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	XXX	.0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	1,260,012,957	3,333,881,628	2,404,934,659	511,135,488	172,967,679	.0	7,682,932,411	54.2	6,323,066,915	47.9	XXX	7,682,932,411
14.09 Line 14.08 as a % of Col. 7	16.4	43.4	31.3	6.7	2.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	8.9	23.5	17.0	3.6	1.2	0.0	54.2	XXX	XXX	XXX	XXX	54.2

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	46,111,984	46,111,984	0	0	0
2. Cost of short-term investments acquired	207,461,347	207,461,347	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	25,364	25,364	0	0	0
6. Deduct consideration received on disposals	228,363,397	228,363,397	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	25,235,298	25,235,298	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	25,235,298	25,235,298	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	34,425
2.	Cost paid/(consideration received) on additions:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	0
3.2	Section 2, Column 19	0
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	
6.	Considerations received/(paid) on terminations, Section 2, Column 15	
7.	Amortization:	
7.1	Section 1, Column 19	0
7.2	Section 2, Column 21	0
8.	Adjustment to the book/adjusted carrying value of hedged item:	
8.1	Section 1, Column 20	0
8.2	Section 2, Column 23	0
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Section 1, Column 18	0
9.2	Section 2, Column 20	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	34,425
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	34,425

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
3.11	Section 1, Column 15, current year minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other	
3.13	Section 1, Column 18, current year minus	
3.14	Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	
3.24	Section 1, Column 19, prior year plus	
3.25	SSAP No. 108 Adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	
4.22	Amount recognized (Section 2, Column 16)	
4.23	SSAP No. 108 Adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year	
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	34,420
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0
3.	Total (Line 1 plus Line 2)	34,420
4.	Part D, Section 1, Column 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 BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	204,632,444	153,006,806	51,625,638	0
2. Cost of cash equivalents acquired	10,175,323,308	7,616,163,567	2,559,159,741	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	21,378	21,378	0	0
6. Deduct consideration received on disposals	10,084,033,323	7,697,741,391	2,386,291,932	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	295,943,807	71,450,360	224,493,447	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	295,943,807	71,450,360	224,493,447	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0001151		Lorton	VA		09/28/2009	7.350	10,523,766	0	0	0	0	0	38,415,000	09/01/2013
0001166		Puyallup	WA		02/24/2012	5.250	12,798,313	0	0	0	0	0	33,134,000	01/11/2012
0001173		American Canyon	CA		11/14/2012	4.650	30,369,285	0	0	0	0	0	56,000,000	09/05/2012
0001177		South Attleboro	MA		07/22/2013	4.200	41,963,444	0	0	0	0	0	69,500,000	05/14/2013
0001178		Lorton	VA		09/18/2013	4.625	5,995,059	0	0	0	0	0	10,835,000	09/01/2013
0001179		Houston	TX		10/10/2013	5.220	17,092,077	0	0	0	0	0	28,000,000	06/01/2013
0001182		Raleigh	NC		11/14/2014	5.375	23,463,201	0	0	0	0	0	37,575,000	03/26/2014
0001183		Roseville	CA		11/20/2014	4.900	2,261,936	0	0	0	0	0	4,550,000	06/18/2014
0001186		Rocky River	OH		02/10/2015	4.520	24,000,000	0	0	0	0	0	39,800,000	12/18/2014
0001187		Newport	KY		03/17/2015	4.750	43,227,300	0	0	0	0	0	64,500,000	11/13/2014
0001188		Cincinnati	OH		10/02/2015	4.110	19,798,135	0	0	0	0	0	26,300,000	07/10/2015
0001189		Cincinnati	OH		10/02/2015	4.410	9,209,093	0	0	0	0	0	14,000,000	07/10/2015
0001190		Cincinnati	OH		10/02/2015	4.510	38,255,231	0	0	0	0	0	58,200,000	07/10/2015
0001191		Greenville	SC		12/07/2015	4.950	24,045,423	0	0	0	0	0	41,600,000	03/16/2015
0001195		Indianapolis	IN		06/15/2017	4.300	31,723,609	0	0	0	0	0	48,000,000	04/14/2017
0001196		Apex	NC		09/21/2017	4.200	12,938,804	0	0	0	0	0	20,125,000	09/01/2017
0001197		Bel Air	MD		12/12/2017	4.270	47,362,070	0	0	0	0	0	68,500,000	09/30/2017
0001198		Newport	KY		12/19/2017	4.190	9,244,250	0	0	0	0	0	21,700,000	10/20/2017
0001199		Kennesaw	GA		03/12/2018	4.050	11,447,962	0	0	0	0	0	18,000,000	02/13/2018
0001200		Kennesaw	GA		03/12/2018	4.050	7,859,117	0	0	0	0	0	11,900,000	02/13/2018
0001201		Kennesaw	GA		03/12/2018	4.050	11,584,248	0	0	0	0	0	17,925,000	02/13/2018
0001202		Longmont	CO		04/19/2018	4.000	50,532,947	0	0	0	0	0	81,700,000	02/20/2018
0001203		Cincinnati	OH		06/01/2018	2.094	79,032,714	0	0	0	0	0	320,000,000	10/19/2017
0001204		Cincinnati	OH		06/01/2018	2.094	57,520,500	0	0	0	0	0	320,000,000	10/19/2017
0001205		Indianapolis	IN		06/12/2018	4.750	36,377,426	0	0	0	0	0	50,300,000	05/03/2018
0001206		Longwood	FL		07/12/2018	4.430	35,793,917	0	0	0	0	0	60,000,000	06/12/2018
0001207		Carmel	IN		09/10/2018	4.500	32,820,626	0	0	0	0	0	45,700,000	08/23/2018
0001208		Carmel	IN		09/10/2018	8.000	2,660,000	0	0	0	0	0	45,700,000	08/23/2018
0001209		Northlake	TX		09/18/2018	4.310	41,386,674	0	0	0	0	0	71,500,000	07/19/2018
0001210		Columbus	OH		09/26/2018	4.780	56,398,437	0	0	0	0	0	80,000,000	07/19/2018
0001211		Chandler	AZ		10/19/2018	4.200	54,524,097	0	0	0	0	0	85,000,000	09/25/2018
0001212		Katy	TX		12/21/2018	5.210	53,408,344	0	0	0	0	0	75,450,000	11/14/2018
0001213		Lee's Summit	MO		02/05/2019	4.450	22,097,320	0	0	0	0	0	34,600,000	12/31/2018
0001214		Cedar Park	TX		04/01/2019	3.840	39,130,000	0	0	0	0	0	62,000,000	02/15/2019
0001215		Scottsdale	AZ		05/14/2019	3.950	52,325,000	0	0	0	0	0	87,300,000	04/30/2019
0001216		Oklahoma City	OK		07/30/2019	3.910	26,741,693	0	0	0	0	0	40,000,000	06/17/2019
0001217		Washington	DC		08/08/2019	4.080	27,000,000	0	0	0	0	0	41,900,000	05/15/2019
0001218		Land O'Lakes	FL		08/12/2019	3.710	43,900,000	0	0	0	0	0	62,000,000	07/01/2019
0001219		Cincinnati	OH		09/20/2019	3.750	26,418,963	0	0	0	0	0	39,300,000	08/02/2019
0001220		Washington	DC		09/26/2019	4.750	24,911,124	0	0	0	0	0	86,400,000	08/08/2019
0001221		Kansas City	MO		12/06/2019	3.770	28,500,000	0	0	0	0	0	41,000,000	09/04/2019
0001222		California	MD		12/20/2019	4.200	20,132,528	0	0	0	0	0	34,000,000	09/30/2019
0001223		Washington	DC		02/14/2020	3.650	60,000,000	0	0	0	0	0	98,500,000	12/20/2019
0001224		Murfreesboro	TN		03/06/2020	3.750	25,000,000	0	0	0	0	0	36,200,000	01/06/2020
0001225		E. Wichita	KS		04/16/2020	3.300	31,200,000	0	0	0	0	0	43,750,000	03/16/2020
0001226		Moore	OK		05/01/2020	3.500	19,386,003	0	0	0	0	0	31,000,000	03/25/2020
0001227		Indianapolis	IN		06/10/2020	3.630	60,500,000	0	0	0	0	0	97,900,000	03/26/2020
0001228		Fishers	IN		06/15/2020	3.625	44,160,000	0	0	0	0	0	71,100,000	04/02/2020
0001229		Orlando	FL		08/27/2020	3.720	44,300,000	0	0	0	0	0	66,500,000	03/19/2020
0001230		Huntsville	AL		09/01/2020	3.500	47,950,000	0	0	0	0	0	64,840,000	08/12/2020
0001231		Apache Junction	AZ		09/22/2020	3.500	50,600,000	0	0	0	0	0	88,900,000	09/04/2020
0001232		Lisle	IL		10/29/2020	3.120	45,500,000	0	0	0	0	0	68,400,000	10/07/2020
0001233		Madison	WI		11/03/2020	3.500	40,175,000	0	0	0	0	0	63,000,000	09/09/2020
0001234		Bainbridge Island	WA		11/04/2020	3.350	35,750,000	0	0	0	0	0	57,640,000	09/30/2020
0001235		Austin	TX		11/10/2020	3.850	23,750,000	0	0	0	0	0	55,740,000	08/20/2020
0001236		Austin	TX		11/10/2020	3.850	2,000,000	0	0	0	0	0	5,890,000	08/20/2020
0001237		Austin	TX		11/10/2020	3.850	15,750,000	0	0	0	0	0	31,500,000	08/20/2020
0001238		Franklin	WI		12/17/2020	3.250	25,000,000	0	0	0	0	0	37,300,000	12/03/2020
0001239		South Portland	ME		12/30/2020	4.200	29,800,000	0	0	0	0	0	45,900,000	12/21/2020
0001240		Bradenton	FL		12/30/2020	4.200	28,600,000	0	0	0	0	0	41,900,000	10/27/2020
0001241		Charleston	SC		12/30/2020	4.200	27,000,000	0	0	0	0	0	42,100,000	08/30/2020

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0001242		Frisco	TX.		01/25/2021	3.000	26,000,000	0	0	0	0	0	60,800,000	12/02/2020
0001243		Ellettsville	IN.		04/15/2021	3.400	34,000,000	0	0	0	0	0	51,200,000	12/02/2020
0001244		Centerville	OH.		03/29/2021	3.250	42,230,000	0	0	0	0	0	72,500,000	01/13/2021
0001245		Clarksville	TN.		04/13/2021	3.400	31,000,000	0	0	0	0	0	40,800,000	11/30/2020
0001246		Maryville	TN.		06/17/2021	3.580	41,451,000	0	0	0	0	0	57,000,000	05/12/2021
0001247		Augusta	GA.		06/24/2021	3.400	34,450,000	0	0	0	0	0	53,800,000	04/07/2021
0001248		Apex	NC.		07/15/2021	4.200	3,977,640	0	0	0	0	0	6,025,000	05/08/2021
0001249		Sterling	VA.		07/21/2021	3.940	41,754,135	0	0	0	0	0	82,800,000	04/01/2021
0001250		Tampa	FL.		07/29/2021	3.690	72,800,000	0	0	0	0	0	115,800,000	05/11/2021
0001251		Minneola	FL.		09/22/2021	3.350	52,750,000	0	0	0	0	0	78,900,000	08/10/2021
0001252		Houston	TX.		09/20/2021	2.950	57,613,000	0	0	0	0	0	92,700,000	08/18/2021
0001253		Houston	TX.		09/20/2021	2.950	62,987,000	0	0	0	0	0	96,950,000	08/18/2021
0001254		Denver	CO.		11/08/2021	3.100	52,000,000	0	0	0	0	0	84,300,000	09/07/2021
0001255		West Chester	PA.		11/23/2021	3.080	46,080,000	0	0	0	0	0	67,800,000	10/01/2021
0001256		Raleigh	NC.		11/23/2021	3.180	38,000,000	0	0	0	0	0	53,500,000	11/11/2021
0001257		Millbrook	AL.		11/29/2021	3.550	30,200,000	0	0	0	0	0	42,600,000	10/29/2021
0001258		McKinney	TX.		12/14/2021	4.000	37,500,000	0	0	0	0	0	59,100,000	11/06/2021
0001259		Raymore	MO.		12/14/2021	3.800	44,000,000	0	0	0	0	0	70,000,000	11/03/2021
0001260		Lithia Springs	GA.		12/17/2021	3.150	44,500,000	0	0	0	0	0	61,800,000	11/23/2021
0001261		Aurora	CO.		12/20/2021	3.600	57,000,000	0	0	0	0	0	80,520,000	11/04/2021
0009136		Mason	OH.		11/12/2021	3.250	29,453,214	0	(16,564)	0	0	0	43,762,100	09/23/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							2,782,941,625	0	(16,564)	0	0	0	4,913,126,100	XXX
0899999. Total Mortgages in good standing							2,782,941,625	0	(16,564)	0	0	0	4,913,126,100	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							2,782,941,625	0	(16,564)	0	0	0	4,913,126,100	XXX

General Interrogatory:

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0001220	Washington	DC		09/26/2019	4.750	.0	22,385,372	80,357,716
0001223	Washington	DC		02/14/2020	3.650	.0	1,000,000	98,500,000
0001242	Frisco	TX		01/25/2021	3.000	26,000,000	.0	60,800,000
0001243	Ellettsville	IN		04/15/2021	3.400	34,000,000	.0	51,200,000
0001244	Centerville	OH		03/29/2021	3.250	42,230,000	.0	72,500,000
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
0001248	Apex	NC		07/15/2021	4.200	4,000,000	.0	6,025,000
0001249	Sterling	VA		07/21/2021	3.940	42,000,000	.0	82,800,000
0001250	Tampa	FL		07/29/2021	3.690	72,800,000	.0	115,800,000
0001251	Minneola	FL		09/22/2021	3.350	52,750,000	.0	78,900,000
0001252	Houston	TX		09/20/2021	2.950	57,613,000	.0	92,700,000
0001253	Houston	TX		09/20/2021	2.950	62,987,000	.0	96,950,000
0001254	Denver	CO		11/08/2021	3.100	52,000,000	.0	84,300,000
0001255	West Chester	PA		11/23/2021	3.080	46,080,000	.0	67,800,000
0001256	Raleigh	NC		11/23/2021	3.180	38,000,000	.0	53,500,000
0001257	Millbrook	AL		11/29/2021	3.550	30,200,000	.0	42,600,000
0001258	McKinney	TX		12/14/2021	4.000	37,500,000	.0	59,100,000
0001259	Raymore	MO		12/14/2021	3.800	44,000,000	.0	70,000,000
0001260	Lithia Springs	GA		12/17/2021	3.150	44,500,000	.0	61,800,000
0001261	Aurora	CO		12/20/2021	3.600	57,000,000	.0	80,520,000
0009136	Mason	OH		11/12/2021	3.250	29,469,778	.0	43,762,100
0599999. Mortgages in good standing - Commercial mortgages-all other						880,030,778	23,385,372	1,551,514,816
0899999. Total Mortgages in good standing						880,030,778	23,385,372	1,551,514,816
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						880,030,778	23,385,372	1,551,514,816

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001094	Fremont	CA		08/17/2001	09/03/2021	730,470	0	0	0	0	0	0	82,615	82,615	0	0	0
0001163	Cranberry Township	PA		10/01/2011	12/17/2021	9,152,043	0	0	0	0	0	0	8,947,503	8,947,503	0	0	0
0001184	Greenville	SC		12/11/2014	09/20/2021	12,902,443	0	0	0	0	0	0	12,654,119	12,654,119	0	0	0
0001192	Round Rock	TX		12/18/2015	09/29/2021	14,707,015	0	0	0	0	0	0	14,514,782	14,514,782	0	0	0
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						59,787,669	0	0	0	0	0	0	58,144,449	58,144,449	0	0	0
0001094	Fremont	CA		08/17/2001		730,470	0	0	0	0	0	0	82,615	82,615	0	0	0
0001151	Lorton	VA		09/28/2009		12,816,526	0	0	0	0	0	0	0	2,292,760	0	0	0
0001163	Cranberry Township	PA		10/01/2011		9,152,043	0	0	0	0	0	0	0	204,540	0	0	0
0001166	Puyallup	WA		02/24/2012		13,717,287	0	0	0	0	0	0	0	918,974	0	0	0
0001173	American Canyon	CA		11/14/2012		31,629,104	0	0	0	0	0	0	0	1,259,820	0	0	0
0001177	South Attleboro	MA		07/22/2013		43,074,436	0	0	0	0	0	0	0	1,110,992	0	0	0
0001178	Lorton	VA		09/18/2013		6,218,799	0	0	0	0	0	0	0	223,740	0	0	0
0001179	Houston	TX		10/10/2013		18,328,662	0	0	0	0	0	0	0	1,236,586	0	0	0
0001182	Raleigh	NC		11/14/2014		23,902,667	0	0	0	0	0	0	0	439,465	0	0	0
0001183	Roseville	CA		11/20/2014		2,383,452	0	0	0	0	0	0	0	121,516	0	0	0
0001184	Greenville	SC		12/11/2014		12,902,443	0	0	0	0	0	0	0	248,323	0	0	0
0001187	Newport	KY		03/17/2015		44,050,931	0	0	0	0	0	0	0	823,631	0	0	0
0001188	Cincinnati	OH		10/02/2015		20,194,671	0	0	0	0	0	0	0	396,536	0	0	0
0001189	Cincinnati	OH		10/02/2015		9,438,042	0	0	0	0	0	0	0	228,949	0	0	0
0001190	Cincinnati	OH		10/02/2015		39,193,302	0	0	0	0	0	0	0	938,071	0	0	0
0001191	Greenville	SC		12/07/2015		24,558,140	0	0	0	0	0	0	0	512,717	0	0	0
0001192	Round Rock	TX		12/18/2015		14,707,015	0	0	0	0	0	0	0	192,233	0	0	0
0001193	Santa Monica	CA		06/30/2016		22,295,698	0	0	0	0	0	0	0	350,268	0	0	0
0001195	Indianapolis	IN		06/15/2017		32,276,530	0	0	0	0	0	0	0	552,921	0	0	0
0001196	Apex	NC		09/21/2017		13,210,698	0	0	0	0	0	0	0	271,894	0	0	0
0001197	Bel Air	MD		12/12/2017		48,196,119	0	0	0	0	0	0	0	834,049	0	0	0
0001198	Newport	KY		12/19/2017		9,638,895	0	0	0	0	0	0	0	394,646	0	0	0
0001199	Kennesaw	GA		03/12/2018		11,779,276	0	0	0	0	0	0	0	331,314	0	0	0
0001200	Kennesaw	GA		03/12/2018		8,086,567	0	0	0	0	0	0	0	227,450	0	0	0
0001201	Kennesaw	GA		03/12/2018		11,919,506	0	0	0	0	0	0	0	335,258	0	0	0
0001202	Longmont	CO		04/19/2018		51,470,268	0	0	0	0	0	0	0	937,321	0	0	0
0001203	Cincinnati	OH		06/01/2018		81,456,571	0	0	0	0	0	0	0	2,423,857	0	0	0
0001204	Cincinnati	OH		06/01/2018		59,266,036	0	0	0	0	0	0	0	1,745,536	0	0	0
0001205	Indianapolis	IN		06/12/2018		36,966,008	0	0	0	0	0	0	0	588,582	0	0	0
0001206	Longwood	FL		07/12/2018		36,036,000	0	0	0	0	0	0	0	242,083	0	0	0
0001207	Carmel	IN		09/10/2018		33,367,159	0	0	0	0	0	0	0	546,534	0	0	0
0001209	Northlake	TX		09/18/2018		41,500,000	0	0	0	0	0	0	0	113,326	0	0	0
0001210	Columbus	OH		09/26/2018		57,346,007	0	0	0	0	0	0	0	947,569	0	0	0
0001211	Chandler	AZ		10/19/2018		54,600,000	0	0	0	0	0	0	0	75,903	0	0	0
0001212	Katy	TX		12/21/2018		54,665,574	0	0	0	0	0	0	0	1,257,230	0	0	0
0001213	Lee's Summit	MO		02/05/2019		22,400,000	0	0	0	0	0	0	0	302,680	0	0	0
0001216	Oklahoma City	OK		07/30/2019		26,900,000	0	0	0	0	0	0	0	158,307	0	0	0
0001219	Cincinnati	OH		09/20/2019		26,918,541	0	0	0	0	0	0	0	499,578	0	0	0
0001222	California	MD		12/20/2019		20,877,496	0	0	0	0	0	0	0	744,968	0	0	0
0001226	Moore	OK		05/01/2020		19,777,733	0	0	0	0	0	0	0	391,731	0	0	0
0001248	Apex	NC		07/15/2021		0	0	0	0	0	0	0	0	22,360	0	0	0
0001249	Sterling	VA		07/21/2021		0	0	0	0	0	0	0	0	245,865	0	0	0
0299999. Mortgages with partial repayments						1,107,948,672	0	0	0	0	0	0	0	26,337,938	0	0	0
0599999 - Totals						1,167,736,341	0	0	0	0	0	0	58,144,449	84,482,387	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identifi- cation	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Tempo- rary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percent- age of Owner- ship
	BOSTON CAPITAL AFFORD.HOUSING MORG FUND, LLC BOSTON CAP. INTERMEDIATE TERM INCOME FUND		BOSTON BOSTON	MA MA	BCAHMF LLC BOSTON CAPITAL SECURITIES INC.		06/29/2006 06/30/2011		4,550,404	4,297,697	4,668,930	(118,524)					347,324 238,835		14.360 31.870
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated									4,550,404	4,297,697	4,668,930	(118,524)	0	0	0	0	586,159	0	XXX
000000-00-0	First Eagle Direct Lending Fund IV, LLC		BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	1.E FE	12/03/2018		659,480	1,275,361	1,275,361	525,485						422,221	8.330
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									659,480	1,275,361	1,275,361	525,485	0	0	0	0	0	422,221	XXX
34918*-10-0	Emerging Market LLC		CINCINNATI	OH	Emerging Market LLC	4.B	01/15/2013	2.	77,002,464	64,717,249	64,717,249	(253,315)					36,645,000		23.110
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4.B	04/30/2000		48,164,435	154,668,190	154,668,190	7,224,192							40.700
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									125,166,899	219,385,439	219,385,439	6,970,877	0	0	0	0	36,645,000	0	XXX
000000-00-0	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		2,299,853	2,313,785	2,313,785	336,665					337,783	1,548,356	0.720
000000-00-0	AUDAX SENIOR LOAN FUND I		WILMINGTON	DE	AUDAX SENIOR LOAN FUND I		02/01/2018		18,662,785	20,060,702	20,060,702	1,754,938					1,229,865		5.600
000000-00-0	BARINGS L.P.		CHARLOTTE	NC	BARINGS L.P.		11/16/2021		1,800,000	1,800,000	1,800,000						6,200,000		1.980
000000-00-0	Golub Capital Partners Golub Capital Partners 11		CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11		04/01/2018		16,548,969	17,852,226	17,852,226	3,087,463					2,500,450	2,500,000	1.770
000000-00-0	Golub Capital Partners Golub Capital Partners 12		CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12		04/01/2018		3,524,548	4,500,000	4,500,000	3,664,042					3,281,576	1,000,000	52.630
000000-00-0	PineBridge Investments L.P.		NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		2,686,707	3,203,382	3,203,382	797,198					348,199		6.590
000000-00-0	PineBridge Investments L.P. II		NEW YORK	NY	PineBridge Investments L.P. II		11/25/2020		4,167,057	3,614,875	3,614,875	(552,182)					3,332,943		30.670
000000-00-0	WATERFALL VICTORIA FUND LTD		NEW YORK	NY	WATERFALL VICTORIA FUND LTD		12/14/2021		3,662,202	3,662,202	3,662,202						406,911		1.190
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									53,352,121	57,007,172	57,007,172	9,088,124	0	0	0	0	7,697,873	15,532,394	XXX
000000-00-0	Benefit Street Partners BSPSOFI Structured Note		WILMINGTON	DE	Benefit Street Partners BSPSOFI Structured Note		04/08/2020		3,151,576	4,306,724	4,306,724	1,067,445					615,715	4,621,722	21.930
000000-00-0	LEXINGTON CAPITAL II LP		NEW YORK	NY	LEXINGTON CAPITAL II LP		04/08/1998		297	297	297						23,100		0.180
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II		ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II		05/06/2021		10,049,513	10,031,153	10,031,153	(18,360)						14,950,487	2.600
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II-GST		ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II-GST		11/15/2021		4,000,000	4,000,000	4,000,000								
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II-KLV		ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II-KLV		07/21/2021		1,000,000	1,000,000	1,000,000								
000000-00-0	MPC NC 2017 Energy LP		ATLANTA	GA	MPC NC 2017 Energy LP		07/31/2017		136,799	136,800	136,800								2.290
1999999. Joint Venture Interests - Common Stock - Unaffiliated									18,338,185	19,474,974	19,474,974	1,049,085	0	0	0	0	615,715	19,595,309	XXX
	TXFL NNN OFFICE INV.HOLDINGS, LLC		Cincinnati	OH	JDM Partners		07/01/2019		27,396,875	27,999,962	27,999,962	30,886					2,394,795		40.740
	KCJAX NNN INDUSTRIAL INV. LLC		Cincinnati	OH	JDM Partners		07/27/2020		49,875,000	49,849,191	49,849,191	19,545					3,183,374		43.200
2299999. Joint Venture Interests - Real Estate - Affiliated									77,271,875	77,849,153	77,849,153	50,431	0	0	0	0	5,578,169	0	XXX
023138-AA-8	AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7				AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7	5.B	02/12/2018		145,176	193,992	145,176								
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	1.D	01/01/2015		4,810,891	6,434,160	4,716,605	(12,751)					317,494		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19				GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	1.D	11/19/2015		1,909,680	2,551,430	1,912,771	567					97,500		
575767-AM-0	MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15				MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15	1.D	05/21/2021		9,000,000	11,283,625	9,000,000						228,465		
638671-AJ-6	NATIONWIDE MUTUAL INS Fit % Due 12/15/2024 MUSD15				NATIONWIDE MUTUAL INS Fit % Due 12/15/2024 MUSD15	1.G	01/01/2009		5,000,000	4,995,430	5,000,000						124,131		
649526-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15	1.C	01/01/2015		4,517,960	6,036,655	4,411,903	(12,863)					270,000		
649526-AE-8	NEW YORK LIFE 5 7/8% Due 5/15/2033 MN15				NEW YORK LIFE 5 7/8% Due 5/15/2033 MN15	1.C	10/26/2018		4,755,940	5,316,295	4,631,765	(40,911)					236,469		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	1.C	01/01/2015		7,662,386	10,306,824	7,588,077	(8,922)					442,720		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1.D	01/01/2011		8,658,710	11,924,974	8,525,168	(15,881)					548,000		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1.D	09/15/2014		999,070	1,286,237	999,114	19					49,000		
2799999. Surplus Debentures, etc - Unaffiliated									47,459,813	60,329,622	46,930,579	0	(90,742)	0	0	0	2,313,779	0	XXX
	CENTERLINE CORPORATE PARTNERS XXVIII LP		VARIOUS	NY	RCC ASSET MANAGERS XXVIII,LLC		12/20/2004					(147,550)							5.320

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Tempo- rary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percen- tage of Owner- ship
	BOSTON CAPITAL CORP. TAX CREDIT FUND XXXIV LP		BOSTON	MA	BCCTCF XXXIV, LP		03/31/2011		2,298,398	3,093,183	2,298,398	(1,216,789)							10.000
	CENTERLINE CORPORATE PARTNERS XXI LP		VARIOUS	NY	RCC ASSET MANAGERS XXI, LLC		09/25/2002												17.320
	CENTERLINE CORPORATE PARTNERS XXV LP		VARIOUS	NY	RCC ASSET MANAGERS XXV, LLC		01/02/2004												11.380
	R4 HOUSING PARTNERS II, LP		VARIOUS	NY	RHP GP, LLC		09/25/2013		4,025,271	5,370,167	4,152,690	(1,357,131)					42,473		17.310
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									6,323,669	8,463,350	6,451,088	(2,721,470)	0	0	0	0	42,473	0	XXX
4899999. Total - Unaffiliated									130,683,672	150,848,176	135,808,104	7,822,700	(90,742)	0	0	0	11,255,999	35,549,924	XXX
4999999. Total - Affiliated									202,438,774	297,234,592	297,234,592	7,021,308	0	0	0	0	42,223,169	0	XXX
5099999 - Totals									333,122,446	448,082,768	433,042,696	14,844,008	(90,742)	0	0	0	53,479,168	35,549,924	XXX

1.																
Line	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:															
Number																
1A	1A ...\$	0	1B ...\$	0	1C ...\$	16,631,745	1D ...\$	25,153,658	1E ...\$	1,275,361	1F ...\$	0	1G ...\$	5,000,000		
1B	2A ...\$	0	2B ...\$	0	2C ...\$	0										
1C	3A ...\$	0	3B ...\$	0	3C ...\$	0										
1D	4A ...\$	0	4B ...\$	219,385,439	4C ...\$	0										
1E	5A ...\$	0	5B ...\$	145,176	5C ...\$	0										
1F	6 ...\$	0														

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	12/03/2018			429,349		8.330
1599999. Joint	Venture Interests - Fixed Income - NAIC Designation Assigned by the	SVO - Unaffiliated					0	429,349	0	XXX
34918*-10-0	Emerging Market LLC	CINCINNATI	OH	Emerging Market LLC	01/15/2013	2		26,645,000		23.110
34920*-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	04/30/2000			10,000,000		40.700
1699999. Joint	Venture Interests - Fixed Income - NAIC Designation Assigned by the	SVO - Affiliated					0	36,645,000	0	XXX
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016			525,395		0.720
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.	11/16/2021		1,200,000	600,000		1.980
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018			4,500,000		52.630
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018			449,029		6.590
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020			4,559,916		30.670
000000-00-0	WATERFALL VICTORIA FUND LTD	NEW YORK	NY	WATERFALL VICTORIA FUND LTD	12/14/2021		3,662,202			1.190
1799999. Joint	Venture Interests - Fixed Income - NAIC Designation Not Assigned by the	SVO - Unaffiliated					4,862,202	10,634,340	0	XXX
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020			2,221,799		21.930
000000-00-0	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	4,846,369		2.600
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II-GST	ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II-GST	11/15/2021		4,000,000			0.000
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II-KLV	ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II-KLV	07/21/2021		1,000,000			0.000
1999999. Joint	Venture Interests - Common Stock - Unaffiliated						10,203,144	7,068,168	0	XXX
	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA	EQT Exeter	12/03/2021					1.200
2199999. Joint	Venture Interests - Real Estate - Unaffiliated						0	0	0	XXX
575767-AM-0	MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15			MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15	05/21/2021			9,000,000		
2799999. Surplus Debentures, etc - Unaffiliated							0	9,000,000	0	XXX
4899999. Total - Unaffiliated							15,065,346	27,131,857	0	XXX
4999999. Total - Affiliated							0	36,645,000	0	XXX
5099999 - Totals							15,065,346	63,776,857	0	XXX

ANNUAL STATEMENT FOR THE YEAR 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 Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	BOSTON CAP. AFFORD. HOUS. MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/29/2006	10/28/2021	5,007,239					0		338,309	338,309			0	
	BOSTON CAP. INTERMEDIATE TERM INCOME FUND	BOSTON	MA	CAPITAL REPAYMENT	06/30/2011	04/26/2021	1,989,478					0		1,870,954	1,870,954			0	
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							6,996,717	0	0	0	0	0	0	2,209,263	2,209,263	0	0	0	0
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	12/03/2018	03/12/2021	297,380					0		297,380	297,380			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							297,380	0	0	0	0	0	0	297,380	297,380	0	0	0	0
34918*-10-0	Emerging Market LLC	CINCINNATI	OH	Emerging Market LLC	01/15/2013	09/22/2021	26,645,000					0		26,645,000	26,645,000			0	
34920*-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	04/30/2000	09/27/2021	10,000,000					0		10,000,000	10,000,000			0	
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							36,645,000	0	0	0	0	0	0	36,645,000	36,645,000	0	0	0	0
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/07/2021	820,792					0		820,792	820,792			0	
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	02/09/2021	1,683,989					0		1,683,989	1,683,989			0	
000000-00-0	ExWorks Capital Fund Fund II	CHICAGO	IL	ExWorks Capital Fund Fund II	09/30/2017	12/14/2021	4,909,409			4,909,409		(4,909,409)						0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	02/01/2021	2,832,843					0		2,832,843	2,832,843			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	02/09/2021	6,164,042					0		6,164,042	6,164,042			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	04/26/2021	243,151					0		243,151	243,151			0	
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	01/24/2021	1,934,946					0		1,934,946	1,934,946			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							18,589,172	0	0	4,909,409	0	(4,909,409)	0	13,679,763	13,679,763	0	0	0	0
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	09/20/2021	943,846					0		943,846	943,846			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							943,846	0	0	0	0	0	0	943,846	943,846	0	0	0	0
	TXFL NNN OFFICE INV. HOLDINGS, LLC	CINCINNATI	OH	PARTIAL CAPITAL REPAYMENT	07/01/2019	08/03/2021	28,003,451					0		34,375	34,375			0	
	KQJAX NNN INDUSTRIAL INV. LLC	CINCINNATI	OH	PARTIAL CAPITAL REPAYMENT	07/27/2020	08/03/2021	49,892,146					0		62,500	62,500			0	
2299999. Joint Venture Interests - Real Estate - Affiliated							77,895,597	0	0	0	0	0	0	96,875	96,875	0	0	0	0
4899999. Total - Unaffiliated							26,827,115	0	0	4,909,409	0	(4,909,409)	0	17,130,252	17,130,252	0	0	0	0
4999999. Total - Affiliated							114,540,597	0	0	0	0	0	0	36,741,875	36,741,875	0	0	0	0
5099999 - Totals							141,367,712	0	0	4,909,409	0	(4,909,409)	0	53,872,127	53,872,127	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-2B-2	DFC				1.A	2,083,333	100.0000	2,083,333	2,083,333	2,083,333	.0	.0	.0	.0	.0.060	2.340	FMAN	151	2,094	11/14/2018	05/15/2024
690353-3C-9	DFC AGENCY DEBENTURES				1.A	1,136,364	100.0000	1,136,364	1,136,364	1,136,364	.0	.0	.0	.0	.0.060	1.836	FMAN	82	1,142	06/12/2018	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES				1.A	1,319,861	100.0000	1,319,861	1,319,861	1,319,861	.0	.0	.0	.0	.0.060	1.836	JAJO	167	1,393	07/10/2018	07/07/2040
690353-3P-0	DFC AGENCY DEBENTURES				1.A	1,200,000	100.0000	1,200,000	1,200,000	1,200,000	.0	.0	.0	.0	.0.060	2.026	JAJO	140	1,252	08/02/2019	10/15/2040
690353-4F-1	DFC AGENCY DEBENTURES				1.A	4,928,571	100.0000	4,928,571	4,928,571	4,928,571	.0	.0	.0	.0	.0.080	0.320	IJSD	101	4,703	01/08/2021	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES				1.A	3,630,000	100.0000	3,630,000	3,630,000	3,630,000	.0	.0	.0	.0	.0.060	2.340	IJSD	77	3,464	12/11/2018	06/20/2027
690353-7X-9	DFC AGENCY DEBENTURES				1.A	1,100,000	100.0000	1,100,000	1,100,000	1,100,000	.0	.0	.0	.0	.0.091	1.494	JAJO	242	1,191	02/25/2020	07/05/2038
690353-M8-7	DFC				1.A	7,013,889	100.0000	7,013,889	7,013,889	7,013,889	.0	.0	.0	.0	.0.080	0.500	FMAN	507	7,032	03/02/2020	02/15/2028
690353-SC-2	DFC US Agency Floating Rate				1.A	1,754,360	100.0000	1,754,360	1,754,360	1,754,360	.0	.0	.0	.0	.0.060	1.520	IJSD	49	1,682	12/13/2019	06/15/2024
690353-X0-5	DFC VRDN				1.A	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0.060	0.641	JAJO	303	2,081	07/12/2018	07/15/2025
690353-Z8-3	DFC AGENCY DEBENTURES				1.A	754,206	100.0000	754,206	754,206	754,206	.0	.0	.0	.0	.0.060	1.836	JAJO	95	796	07/13/2018	07/07/2040
90376P-AB-7	INT DEV FIN CORP				1.A	2,402,750	100.0000	2,402,750	2,402,750	2,402,750	.0	.0	.0	.0	.0.060	0.101	JAJO	261	2,547	08/14/2020	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES				1.A	9,718,560	100.0000	9,718,560	9,718,560	9,718,560	.0	.0	.0	.0	.0.060	1.503	JAJO	1,054	10,303	12/18/2020	01/20/2035
912810-S0-2	U S TREASURY				1.A	2,314,308	87.2660	2,399,805	2,750,000	2,329,766	.0	15,458	.0	.0	1.125	2.123	FA	11,686	15,469	02/25/2021	08/15/2040
912828-3W-8	U S TREASURY	SD			1.A	1,556,545	108.0940	1,675,453	1,550,000	1,554,620	.0	(689)	.0	.0	2.750	2.697	FA	16,100	42,625	02/28/2019	02/15/2028
91282C-AJ-0	US TREASURY	SD			1.A	555,339	96.8910	539,681	557,000	555,758	.0	336	.0	.0	0.250	0.311	FA	477	1,245	10/07/2020	08/31/2025
91282C-AM-3	US TREASURY	SD			1.A	439,876	96.8440	428,049	442,000	440,399	.0	424	.0	.0	0.250	0.347	MS	282	1,129	10/07/2020	09/30/2025
91282C-BX-8	US TREASURY NOTES				1.A	5,768,301	99.4450	5,767,828	5,800,000	5,768,431	.0	131	.0	.0	0.125	0.537	AO	1,242	.0	12/29/2021	04/30/2023
91282C-CD-1	US TREASURY				1.A	2,594,524	99.3830	2,583,953	2,600,000	2,595,973	.0	1,448	.0	.0	0.125	0.235	MM	287	1,625	06/30/2021	05/31/2023
91282C-CF-6	US TREASURY				1.A	9,933,627	97.9840	9,798,438	10,000,000	9,940,801	.0	7,174	.0	.0	0.750	0.887	MM	6,630	37,500	06/21/2021	05/31/2026
91282C-DM-0	US TREASURY NOTES				1.A FE	5,757,198	99.6210	5,753,118	5,775,000	5,757,448	.0	250	.0	.0	0.500	0.660	MM	2,538	.0	12/21/2021	11/30/2023
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					68,461,612	XXX	68,488,219	69,015,894	68,485,090	0	24,532	0	0	XXX	XXX	XXX	42,471	139,273	XXX	XXX
36176F-2C-1	G2 G2 765171	CF	4		1.A	10,689	105.4540	10,397	9,859	10,344	.0	(97)	.0	.0	4.700	3.006	MON	39	462	12/01/2021	12/20/2061
36176F-3G-1	G2 G2 765199	CF	4		1.A	469,669	100.2290	428,627	427,646	426,215	.0	(7,518)	.0	.0	3.890	2.419	MON	1,386	16,290	12/01/2021	07/20/2062
36179N-RP-5	G2 G2 MA1394				1.A	28,881	104.4010	29,590	28,343	28,859	.0	10	.0	.0	2.125	1.285	MON	50	626	11/13/2014	10/20/2043
36179Q-W3-1	Government NatioMA2392 gage A G2 MA2466				1.A	15,416	104.4780	15,856	15,177	15,408	.0	10	.0	.0	2.125	1.192	MON	27	335	11/12/2014	12/20/2044
36180W-SW-6	GN GN AE4133	CF	4		1.A	9,718,395	100.0000	10,175,497	10,175,497	9,925,595	.0	105,065	.0	.0	2.750	3.339	MON	23,319	279,826	12/01/2021	09/15/2030
36203N-SU-1	GNMA GN 354587				1.A	902	101.7210	1,001	984	969	.0	12	.0	.0	7.500	9.459	MON	6	74	12/13/1994	05/15/2023
36204L-WF-4	GNMA GN 373346				1.A	110	100.0070	120	120	120	.0	1	.0	.0	7.500	9.473	MON	1	9	12/13/1994	06/15/2022
36204M-D9-7	GNMA 30 YR GN 373728				1.A	7,053	101.5350	6,986	6,881	6,930	.0	(28)	.0	.0	7.500	7.043	MON	43	516	03/30/1998	05/15/2026
36204R-HZ-4	GNMA 30 YR GN 377448				1.A	6,616	104.9320	6,910	6,585	6,586	.0	(7)	.0	.0	7.500	7.460	MON	41	494	12/26/1996	12/15/2026
36204T-7D-0	GNMA 30 YR GN 379892				1.A	3,943	100.3280	3,996	3,983	3,964	.0	4	.0	.0	8.000	8.282	MON	27	318	07/12/1994	06/15/2024
36204U-ZL-8	GNMA 30 YR GN 380647				1.A	7,124	101.1290	7,550	7,466	7,357	.0	51	.0	.0	8.000	9.082	MON	50	597	11/14/1994	11/15/2024
36205C-ML-1	GNMA 30 YR GN 386563				1.A	4,520	102.4080	4,675	4,566	4,544	.0	5	.0	.0	8.000	8.282	MON	30	365	07/12/1994	06/15/2024
36205G-OH-7	GNMA 30 YR GN 390256				1.A	12,027	101.0360	12,274	12,148	12,091	.0	18	.0	.0	8.000	8.282	MON	81	972	07/12/1994	06/15/2024
36206J-J6-2	GNMA 30 YR GN 412585				1.A	3,755	104.1110	4,023	3,864	3,817	.0	15	.0	.0	7.500	8.159	MON	24	290	06/13/1996	04/15/2026
36206M-SH-6	GNMA 30 YR GN 415848				1.A	4,414	102.4400	4,506	4,398	4,398	.0	(4)	.0	.0	7.500	7.483	MON	27	330	06/10/1997	05/15/2027
36206M-AS-6	GNMA 30 YR GN 415017				1.A	2,101	100.0670	2,096	2,095	2,093	.0	(2)	.0	.0	7.500	7.498	MON	13	157	10/31/1996	01/15/2026
36206M-BG-1	GNMA 30 YR GN 415039				1.A	18,525	106.5170	19,775	18,565	18,516	.0	(2)	.0	.0	7.500	7.603	MON	116	1,392	03/19/1996	02/15/2026
36207D-3R-5	GNMA GN 429308				1.A	10,593	103.5380	10,898	10,526	10,536	.0	(14)	.0	.0	7.500	7.425	MON	66	790	02/21/1997	03/15/2027
36207D-Y3-4	GNMA GN 429230				1.A	2,994	101.5770	3,033	2,986	2,983	.0	(3)	.0	.0	7.500	7.499	MON	19	224	10/31/1996	06/15/2026
36207J-DZ-3	GNMA 30 YR GN 433120				1.A	20,156	105.9010	21,276	20,090	20,079	.0	(18)	.0	.0	7.500	7.489	MON	126	1,507	10/29/1996	09/15/2026
36207K-B4-1	GNMA GN 433959				1.A	9,900	105.0860	10,259	9,762	9,815	.0	(18)	.0	.0	6.500	6.263	MON	53	635	10/15/1998	09/15/2028
36207R-HK-4	GNMA 30 YR GN 439534				1.A	161	102.5370	169	165	163	.0	.0	.0	.0	7.500	7.973	MON	1	12	04/25/1997	04/15/2027
36207S-K4-4	GNMA GN 440515				1.A	17,089	102.4160	17,325	16,917	16,954	.0	(32)	.0	.0	7.500	7.349	MON	106	1,269	11/14/1996	12/15/2026
36207U-D8-8	GNMA 30 YR GN 442127				1.A	5,165	105.5500	5,434	5,149	5,146	.0	(5)	.0	.0	7.500	7.490	MON	32	386	10/29/1996	11/15/2026
36207X-PS-5	GNMA 30 YR GN 445133				1.A	8,216	102.3660	8,420	8,226	8,207	.0	(2)	.0	.0	7.500	7.581	MON	51	617	02/28/1997	02/15/2027
36208D-VP-7	GNMA 30 YR GN 448022				1.A	3,516	105.9760	3,734	3,523	3,514	.0	.0	.0	.0	7.500	7.603	MON	22	264	03/11/1997	04/15/2027
36208E-HD-8	GNMA 30 YR GN 448528				1.A	10,363	102.6260	10,849	10,465	10,571	.0	26	.0	.0	7.500	7.974	MON	66	792	04/25/1997	04/15/2027
36208H-SN-2	GNMA 30 YR GN 451853				1.A	22,978	106.4900	24,337	22,853	22,870	.0	(28)	.0	.0	7.500	7.445	MON	143	1,714	07/02/1997	08/15/2027
36208H-SK-3	GNMA 30 YR GN 451522				1.A	11,258	110.4430	12,132	10,985	11,087	.0	(44)	.0	.0	7.500	7.054	MON	69	824	10/03/1997	10/15/2027
36208Y-LM-9	GNMA 30 YR GN 464832				1.A	27,294	104.6520	28,151	26,899	27,052	.0	(51)	.0	.0	6.500	6.251	MON	146	1,748	09/10/1998	09/15/2028
36209B-DX-3	GNMA 30 YR GN 466418				1.A	31,969	107.0580	33,751	31,526	31,703	.0	(56)	.0	.0	6.500	6.264	MON	171	2,049	10/15/1998	12/15/2028

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36209C-6Z-4	GNMA 30 YR GN 468088			4	1.A	17,707	102.8060	17,946	17,457	17,549	.0	(29)	.0	.0	7.000	6.770	MON	102	1,222	06/26/1998	07/15/2028
36209Q-6M-2	GNMA GN 478876			4	1.A	5,833	104.4720	6,128	5,866	5,840	.0	2	.0	.0	7.500	7.674	MON	37	440	10/15/1999	11/15/2029
36209T-Y9-4	GNMA 30 YR GN 481436			4	1.A	11,541	105.7230	12,032	11,380	11,444	.0	(20)	.0	.0	6.500	6.264	MON	62	740	10/15/1998	12/15/2028
36209V-CE-2	GNMA GN 482569			4	1.A	11,118	101.6620	11,305	11,120	11,106	.0	(3)	.0	.0	6.500	6.541	MON	60	723	04/14/1999	05/15/2029
36210A-D9-5	GNMA 30 YR GN 486228			4	1.A	9,507	105.4050	10,078	9,561	9,519	.0	3	.0	.0	7.500	7.875	MON	60	717	10/15/1999	11/15/2029
36210D-GY-1	GNMA GN 489015			4	1.A	23,147	104.8710	24,271	23,143	23,115	.0	(6)	.0	.0	7.000	7.046	MON	135	1,620	05/28/1999	05/15/2029
36210F-TB-2	GNMA 30 YR GN 491146			4	1.A	32,798	107.4140	34,741	32,343	32,524	.0	(58)	.0	.0	6.500	6.264	MON	175	2,102	10/15/1998	12/15/2028
36210J-V9-6	GNMA 30 YR GN 493940			4	1.A	23,990	109.6900	26,319	23,994	23,963	.0	(6)	.0	.0	6.500	6.541	MON	130	1,560	04/14/1999	05/15/2029
36210T-3Y-0	GNMA 30 YR GN 502215			4	1.A	5,979	102.0530	6,103	5,972	5,980	.0	(2)	.0	.0	6.500	6.541	MON	32	389	04/14/1999	05/15/2029
36210V-SE-2	GNMA 30 YR GN 503717			4	1.A	48,008	106.2930	51,037	48,015	47,953	.0	(12)	.0	.0	6.500	6.541	MON	260	3,121	04/14/1999	05/15/2029
36210V-SV-4	GNMA 30 YR GN 503732			4	1.A	23,145	103.8190	24,033	23,149	23,118	.0	(6)	.0	.0	6.500	6.542	MON	125	1,505	04/14/1999	05/15/2029
36211U-7J-5	GNMA 30 YR GN 523897			4	1.A	45,802	108.0460	49,767	46,061	45,857	.0	16	.0	.0	7.500	7.875	MON	288	3,455	10/15/1999	11/15/2029
36225A-TB-6	GNMA 30 YR GN 780546			4	1.A	6,876	108.5440	7,437	6,851	6,850	.0	(7)	.0	.0	7.500	7.483	MON	43	514	06/10/1997	04/15/2027
36225A-WB-2	GNMA 30 YR GN 780642			4	1.A	9,186	108.9490	9,857	9,048	9,092	.0	(16)	.0	.0	7.000	6.749	MON	53	633	06/30/1998	09/15/2027
36225B-F6-0	GNMA 30 YR GN 781089			4	1.A	26,127	114.1040	29,798	26,115	26,087	.0	(12)	.0	.0	7.500	7.547	MON	163	1,959	11/24/1999	09/15/2029
36230U-VL-7	G2 G2 759715			4	1.A	142,353	103.2230	139,248	134,900	136,454	.0	(1,406)	.0	.0	4.700	3.040	MON	528	6,182	12/01/2021	10/20/2061
36237E-ZY-4	G2 G2 710059	CF		4	1.A	385,397	106.4460	402,090	377,740	379,927	.0	2,020	.0	.0	4.500	4.045	MON	1,417	16,666	12/01/2021	11/20/2060
38375J-7X-7	GNR 2007-28 PB			4	1.A	2,401,787	114.0800	2,334,681	2,046,524	2,179,023	.0	(19,773)	.0	.0	5.500	3.582	MON	9,380	112,559	07/29/2014	05/16/2037
38382A-LN-3	GNR 2019-123 HI			4	1.A	650,735	13.3690	606,514	0	719,340	.0	70,869	.0	.0	4.000	3.340	MON	15,122	181,469	01/03/2020	10/20/2049
38382H-S6-8	GNR 2020-123 IQ			4	1.A	3,934,834	10.7500	3,562,179	0	3,704,928	.0	(72,648)	.0	.0	2.500	5.081	MON	69,032	828,386	08/24/2020	08/20/2050
38382M-BT-5	GNR 2020-189 HI			4	1.A	2,919,122	12.2100	2,837,174	0	2,802,601	.0	(116,521)	.0	.0	3.000	5.609	MON	58,092	639,012	01/15/2021	12/20/2050
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						21,230,784	XXX	21,126,385	13,767,602	20,880,642	0	(40,332)	0	0	XXX	XXX	XXX	181,647	2,120,858	XXX	XXX
38376G-FV-7	GNR 2010-28 IA	CF		4	1.A	19,127	3.4540	10,743	0	7,409	.0	(1,134)	.0	.0	1.500	60.471	MON	389	4,665	05/28/2013	01/16/2052
38376G-P3-8	GNR 2011-53 B	CF		4	1.A	68,015	100.8660	61,518	60,990	61,594	.0	(1,028)	.0	.0	3.892	1.469	MON	198	2,378	02/06/2013	05/16/2051
38376G-WD-8	GNR 2010-122 IO			4	1.A	14,122	0.1500	863	0	0	.0	0	.0	.0	0.242	0.000	MON	116	1,385	03/22/2013	02/16/2044
38378B-DB-2	GNR 2012-23 IO			4	1.A	778,412	0.4330	80,984	0	85,632	.0	(44,571)	.0	.0	0.201	16.852	MON	3,131	92,606	05/11/2016	06/16/2053
38378B-DY-2	GNR 2012-22 IO			4	1.A	243,949	0.2840	14,936	0	39,417	.0	(18,380)	.0	.0	0.268	9.734	MON	1,171	39,718	02/16/2012	10/16/2053
38378B-RJ-0	GNR 2012-35 B			4	1.A	47,414	103.1250	47,416	45,979	47,412	.0	(1,411)	1,911	.0	4.233	2.373	MON	162	3,367	09/10/2012	11/16/2043
38378B-TK-5	GNR 2012-53 IO			4	1.A	524,329	1.2020	79,788	0	52,514	.0	(35,739)	.0	.0	1.127	88.336	MON	6,233	174,230	05/01/2012	03/16/2047
38378K-DQ-9	GNR 2013-46 IO			4	1.A	196,227	1.2340	27,663	0	19,414	.0	(16,409)	.0	.0	0.921	70.896	MON	1,722	48,566	03/22/2013	08/16/2042
38378K-YB-9	GNR 2013-105 IO			4	1.A	161,749	0.5560	161,186	0	161,522	.0	(159,575)	2,398	.0	0.308	4.120	MON	7,432	130,353	07/19/2018	06/16/2054
38378N-5K-5	GNR 2014-73 IO			4	1.A	731,600	1.8150	731,314	0	731,342	.0	(99,697)	77,452	.0	0.520	16.225	MON	17,455	304,949	02/08/2018	04/16/2056
38378N-F9-9	GNR 2014-50 IO			4	1.A	567,718	2.8130	567,795	0	567,561	.0	(187,137)	250,009	.0	0.590	11.218	MON	10,081	433,585	12/11/2017	09/16/2055
38378N-XX-6	GNR 2014-24 KC	CF		4	1.A	1,040,324	100.6610	1,049,499	1,042,604	1,040,919	.0	126	.0	.0	3.750	3.789	MON	3,258	39,098	04/15/2014	09/16/2042
38378N-YB-3	GNR 2014-24 KZ	CF		4	1.A	1,279,743	113.6500	1,553,160	1,366,618	1,302,167	.0	12,098	.0	.0	3.986	4.632	MON	4,539	53,314	12/01/2021	01/16/2054
38378X-5P-2	GNR 2015-9 IO			4	1.A	1,176,347	2.6730	1,176,308	0	1,175,866	.0	(143,796)	216,314	.0	0.692	11.369	MON	25,356	898,715	05/16/2018	02/16/2049
38378X-FU-0	GNR 2014-112 IO			4	1.A	519,103	2.5650	519,070	0	518,890	.0	(28,298)	107,949	.0	0.719	12.060	MON	12,127	285,278	07/17/2018	01/16/2048
38378X-SH-5	GNR 2014-143 IO			4	1.A	1,047,587	2.2600	787,214	0	793,351	.0	(253,036)	.0	.0	0.617	4.846	MON	17,920	937,662	11/16/2017	02/16/2048
38378X-W5-6	GNR 2014-186 IB			4	1.A	123,662	0.8730	123,572	0	123,547	.0	(147,956)	51,453	.0	0.350	6.034	MON	4,127	49,521	02/27/2018	04/16/2050
38378X-W6-4	GNR 2014-186 IC	CF		4	1.A	283,843	2.2760	283,842	0	283,736	.0	(127,873)	89,892	.0	0.450	6.533	MON	4,677	56,124	02/27/2018	08/16/2054
38378X-ZB-0	GNR 2014-164 IB			4	1.A	25,762	0.3830	25,655	0	25,689	.0	(50,113)	6,854	.0	0.450	12.622	MON	2,512	30,140	02/27/2018	08/16/2048
38379K-4K-1	GNR 2015-160 IO			4	1.A	85,154	2.2730	85,158	0	85,112	.0	(94,780)	8,774	.0	0.490	3.255	MON	1,530	103,352	02/22/2018	01/16/2056
38379K-X6-0	GNR 2015-145 IO			4	1.A	411,876	3.5380	411,935	0	411,742	.0	(164,578)	118,084	.0	0.737	9.314	MON	7,154	450,133	11/22/2017	07/16/2057
38379U-9F-9	GNR 2016-45 IO			4	1.A	1,050,768	4.1180	616,783	0	828,529	.0	(110,339)	.0	.0	0.801	2.574	MON	9,993	461,158	06/26/2019	02/16/2058
38379U-R6-5	GNR 2016-133 IO			4	1.A	1,223,275	3.9100	1,223,200	0	1,222,875	.0	39,997	436,699	.0	0.826	9.111	MON	21,528	1,010,413	06/19/2019	12/16/2057
38379U-RP-3	GNR 2016-70 IO			4	1.A	5,448,483	4.2850	2,994,766	0	4,315,687	.0	(358,139)	.0	.0	0.779	3.626	MON	45,376	2,896,240	05/16/2018	04/16/2058
38379U-TJ-5	GNR 2016-72 IO			4	1.A	1,335,367	3.6080	633,464	0	453,219	.0	(117,024)	.0	.0	0.788	23.131	MON	11,524	496,668	07/20/2016	12/16/2055
38379U-WM-4	GNR 2016-86 IO			4	1.A	1,494,280	4.9980	831,086	0	596,121	.0	(125,071)	.0	.0	0.991	20.969	MON	13,728	636,296	06/23/2016	03/16/2058
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						19,898,236	XXX	14,098,918	2,516,191	14,951,267	0	(2,233,863)	1,367,789	0	XXX	XXX	XXX	233,439	9,639,914	XXX	XXX
0599999. Total - U.S. Government Bonds						109,590,632	XXX	103,713,522	85,299,687	104,316,999	0	(2,249,663)	1,367,789	0	XXX	XXX	XXX	457,557	11,900,045	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
448814-EJ-8	HYDRO-QUEBEC	A			1.D FE	2,472,600	116.2230	2,324,451	2,000,000	2,108,672	0	(39,103)	0	0	8.050	5.701	JJ	77,817	161,000	04/30/2009	07/07/2024
748148-OR-7	PROV OF QUEBEC	A			1.D FE	1,350,000	139.8310	1,398,310	1,000,000	1,200,792	0	(21,474)	0	0	7.500	4.398	MS	22,083	75,000	12/04/2013	09/15/2029
03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN	D			4.B FE	477,500	81.6800	408,401	500,000	477,576	0	76	0	0	7.500	7.870	FA	14,063	18,750	04/21/2021	02/16/2061
03846J-W4-8	ARAB REPUBLIC OF EGYPT SOVEREIGN	D			4.B FE	5,287,500	97.3040	4,865,217	5,000,000	5,259,620	0	(27,880)	0	0	6.588	5.576	FA	118,950	164,700	03/11/2021	02/21/2028
03846J-W7-1	ARAB REPUBLIC OF EGYPT SOVEREIGN	D			4.B FE	5,655,875	99.2420	5,170,526	5,210,000	5,633,926	0	(21,949)	0	0	7.600	6.176	MS	131,992	197,980	07/08/2021	03/01/2029
056732-AJ-9	COMMONWEALTH OF BAHAMAS SOVEREIGN	D	1		4.A FE	350,610	85.4850	322,279	377,000	351,222	0	612	0	0	6.000	7.278	MN	2,513	11,310	10/08/2021	11/21/2028
085209-AD-6	GOVT OF BERMUDA SOVEREIGN	D	1		1.F FE	3,994,315	107.0120	4,505,186	4,210,000	4,080,012	0	22,407	0	0	3.717	4.403	JJ	67,810	156,486	05/22/2018	01/25/2027
085209-AH-7	GOVT OF BERMUDA SOVEREIGN	D	1		1.F FE	4,280,000	100.0370	4,001,471	4,000,000	4,274,062	0	(5,938)	0	0	3.375	3.016	FA	49,125	135,000	01/11/2021	08/20/2050
168863-DS-4	REPUBLIC OF CHILE SOVEREIGN	D	2		1.F FE	14,269,463	97.9940	14,074,863	14,363,000	14,270,884	0	1,421	0	0	3.100	3.144	MN	66,788	222,627	10/08/2021	05/07/2041
195325-BQ-7	COLOMBIA, REPUBLIC OF SOVEREIGN	D	2		3.A FE	10,100,000	103.2060	10,320,607	10,000,000	10,035,270	0	(17,511)	0	0	4.000	3.806	FA	138,889	400,000	02/09/2018	02/26/2024
195325-CU-7	COLOMBIA, REPUBLIC OF SOVEREIGN	D	1		3.A FE	3,630,000	90.2290	2,706,857	3,000,000	3,600,614	0	(16,384)	0	0	5.000	3.712	JD	6,667	150,000	02/28/2020	06/15/2045
195325-DQ-5	COLOMBIA, REPUBLIC OF SOVEREIGN	D	1		3.A FE	8,471,750	92.0010	6,440,046	7,000,000	8,416,918	0	(29,132)	0	0	5.200	3.978	MN	46,511	364,000	01/21/2020	05/15/2049
195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN	D	1		3.A FE	774,675	90.0280	720,227	800,000	775,760	0	1,085	0	0	3.250	3.604	AO	4,983	13,000	07/30/2021	04/22/2032
25714P-EF-1	DOMINICAN REPUBLIC SOVEREIGN	D	1		3.C FE	600,000	101.9120	611,470	600,000	600,000	0	0	0	0	4.875	4.875	MS	7,963	29,250	09/17/2020	09/23/2032
279271-AE-3	REPUBLIC OF ECUADOR SOVEREIGN	D			4.C FE	174,023	82.7450	167,144	202,000	175,072	0	1,049	0	0	5.000	8.625	JJ	4,211	0	10/12/2021	07/31/2030
279271-AF-0	REPUBLIC OF ECUADOR SOVEREIGN	D			4.C FE	315,919	65.5960	285,343	435,000	323,571	0	7,652	0	0	1.000	8.758	JJ	1,819	0	08/31/2021	07/31/2035
362420-AD-3	GABONESE REPUBLIC SOVEREIGN	D			5.A FE	350,208	96.8760	343,909	355,000	350,303	0	95	0	0	6.625	6.821	FA	9,473	0	10/08/2021	02/06/2031
374422-AH-6	REPUBLIC OF GHANA SOVEREIGN	D			4.C FE	421,830	79.1160	356,022	450,000	421,977	0	147	0	0	8.627	9.255	JD	1,618	19,411	08/06/2021	06/16/2049
455780-CQ-7	REPUBLIC OF INDONESIA SOVEREIGN	D			2.B FE	9,973,700	104.3110	10,431,109	10,000,000	9,978,222	0	2,329	0	0	2.850	2.880	FA	108,458	285,000	01/07/2020	02/14/2030
501499-AB-3	KUWAIT INTL BOND SOVEREIGN	D			1.E FE	9,902,600	108.9680	10,896,790	10,000,000	9,944,443	0	9,442	0	0	3.500	3.617	MS	98,194	350,000	03/13/2017	03/20/2027
636203-AA-9	NATIONAL GAS CO	D	1		3.B FE	3,392,487	102.5420	3,537,696	3,450,000	3,339,634	0	4,663	0	0	6.050	6.396	JJ	96,245	208,725	09/21/2006	01/15/2036
65412J-AB-9	REPUBLIC OF NIGERIA SOVEREIGN	D			4.B FE	347,115	89.5210	326,751	365,000	347,170	0	55	0	0	7.625	8.077	MN	2,551	13,916	10/08/2021	11/28/2047
695847-AS-2	ISLAMIC REP OF PAKISTAN SOVEREIGN	D			4.C FE	550,000	99.8660	549,263	550,000	550,000	0	0	0	0	6.000	6.000	AO	7,608	16,500	03/30/2021	04/08/2026
698299-BD-5	REPUBLIC OF PANAMA	D	2		2.B FE	4,980,000	106.2530	5,312,369	5,000,000	4,993,485	0	2,133	0	0	4.000	4.049	MS	55,000	200,000	09/16/2014	09/22/2024
715638-DF-6	REPUBLIC OF PERU SOVEREIGN	D	1		2.A FE	17,070,040	99.5660	16,926,243	17,000,000	17,064,977	0	(5,063)	0	0	2.783	2.735	JJ	207,643	236,555	03/03/2021	01/23/2031
715638-DS-8	REPUBLIC OF PERU SOVEREIGN	D	1		2.A FE	14,158,452	100.2840	14,741,786	14,700,000	14,173,235	0	14,783	0	0	3.300	3.559	MS	148,225	243,898	03/03/2021	03/11/2041
71567P-AL-4	PERUSAHAAN PENERBIT SBSN SOVEREIGN	D			2.B FE	15,000,000	107.1200	16,067,994	15,000,000	15,000,000	0	0	0	0	3.900	3.900	FA	212,875	585,000	02/12/2019	08/20/2024
718286-OP-0	REPUBLIC OF PHILIPPINES SOVEREIGN	D			2.B FE	9,914,900	101.9460	10,194,594	10,000,000	9,915,950	0	1,050	0	0	3.200	3.250	JJ	155,556	0	06/28/2021	07/06/2046
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN	D			2.C FE	3,820,000	132.5700	5,302,804	4,000,000	3,834,614	0	2,591	0	0	5.100	5.390	JD	7,367	204,000	07/29/2015	06/18/2050
760942-BD-3	REPUBLICA ORIENT URUGUAY SOVEREIGN	D			2.C FE	4,939,390	131.2500	6,562,517	5,000,000	4,941,324	0	665	0	0	4.975	5.048	AO	49,059	248,750	04/13/2018	04/20/2055
831594-AB-2	REPUBLIC OF SLOVENIA	D			1.F FE	16,514,300	104.1840	15,419,182	14,800,000	15,065,215	0	(315,173)	0	0	5.500	3.260	AO	146,972	814,000	02/13/2017	10/26/2022
831594-AG-1	REPUBLIC OF SLOVENIA	D			1.F FE	9,880,000	108.7410	9,786,675	9,000,000	9,256,694	0	(114,133)	0	0	5.250	3.838	FA	174,563	472,500	06/21/2016	02/18/2024
857524-AC-6	REPUBLIC OF POLAND	D			1.G FE	12,664,063	105.9260	13,240,739	12,500,000	12,564,078	0	(29,521)	0	0	4.000	3.738	JJ	220,833	500,000	10/10/2018	01/22/2024
903724-BM-3	UKRAINE SOVEREIGN	D			4.B FE	501,250	89.3150	446,573	500,000	501,070	0	(69)	0	0	7.375	7.344	MS	9,833	36,875	08/12/2019	09/25/2032
91086Q-BB-3	UNITED MEXICAN STATES	D	1		2.B FE	10,308,750	108.9550	11,985,072	11,000,000	10,886,063	0	14,486	0	0	4.750	5.175	MS	164,007	522,500	12/17/2015	03/08/2044
91087B-AB-6	UNITED MEXICAN STATES	D	1		2.B FE	997,350	103.8020	1,038,016	1,000,000	997,562	0	53	0	0	4.350	4.366	JJ	20,058	43,500	08/08/2016	01/15/2047
91087B-AE-0	UNITED MEXICAN STATES SOVEREIGN	D	1		2.B FE	7,965,680	107.6040	8,608,320	8,000,000	7,977,715	0	3,221	0	0	3.750	3.802	JJ	141,667	300,000	01/03/2018	01/11/2028
91087B-AF-7	UNITED MEXICAN STATES SOVEREIGN	D	1		2.B FE	10,177,751	111.3860	10,678,611	9,587,000	10,049,985	0	(54,210)	0	0	4.500	3.738	AO	82,688	431,415	07/24/2019	04/22/2029
91087B-AM-2	UNITED MEXICAN STATES SOVEREIGN	D	1		2.B FE	353,238	97.4980	357,816	367,000	353,505	0	268	0	0	2.659	3.113	MN	1,003	4,879	10/08/2021	05/24/2031
917288-BK-7	REPUBLICA ORIENT URUGUAY SOVEREIGN	D	1		2.C FE	3,472,875	115.2020	4,032,085	3,500,000	3,478,165	0	1,910	0	0	4.375	4.459	JJ	67,205	153,125	01/15/2019	01/23/2031
91822Q-2C-0	REPUBLIC OF UZBEKISTAN SOVEREIGN	D			3.C FE	338,625	96.1300	336,454	350,000	338,850	0	225	0	0	3.700	4.131	MN	1,295	6,475	10/08/2021	11/25/2030
Y7117R-AL-9	REPUBLIC OF AZERBAIJAN SOVEREIGN	D			3.B FE	356,825	101.1520	354,032	350,000	356,709	0	(116)	0	0	3.500	3.285	MS	4,083	0	10/08/2021	09/01/2032
0699999	Subtotal - Bonds - All Other Governments - Issuer Obligations					230,455,659	XXX	236,156,090	225,521,000	227,764,916	0	(605,238)	0	0	XXX	XXX	XXX	2,956,263	7,996,127	XXX	XXX
1099999	Total - All Other Government Bonds					230,455,659	XXX	236,156,090	225,521,000	227,764,916	0	(605,238)	0	0	XXX	XXX	XXX	2,956,263	7,996,127	XXX	XXX
13063C-XP-0	CALIFORNIA ST	CF		2	1.C FE	2,985,000	109.4020	3,265,650	2,985,000	2,985,000	0	0	0	0	3.875	3.875	JD	9,639	115,669	10/09/2015	12/01/2030
283590-FM-4	EL PASO CNTY TX HOSP DIST GENERAL OBLIGATION			2	2.A FE	5,668,992	106.9020	5,537,512	5,180,000	5,272,581	0	(54,416)	0	0	5.000	3.850	FA	97,844	259,000	08/23/2013	08/15/2024
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON			2	1.C FE	1,000,000	100.9540	1,009,540	1,000,000	1,000,000	0	0	0	0	2.617	2.617	JJ	13,085	26,170	08/02/2012	07/01/2023
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			2	1.C FE	1,000,000	100.9340	1,009,342	1,000,000	1,000,000	0	0	0	0	2.767	2.767	JJ	13,835	27,670	08/02/2012	07/01/2024
1199999	Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations					10,653,992	XXX	10,822,044	10,165,000	10,257,581	0	(54,416)	0	0	XXX	XXX	XXX	134,403	428,509	XXX	XXX
1799999	Total - U.S. States, Territories and Possessions Bonds					10,653,992	XXX	10,822,044	10,165,000	10,257,581	0	(54,416)	0	0	XXX	XXX	XXX	134,403	428,509	XXX	XXX
442331-3E-2	HOUSTON TX GENERAL OBLIGATION			2	1.D FE	4,500,000	110.8230	4,987,050	4,500,000	4,500,000	0	0	0	0	3.625	3.625	MS	54,375	163,125	12/20/2017	03/01/2029

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
442331-3F-9	HOUSTON TX GENERAL OBLIGATION		2		1.D FE	2,000,000	111.3330	2,226,650	2,000,000	2,000,000	.0	.0	.0	.0	3.725	3.725	MS	24,833	74,500	12/20/2017	03/01/2030
442331-3G-7	HOUSTON TX GENERAL OBLIGATION		2		1.D FE	2,000,000	111.8450	2,236,901	2,000,000	2,000,000	.0	.0	.0	.0	3.845	3.845	MS	25,633	76,900	12/20/2017	03/01/2031
442331-3H-5	HOUSTON TX GENERAL OBLIGATION		2		1.D FE	3,000,000	112.1310	3,363,917	3,000,000	3,000,000	.0	.0	.0	.0	3.925	3.925	MS	39,250	117,750	12/20/2017	03/01/2032
442331-3J-1	HOUSTON TX GENERAL OBLIGATION		2		1.D FE	10,000,000	112.5100	11,250,972	10,000,000	10,000,000	.0	.0	.0	.0	4.061	4.061	MS	135,367	406,100	12/20/2017	03/01/2035
442331-3K-8	HOUSTON TX GENERAL OBLIGATION		1		1.D FE	10,000,000	122.6230	12,262,257	10,000,000	10,000,000	.0	.0	.0	.0	3.961	3.961	MS	132,033	396,100	12/20/2017	03/01/2047
668180-0I-0	NORTHWESTERN OHIO LOC SCH DIST SCHOOL DISTRICT				1.C FE	3,486,501	120.0350	4,141,203	3,450,000	3,464,407	.0	(2,506)	.0	.0	5.820	5.720	JD	16,733	200,790	05/13/2010	12/01/2026
952347-Y9-7	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT	.CF	2		1.D FE	1,115,000	110.3870	1,230,811	1,115,000	1,115,000	.0	.0	.0	.0	4.014	4.014	FA	18,648	44,756	04/27/2018	08/01/2030
952347-Z2-1	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT	.CF	2		1.D FE	1,700,000	110.6670	1,881,332	1,700,000	1,700,000	.0	.0	.0	.0	4.114	4.114	FA	29,141	69,938	04/27/2018	08/01/2031
952347-Z3-9	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT	.CF	2		1.D FE	1,440,000	110.7130	1,594,262	1,440,000	1,440,000	.0	.0	.0	.0	4.164	4.164	FA	24,984	59,962	04/27/2018	08/01/2032
952347-Z4-7	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT	.CF	2		1.D FE	1,000,000	110.6630	1,106,633	1,000,000	1,000,000	.0	.0	.0	.0	4.194	4.194	FA	17,475	41,940	04/27/2018	08/01/2033
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						40,241,501	XXX	46,281,988	40,205,000	40,219,407	0	(2,506)	0	0	XXX	XXX	XXX	518,472	1,651,861	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						40,241,501	XXX	46,281,988	40,205,000	40,219,407	0	(2,506)	0	0	XXX	XXX	XXX	518,472	1,651,861	XXX	XXX
63607V-AB-2	NFAGEN GENERAL			1	2.B FE	4,830,000	99.4090	4,801,440	4,830,000	4,830,000	.0	.0	.0	.0	3.278	3.278	JAJO	39,582	.0	11/19/2020	10/01/2037
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A				2.B	41,075,000	100.0000	41,075,000	41,075,000	41,075,000	.0	.0	.0	.0	6.010	6.010	JD	205,717	2,468,608	08/14/2009	12/01/2039
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B				2.B	13,700,000	100.0000	13,700,000	13,700,000	13,700,000	.0	.0	.0	.0	6.260	6.260	JD	71,468	857,620	11/18/2009	12/01/2039
915137-SR-0	UNIVERSITY OF TEXAS		1		1.A FE	1,856,440	130.3470	2,606,949	2,000,000	1,890,996	.0	4,000	.0	.0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						61,461,440	XXX	62,183,389	61,605,000	61,495,996	0	4,000	0	0	XXX	XXX	XXX	352,988	3,422,108	XXX	XXX
31283G-LL-9	FHLMC FG G00331			4	1.A	1,363	104.3400	1,413	1,354	1,354	.0	(1)	.0	.0	7.000	6.882	MON	8	95	01/09/1996	12/01/2024
31288J-AH-9	FGLMC FG C79008	.CF	4		1.A	54,350	113.1400	62,467	55,212	54,546	.0	32	.0	.0	5.500	5.900	MON	253	3,037	08/13/2003	05/01/2033
3128F7-N6-7	FHLMC FG D67613		4		1.A	2,329	106.6110	2,467	2,314	2,316	.0	(2)	.0	.0	7.000	6.883	MON	14	162	01/09/1996	01/01/2026
3128F7-N9-1	FHLMC FG D67616		4		1.A	3,479	103.4590	3,568	3,449	3,454	.0	(3)	.0	.0	7.000	6.828	MON	20	241	02/15/1996	01/01/2026
3128F8-CA-8	FHLMC FG D68165		4		1.A	4,666	100.4660	4,718	4,696	4,677	.0	.1	.0	.0	7.000	7.188	MON	27	328	03/06/1996	02/01/2026
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300	.CF	4		1.A	2,491,710	105.2340	2,523,177	2,397,676	2,462,013	.0	818	.0	.0	3.000	2.332	MON	5,994	71,930	07/24/2012	08/15/2042
3128MC-F2-6	FGLMC FG G13585		4		1.A	200,509	103.4110	203,845	197,121	198,043	.0	(277)	.0	.0	4.500	3.880	MON	739	8,870	05/28/2009	05/01/2024
3128MC-FB-6	FGLMC FG G13562	.CF	4		1.A	66,038	103.2730	66,465	64,358	64,851	.0	(132)	.0	.0	4.500	3.577	MON	241	2,896	05/08/2009	05/01/2024
3128P7-AB-6	FG FG C91718	.CF	4		1.A	7,964,407	105.1410	8,380,393	7,970,634	7,963,708	.0	(206)	.0	.0	3.000	3.010	MON	19,927	239,119	10/04/2013	08/01/2033
3128P7-QA-4	FG FG C91349	.CF	4		1.A	1,709,486	108.3700	1,780,255	1,642,750	1,688,062	.0	(3,157)	.0	.0	4.500	3.470	MON	6,160	73,924	01/07/2011	12/01/2030
3128PP-MF-7	FGLMC J10358	.CF	4		1.A	103,372	103.6210	105,079	101,407	101,998	.0	(152)	.0	.0	4.500	3.804	MON	380	4,563	08/06/2009	07/01/2024
3128PP-MJ-9	FGLMC J10361		4		1.A	33,861	103.6220	34,318	33,118	33,347	.0	(57)	.0	.0	4.500	3.700	MON	124	1,490	07/29/2009	07/01/2024
3128PQ-0X-2	FGLMC J11370	.CF	4		1.A	171,050	105.2030	175,977	167,274	168,565	.0	(226)	.0	.0	4.000	3.249	MON	558	6,691	12/10/2009	12/01/2024
3128PR-LS-6	FG FG J12137		4		1.A	189,823	104.4640	191,014	185,742	185,742	.0	(415)	.0	.0	4.500	3.176	MON	686	8,228	04/29/2010	05/01/2025
3128PR-V8-9	FG FG J12439		4		1.A	163,330	104.6070	160,711	153,632	157,908	.0	(603)	.0	.0	4.500	2.306	MON	576	6,913	10/31/2011	06/01/2025
3128PR-YD-5	FG FG J12508	.CF	4		1.A	277,571	104.7660	273,534	261,090	268,481	.0	(1,001)	.0	.0	4.500	2.309	MON	979	11,749	10/31/2011	07/01/2025
3128PT-6X-8	FG FG J14486	.CF	4		1.A	1,134,769	104.6020	1,226,468	1,172,509	1,154,624	.0	3,774	.0	.0	3.000	3.893	MON	2,931	35,175	03/03/2011	02/01/2026
3128QP-LV-2	FHLMC FH 187189		4		1.A	17,123	105.7020	17,278	16,346	16,944	.0	134	.0	.0	2.790	1.833	MON	38	507	11/08/2010	03/01/2036
3128S4-DY-0	PHARM FH 100119		4		1.A	15,789	104.4660	15,634	14,965	15,719	.0	92	.0	.0	2.114	(0.532)	MON	26	439	10/06/2010	09/01/2036
312914-6X-7	FHLMC-GNMA FHG 7 B		4		1.A	1,592	100.0000	1,560	1,560	1,560	.0	.0	.0	.0	1.001	1.002	MON	.0	16	10/17/2005	04/25/2023
31293T-HV-2	FHLMC FG C29244		4		1.A	2,535	105.4920	2,532	2,400	2,476	.0	(8)	.0	.0	7.000	5.718	MON	14	168	04/04/2003	07/01/2029
31300L-CF-0	PHARM FH 848170		4		1.A	9,519	103.5000	9,450	9,131	9,482	.0	(20)	.0	.0	2.109	0.794	MON	16	203	06/16/2011	12/01/2039
3132G7-DZ-5	FG FG U80120	.CF	4		1.A	4,698,116	107.5660	4,795,076	4,457,812	4,641,559	.0	(15,605)	.0	.0	3.500	2.164	MON	13,002	156,023	05/30/2013	12/01/2032
3132G7-H3-2	FG FG U80250	.CF	4		1.A	4,403,358	107.4110	4,487,780	4,178,130	4,351,718	.0	(14,294)	.0	.0	3.500	2.170	MON	12,186	146,234	05/30/2013	03/01/2033
3132G7-LE-3	FG FG U80325	.CF	4		1.A	2,149,554	107.4110	2,190,766	2,039,606	2,124,778	.0	(6,872)	.0	.0	3.500	2.174	MON	5,949	71,386	05/30/2013	05/01/2033
3132H3-K5-1	FG FG U90316		4		1.A	528,408	109.7760	539,205	491,185	525,582	.0	(512)	.0	.0	4.000	2.307	MON	1,637	19,647	04/25/2016	10/01/2042
3132H7-BY-9	FG FG U99054	.CF	4		1.A	5,683,330	109.8430	5,798,937	5,279,314	5,654,176	.0	(5,231)	.0	.0	4.000	2.300	MON	17,598	211,173	04/26/2016	06/01/2043
3132H7-C4-4	FG FG U99090	.CF	4		1.A	4,508,883	109.7760	4,708,382	4,289,068	4,489,417	.0	(2,910)	.0	.0	4.000	2.836	MON	14,297	171,563	07/18/2014	10/01/2042
3132J2-2X-0	FG FG K90790	.CF	4		1.A	6,051,198	105.7450	6,516,954	6,162,901	6,074,347	.0	6,978	.0	.0	3.000	3.418	MON	15,407	184,887	08/15/2013	07/01/2033
3132WD-E6-5	FGLMC FG Q40134	.CF	4		1.A	1,807,522	106.5910	1,832,591	1,719,275	1,802,593	.0	(1,770)	.0	.0	3.500	2.343	MON	5,015	60,175	06/15/2016	04/01/2046
3132XS-BQ-2	FGLMC FG Q50046	.CF	4		1.A	6,213,275	106.0080	6,359,984	5,999,541	6,205,172	.0	(2,289)	.0	.0	3.500	2.560	MON	17,499	209,984	08/14/2017	08/01/2047
31335G-LP-8	FHLMC FG C80334		4		1.A	3,019	107.1010	3,223	3,010	3,008	.0	(2)	.0	.0	7.500	7.457	MON	19	226	10/09/1995	08/01/2025
31335G-LQ-6	FHLMC FG C80335		4		1.A	3,356	106.3040	3,611	3,397	3,376	.0	3	.0	.0	7.000	7.331	MON	20	238	09/07/1995	08/01/2025
31335G-LZ-6	FHLMC FG C80344		4		1.A	2,445	107.4060	2,592	2,414	2,421	.0	(3)	.0	.0	7.500	7.214	MON	15	181	11/06/1995	09/01/2025
31335G-NM-3	FHLMC FG C80396		4		1.A	5,391	109.1200	6,186	5,669	5,546	.0	21	.0	.0	7.000	8.283	MON	33	396	08/30/1996	04/01/2026

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31335P-GV-1	FHLMC FG G80212	.CF		4	.1.A	32,162		101,4120	29,720	30,306	.0	.265	.0	.0	.6,875	3.444	MON	.170	2,043	.04/03/2003	.07/20/2023
313374-GF-7	FHG FHG 27 FC			4	.1.A	6,685		98,5410	6,752	.0	.0	.0	.0	.0	.1,875	1.968	MON	.11	127	.07/23/2010	.03/25/2024
31337A-ZY-1	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5			4	.1.A	13,034		111,8460	14,459	12,927	.0	(.292)	.0	.0	.7,270	7.032	MON	.78	784	.07/29/2005	.08/25/2028
31349U-R5-6	FHARM FH 782760			4	.1.A	13,772		105,2330	13,545	13,603	.0	(.6)	.0	.0	.2,305	0.808	MON	.25	313	.12/07/2011	.11/01/2036
3136A5-3Z-7	FNR 2012-51 TP	.CF		4	.1.A	15,127,500		106,6040	14,924,604	14,000,000	.0	(95,599)	.0	.0	.3,500	2.747	MON	40,833	490,000	.07/13/2012	.03/25/2041
3136A9-P8-5	FNR 2012-120 AH	.CF		4	.1.A	856,868		101,6530	862,062	867,714	.0	.125	.0	.0	.2,500	2.779	MON	1,808	21,693	.10/22/2013	.02/25/2032
3136AB-ZN-6	FNR 2013-1 BH	.CF		4	.1.A	231,302		100,5220	242,672	241,412	.0	.1,204	.0	.0	.2,250	3.219	MON	.453	5,432	.10/03/2013	.02/25/2040
3136AG-HW-5	FNR 2013-94 CZ	.CF		4	.1.A	1,434,810		107,8480	1,803,883	1,672,611	.0	.9,312	.0	.0	.3,500	5.128	MON	4,878	57,447	.12/01/2021	.09/25/2043
3136AH-SJ-0	FNR 2013-137 AL	.CF		4	.1.A	3,717,826		102,8650	3,739,623	3,635,460	.0	(3,629)	.0	.0	.3,500	2.964	MON	10,603	127,241	.11/22/2021	.03/25/2042
3136BA-VK-1	FNR 2019-27 MZ			4	.1.A	3,796,219		116,5140	4,191,560	3,597,471	.0	(19,941)	.0	.0	.4,000	3.489	MON	11,992	140,829	.12/01/2021	.06/25/2059
31371M-JC-2	FNMA FN 255959	.CF		4	.1.A	11,626		111,6020	12,755	11,429	.0	(.7)	.0	.0	.6,000	5.417	MON	.57	686	.09/13/2005	.10/01/2035
31371N-VM-4	FNCL FN 257220	.CF		4	.1.A	63,945		102,1280	62,606	61,301	.0	(.284)	.0	.0	.5,000	3.236	MON	.255	3,065	.08/31/2009	.05/01/2023
31373L-LB-1	FNMA FN 296522			4	.1.A	1,645		100,6900	1,636	1,624	.0	(.2)	.0	.0	.8,500	8.122	MON	.12	138	.04/12/1995	.11/01/2024
31373X-6S-5	FNMA FN 306981			4	.1.A	7,373		102,8240	7,513	7,307	.0	(.8)	.0	.0	.8,000	7.731	MON	.49	585	.06/06/1995	.06/01/2025
31374F-K7-3	FNMA FN 312718			4	.1.A	15,461		101,8590	15,609	15,324	.0	(.19)	.0	.0	.7,500	7.262	MON	.96	1,149	.06/06/1995	.06/01/2025
31374T-5N-5	FNMA FN 324053			4	.1.A	.993		100,3880	1,002	.998	.0	.0	.0	.0	.7,500	7.600	MON	.6	.75	.09/07/1995	.09/01/2025
31379C-YC-8	FNMA FN 426507			4	.1.A	.964		100,1630	.935	.934	.0	(.3)	.0	.0	.6,000	5.059	MON	.5	.56	.04/30/2003	.01/01/2023
3137AD-U9-6	FHR FHR 3891 DK	.CF		4	.1.A	704,393		104,3620	.683,509	.684,522	.0	(10,528)	.0	.0	.4,500	1.423	MON	2,492	29,903	.08/28/2012	.12/15/2040
3137AF-PB-2	FHR FHR 3919 BV	.CF		4	.1.A	2,548,978		103,9660	2,341,947	2,252,618	.0	(7,970)	.0	.0	.4,000	2.420	MON	7,509	90,105	.07/13/2012	.08/15/2030
3137B1-ZD-7	FHR 4204 QA	.CF		4	.1.A	791,176		100,1040	.850,258	.849,371	.0	2,768	.0	.0	.1,500	2.960	MON	1,062	12,741	.10/17/2013	.07/15/2042
3137B2-DN-7	FHR FHR 4203 NJ	.CF		4	.1.A	2,726,082		102,0190	2,813,640	2,757,971	.0	2,400	.0	.0	.3,000	3.237	MON	6,895	82,739	.06/25/2013	.10/15/2040
3137BC-6T-0	FHR FHR 4361 IV	.CF		4	.1.A	2,192,018		104,6020	2,310,665	2,209,017	.0	(.174)	.0	.0	.3,500	3.612	MON	6,443	77,316	.06/24/2014	.05/15/2044
3137BD-4R-4	FHMS FHR 4380 ZG	.CF		4	.1.A	2,310,304		104,8580	2,698,145	2,573,151	.0	.58,446	.0	.0	.3,000	4.748	MON	6,433	76,319	.10/01/2021	.04/15/2053
3137F3-KA-1	FHR FHR 4768 ZO			4	.1.A	3,901,197		107,0410	4,110,413	3,840,040	.0	(14,427)	.0	.0	.4,000	3.654	MON	12,800	151,286	.10/01/2021	.10/15/2047
3137F3-PA-6	FHR FHR 4772 ZD			4	.1.A	4,649,664		112,2280	5,097,943	4,542,477	.0	(19,253)	.0	.0	.4,000	3.610	MON	15,142	177,823	.12/01/2021	.11/15/2047
3137FU-PE-8	FHR 4988 IH			4	.1.A	2,936,047		.8,1960	2,383,919	.0	.0	(113,364)	.0	.0	.2,500	2.913	MON	60,600	729,237	.10/08/2020	.07/25/2035
31380T-3B-5	FNMA FN 449994			4	.1.A	.1,881		100,6080	1,790	1,779	.0	(.7)	.0	.0	.7,000	5.689	MON	.10	125	.04/03/2003	.09/01/2027
31380Y-P6-1	FNMA FN 454145			4	.1.A	25,074		106,7280	26,587	24,911	.0	(.18)	.0	.0	.6,500	6.345	MON	.135	1,619	.11/30/1998	.11/01/2028
31382T-5C-9	FNMA FN 492343			4	.1.A	9,447		107,2240	10,256	9,565	.0	.5	.0	.0	.6,500	6.774	MON	.52	622	.05/12/1999	.05/01/2029
31384D-PA-4	FNMA FN 520717			4	.1.A	81,179		108,0070	87,720	81,217	.0	(.21)	.0	.0	.7,500	7.502	MON	.508	6,091	.10/04/1999	.11/01/2029
31384V-JY-9	FNMA FN 534979			4	.1.A	88,012		103,0140	91,508	88,831	.0	.491	.0	.0	.2,277	3.629	MON	.169	2,430	.04/13/2000	.04/01/2030
31384V-UL-4	FNMA FN 535287			4	.1.A	13,429		117,2000	15,668	13,368	.0	(.5)	.0	.0	.8,000	7.854	MON	.89	1,069	.07/06/2000	.05/01/2030
31385B-Y9-0	FNMA FN 539936			4	.1.A	20,320		110,0590	22,593	20,528	.0	.6	.0	.0	.7,500	7.752	MON	.128	1,540	.04/05/2000	.05/01/2030
31385J-JC-3	FNMA FN 545759			4	.1.A	183,488		115,7590	212,261	183,365	.0	(.45)	.0	.0	.6,500	6.476	MON	.993	11,919	.10/07/2002	.07/01/2032
31385J-K4-9	FNMA FN 545815	.CF		4	.1.A	125,291		117,0110	146,566	125,259	.0	(.22)	.0	.0	.7,500	6.989	MON	.731	8,768	.06/28/2002	.07/01/2032
31385W-2S-7	FNMA FN 555285	.CF		4	.1.A	42,676		114,0680	48,581	42,589	.0	(.12)	.0	.0	.6,000	5.941	MON	.213	2,555	.04/30/2003	.03/01/2033
31385X-AL-1	FNMA FN 555411			4	.1.A	.9,083		100,2910	8,418	8,393	.0	(.33)	.0	.0	.6,875	5.624	MON	.48	577	.04/03/2003	.06/01/2023
31386U-BV-3	FNMA FN 573452	.CF		4	.1.A	631,795		120,5180	757,991	628,945	.0	(.236)	.0	.0	.7,000	6.890	MON	3,669	44,026	.04/18/2001	.05/01/2031
31387N-3G-0	FNMA FN 589499			4	.1.A	25,273		112,6930	28,654	25,427	.0	.2	.0	.0	.6,500	6.627	MON	.138	1,653	.10/07/2002	.08/01/2031
31387R-AQ-1	FNMA FN 591415	.CF		4	.1.A	34,674		107,2790	37,425	34,885	.0	.3	.0	.0	.6,500	6.628	MON	.189	2,268	.10/07/2002	.09/01/2031
31387W-TW-7	FNMA FN 596465	.CF		4	.1.A	116,722		115,8990	130,430	112,537	.0	(.190)	.0	.0	.7,000	6.163	MON	.656	7,878	.10/03/2001	.08/01/2031
3138EO-YE-3	FN FN AJ7908	.CF		4	.1.A	283,869		104,5630	306,738	293,352	.0	.792	.0	.0	.3,000	3.897	MON	.733	8,801	.11/15/2011	.01/01/2027
3138EG-OR-8	FN FN AL0463	.CF		4	.1.A	824,155		104,5630	861,123	823,544	.0	(.212)	.0	.0	.3,000	2.942	MON	2,059	24,706	.07/21/2011	.07/01/2026
3138EJ-C7-1	FN FN AL1893	.CF		4	.1.A	2,973,991		106,9680	3,140,481	2,935,916	.0	(2,825)	.0	.0	.3,500	3.153	MON	8,563	102,757	.09/04/2013	.05/01/2032
3138EJ-YV-4	FN FN AL2523	.CF		4	.1.A	2,823,105		107,5300	2,955,776	2,748,802	.0	(4,835)	.0	.0	.3,500	2.806	MON	8,017	96,208	.02/06/2014	.09/01/2032
3138EM-LE-9	FN FN AL4824	.CF		4	.1.A	8,878,925		109,5720	9,265,513	8,456,119	.0	(9,094)	.0	.0	.4,000	2.829	MON	28,187	338,245	.04/11/2014	.09/01/2043
3138EO-GE-6	FN FN AL7396			4	.1.A	.43,108		103,3420	.42,478	.41,104	.0	(.21)	.0	.0	.1,679	0.167	MON	.58	733	.01/05/2016	.02/01/2037
3138L4-GJ-6	FNMA FN AM3800	.CF		4	.1.A	5,551,964		101,6760	5,878,532	5,781,649	.0	.22,308	.0	.0	.2,760	3.570	MON	13,741	161,790	.07/25/2013	.08/01/2023
3138MC-YS-7	FN FN AP8820	.CF		4	.1.A	2,138,086		107,5300	2,149,925	1,999,379	.0	(8,765)	.0	.0	.3,500	1.854	MON	5,832	69,978	.05/21/2013	.11/01/2032
3138ML-MF-8	FN FN AQ4857	.CF		4	.1.A	2,448,682		104,9010	2,571,099	2,450,980	.0	(.188)	.0	.0	.3,000	2.994	MON	6,127	73,529	.10/10/2013	.11/01/2032
3138MR-Y8-8	FN FN AQ9734	.CF		4	.1.A	1,079,594		107,5300	1,085,571	1,009,556	.0	(4,366)	.0	.0	.3,000	1.861	MON	2,945	35,334	.05/21/2013	.01/01/2033
3138W5-Z2-0	FN FN AR7991	.CF		4	.1.A	2,641,765		107,3610	2,652,233	2,470,382	.0	(10,549)	.0	.0	.3,500	1.869	MON	7,205	86,463	.05/21/2013	.03/01/2033
3138W9-JV-3	FN FN AS0275	.CF		4	.1.A	2,723,958		105,1030	2,866,101	2,726,940	.0	(.166)	.0	.0	.3,000	2.998	MON	6,817	81,808	.10/04/2013	.08/01/2033

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138WE-NQ-8	FNMA FN AS4898	CF		4	1.A	10,763,217	106.7810	11,131,267	10,424,424	10,742,507	0	(8,319)	0	0	3.500	2.756	MON	30,405	364,774	06/21/2017	05/01/2045
3138WE-NQ-8	FNMA FN AS4898			4	1.A	354,125	106.7810	366,235	342,979	353,444	0	(274)	0	0	3.500	2.756	MON	1,000	12,002	06/21/2017	05/01/2045
3138WH-TV-4	FN AS7763	CF		4	1.A	1,437,367	107.9010	1,473,685	1,365,771	1,434,100	0	(1,010)	0	0	4.000	2.770	MON	4,553	54,631	11/07/2017	08/01/2046
313900-Q3-2	FNMA FN 653074			4	1.A	11,813	111.7250	13,194	11,810	11,795	0	(2)	0	0	7.000	6.989	MON	69	827	06/28/2002	07/01/2032
31391X-EP-0	FNMA FN 679742			4	1.A	21,513	101.6930	21,324	20,969	21,300	0	(11)	0	0	2.698	2.500	MON	47	698	06/03/2009	01/01/2040
31392V-NQ-1	FGLMC FHR 2496 ZH			4	1.A	138,838	111.2030	170,422	153,253	146,646	0	122	0	0	5.500	7.168	MON	702	8,429	05/11/2004	09/15/2032
31393A-S4-0	FNR 2003-W5 A			4	1.A FE	13,503	96.6330	13,048	13,503	13,503	0	0	0	0	0.323	0.321	MON	1	44	11/16/2006	04/25/2033
31393C-EY-5	FNW 2003-34 A1	CF		4	1.B FE	1,141,958	113.4760	1,144,240	1,008,351	1,077,001	0	(10,625)	0	0	6.000	3.661	MON	5,042	60,501	02/02/2012	04/25/2043
31393E-LQ-0	FNW 2003-W12 2A6	CF		4	1.A	368,578	109.8980	409,100	372,254	371,930	0	(67)	0	0	5.000	4.969	MON	1,551	18,613	11/19/2015	06/25/2043
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z			4	1.A	483,208	111.7200	581,146	520,181	503,601	0	119	0	0	5.500	6.668	MON	2,384	28,610	07/14/2004	12/15/2032
31393U-A6-0	FNW 2003-W19 1A7	CF		4	1.A	1,476,192	112.2320	1,540,164	1,372,305	1,419,562	0	(2,180)	0	0	5.620	4.642	MON	6,427	77,124	12/10/2009	11/25/2033
31393W-VF-0	FHR FHR 2638 JH	CF		4	1.A	2,807,649	111.2780	3,411,037	3,065,328	2,986,210	0	1,060	0	0	5.000	5.907	MON	12,772	153,266	10/17/2008	07/15/2033
31394B-R7-1	FNMA 2004-97 B	CF		4	1.A	2,456,264	113.6840	2,508,941	2,206,948	2,481,696	0	10,027	0	0	5.500	2.058	MON	10,115	121,382	08/14/2012	01/25/2035
31394M-CM-0	FHR FHR 2702 CE	CF		4	1.A	6,254,637	108.4330	6,693,272	6,172,730	6,196,872	0	128	0	0	4.500	4.348	MON	23,148	277,773	05/17/2010	11/15/2033
31394R-JY-6	FHLMC FHR 2754 PE	CF		4	1.A	1,468,384	109.5670	1,570,581	1,433,444	1,444,160	0	(236)	0	0	5.000	4.726	MON	5,973	71,672	11/10/2009	02/15/2034
31394R-VII-6	FHLMC FHR 2758 ZG			4	1.A	849,611	112.5310	984,980	875,301	863,800	0	43	0	0	5.500	5.941	MON	4,012	48,142	03/19/2004	03/15/2034
31396Q-6F-1	FNR 2009-69 PB	CF		4	1.A	1,796,789	112.6900	1,862,955	1,653,170	1,898,956	0	5,752	0	0	5.000	1.449	MON	6,888	82,659	08/23/2012	09/25/2039
31396Q-KJ-7	FNR 2009-52 AJ			4	1.A	1,524	101.0810	1,476	1,460	1,468	0	(11)	0	0	4.000	2.299	MON	5	58	12/11/2009	07/25/2024
31396R-DY-0	FHR FHR 3149 CZ			4	1.A	476,094	114.9260	482,278	419,642	487,434	0	1,693	0	0	6.000	1.912	MON	2,098	25,147	06/29/2012	05/15/2036
31397N-LM-5	FNR 2009-11 NB	CF		4	1.A	506,856	105.1930	481,696	457,917	468,364	0	(2,784)	0	0	5.000	3.001	MON	1,908	22,896	07/20/2011	03/25/2029
31398E-J6-2	FHMS FHR 3539 YB	CF		4	1.A	644,145	103.1560	703,150	681,635	676,694	0	1,334	0	0	4.000	4.638	MON	2,272	27,265	03/24/2010	06/15/2024
31398F-XA-4	FNR 2009-95 BY			4	1.A	89,771	102.7470	96,425	93,848	93,006	0	195	0	0	4.000	4.725	MON	313	3,754	01/28/2010	11/25/2024
31398J-RE-5	FHR FHR 3579 MB	CF		4	1.A	174,392	103.6500	179,969	173,632	173,479	0	(42)	0	0	4.500	4.454	MON	651	7,813	01/22/2010	09/15/2024
31398K-E6-3	FHR FHR 3581 D			4	1.A	132,318	102.3360	135,706	132,608	132,369	0	4	0	0	4.500	4.550	MON	497	5,967	04/09/2010	10/15/2029
31398K-XT-2	FHR FHR 3595 KY	CF		4	1.A	357,022	102.3120	362,443	354,254	353,876	0	(128)	0	0	4.500	4.431	MON	1,328	15,942	11/09/2009	11/15/2024
31398L-KO-0	FHR FHR 3612 JB	CF		4	1.A	1,118,154	103.6740	1,159,422	1,118,329	1,116,588	0	(70)	0	0	4.500	4.523	MON	4,194	50,325	01/15/2010	12/15/2024
31398L-W9-5	FHR FHR 3627 QH	CF		4	1.A	859,476	103.6130	846,358	816,847	822,932	0	(2,301)	0	0	4.000	3.233	MON	2,723	32,674	08/26/2010	01/15/2025
31398L-WY-0	FHR FHR 3619 EJ			4	1.A	743,490	103.8170	773,197	744,770	743,468	0	(1)	0	0	4.500	4.542	MON	2,793	33,515	01/19/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B	CF		4	1.A	306,406	102.7150	328,910	320,215	317,521	0	567	0	0	4.000	4.670	MON	1,067	12,809	01/28/2010	02/25/2025
31398M-KW-5	FNMA 2010-18 EL	CF		4	1.A	197,938	102.6550	213,169	207,656	205,976	0	369	0	0	4.000	4.650	MON	692	8,306	03/22/2010	03/25/2025
31398N-HK-3	FNR 2010-100 DB	CF		4	1.A	688,204	102.3560	648,113	633,195	636,126	0	(2,202)	0	0	4.500	3.401	MON	2,374	28,494	08/19/2010	09/25/2025
31398P-B9-9	FNMA 2010-41 EB			4	1.A	145,459	103.0020	152,010	147,580	146,958	0	76	0	0	4.000	4.200	MON	492	5,903	05/17/2010	05/25/2025
31398R-CD-5	FNR 2010-43 BM	CF		4	1.A	295,612	102.7000	336,741	327,888	322,268	0	1,157	0	0	3.500	4.787	MON	956	11,476	04/21/2010	05/25/2025
31398V-H6-6	FHR FHR 3640 GM	CF		4	1.A	1,629,894	103.6280	1,710,410	1,650,526	1,644,885	0	917	0	0	4.000	4.200	MON	5,502	66,021	05/17/2010	03/15/2025
31398W-EN-0	FHR FHR 3634 EU	CF		4	1.A	358,303	103.1010	388,091	376,418	373,465	0	890	0	0	4.000	4.716	MON	1,255	15,057	02/11/2010	02/15/2025
31398W-MG-6	FHR FHR 3637 AY	CF		4	1.A	399,311	103.2210	434,439	420,881	416,967	0	1,074	0	0	4.000	4.839	MON	1,403	16,835	03/26/2010	02/15/2025
31398W-V7-3	FHR FHR 3652 DC			4	1.A	203,849	102.0780	206,792	202,582	202,349	0	(79)	0	0	4.500	4.435	MON	760	9,116	04/21/2010	04/15/2025
31402G-SJ-3	FNMA FN 728721	CF		4	1.A	289,382	112.9660	331,987	293,882	290,358	0	199	0	0	5.500	5.822	MON	1,347	16,163	07/31/2003	07/01/2033
31402H-3X-7	FNMA FN 729914	CF		4	1.A	74,544	110.0710	82,906	75,320	74,686	0	29	0	0	5.500	5.710	MON	345	4,142	07/29/2003	08/01/2033
31402T-TM-7	FNMA FN 737756	CF		4	1.A	30,725	106.7820	32,555	30,487	30,625	0	(20)	0	0	5.500	5.315	MON	140	1,677	08/11/2003	09/01/2033
31405M-JH-1	FNMA FN 793264			4	1.A	80,350	113.0150	89,252	78,973	79,917	0	(89)	0								

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31414M-4W-3	FNMA FN 970737		4		1.A	40,963	103.0830	40,456	39,246	39,694	.0	(155)	.0	.0	5.000	3.230	MON	164	1,962	08/31/2009	11/01/2023
31414S-PA-5	FN FN 974817	.CF	4		1.A	144,066	102.2710	141,163	138,027	139,095	.0	(667)	.0	.0	5.000	3.211	MON	575	6,901	08/31/2009	04/01/2023
31414V-BF-2	FNMA FN 977138	.CF	4		1.A	294,182	111.4170	321,616	288,660	293,083	.0	(245)	.0	.0	5.500	5.077	MON	1,323	15,876	07/10/2008	08/01/2038
31415A-4W-8	FNMA FN 981537		4		1.A	20,242	102.1780	19,816	19,394	19,555	.0	(91)	.0	.0	5.000	3.213	MON	81	970	08/31/2009	05/01/2023
31416J-H4-6	FNMA FN AA1150		4		1.A	2,384	105.0550	2,365	2,251	2,274	.0	(17)	.0	.0	4.000	1.977	MON	8	90	11/17/2011	04/01/2023
31416N-HY-1	FNMA FN AA4746	.CF	4		1.A	434,690	105.2850	450,482	427,871	430,324	.0	(625)	.0	.0	3.500	3.006	MON	1,248	14,975	12/02/2010	11/01/2025
31416T-2P-3	FNMA FN AA9781	.CF	4		1.A	229,525	103.3890	233,331	225,681	226,654	.0	(382)	.0	.0	4.500	3.848	MON	846	10,156	08/07/2009	07/01/2024
31417C-QF-5	FN FN AB5853	.CF	4		1.A	3,316,339	104.9010	3,501,849	3,338,246	3,320,087	.0	1,134	.0	.0	3.000	3.125	MON	8,346	100,147	08/06/2013	08/01/2032
31417C-R8-0	FN FN AB5910	.CF	4		1.A	6,539,809	104.9010	6,864,368	6,543,672	6,537,501	.0	(696)	.0	.0	3.000	2.986	MON	16,359	196,310	06/27/2013	08/01/2032
31417C-UJ-2	FN FN AB5984	.CF	4		1.A	4,946,573	104.9010	5,198,746	4,955,866	4,946,411	.0	(45)	.0	.0	3.000	3.016	MON	12,390	148,676	07/19/2013	08/01/2032
31417F-KT-4	FN FN AB8405	.CF	4		1.A	1,851,810	107.5300	1,862,064	1,731,675	1,822,666	.0	(7,442)	.0	.0	3.500	1.865	MON	5,051	60,609	05/21/2013	02/01/2033
31417H-C5-1	FN FN AB9991	.CF	4		1.A	1,360,701	105.1030	1,431,482	1,361,978	1,360,374	.0	(98)	.0	.0	3.000	2.994	MON	3,405	40,859	10/04/2013	07/01/2033
31417T-R2-6	FNMA AC6804	.CF	4		1.A	410,283	105.1710	422,390	401,623	404,328	.0	(849)	.0	.0	4.000	3.281	MON	1,339	16,065	12/10/2009	01/01/2025
31417V-RS-4	FNMA FN AC8596	.CF	4		1.A	584,400	105.1710	609,475	579,510	580,489	.0	(565)	.0	.0	4.000	3.683	MON	1,932	23,180	01/04/2010	01/01/2025
31417Y-C4-7	FNMA FN MA0090	.CF	4		1.A	139,438	103.3730	142,363	137,717	138,062	.0	(183)	.0	.0	4.500	4.005	MON	516	6,197	06/05/2009	06/01/2024
31417Y-E3-7	FNMA FN MA0153	.CF	4		1.A	183,997	103.7380	185,541	178,855	180,424	.0	(471)	.0	.0	4.500	3.455	MON	671	8,048	08/31/2009	08/01/2024
31418A-WD-6	FN FN MA1543	.CF	4		1.A	2,284,797	106.6480	2,370,039	2,222,295	2,270,314	.0	(3,799)	.0	.0	3.500	2.808	MON	6,482	77,780	11/21/2013	08/01/2033
31418A-YD-4	FN FN MA1607	.CF	4		1.A	10,035,412	105.1030	10,570,662	10,057,413	10,035,801	.0	128	.0	.0	3.000	3.023	MON	25,144	301,722	10/11/2013	10/01/2033
31418B-5K-8	FN FN MA2649	.CF	4		1.A	3,750,568	103.7680	3,837,315	3,697,987	3,749,798	.0	733	.0	.0	3.000	2.638	MON	9,245	110,940	05/20/2016	06/01/2046
31418C-YJ-7	FN FN MA3412	.CF	4		1.A	3,755,633	105.7970	3,822,814	3,613,357	3,748,853	.0	(4,050)	.0	.0	3.500	2.432	MON	10,539	126,467	08/28/2019	07/01/2038
31418D-4X-7	FNCL 4 N MA4437		4		1.A	30,027,163	99.7750	29,570,211	29,637,020	30,023,531	.0	(3,632)	.0	.0	2.000	1.782	MON	49,395	98,790	09/15/2021	10/01/2051
31418M-JL-7	FNMA FN AD0266	.CF	4		1.A	34	100.0000	32	32	32	.0	.0	.0	.0	5.500	3.017	MON	.0	.2	08/21/2009	09/01/2022
31419K-U4-5	FNMA FN AE8702		4		1.A	213,844		221,340	210,231	211,544	.0	(328)	.0	.0	3.500	2.975	MON	613	7,358	12/02/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						258,437,743	XXX	267,269,924	249,999,551	257,022,773	0	(304,809)	0	0	XXX	XXX	XXX	780,526	8,860,657	XXX	XXX
30318K-AE-1	FRESB 2020-SB78 X1		4		1.A	956,526	7.8620	826,546	.0	885,386	.0	(44,158)	.0	.0	1.168	0.671	MON	10,230	187,678	09/11/2020	06/25/2040
30318C-AJ-6	FRESB 2021-SB 82 X1		4		1.A	4,797,290	7.0090	4,438,680	.0	4,443,028	.0	(354,262)	.0	.0	1.128	2.783	MON	59,522	624,400	10/12/2021	10/25/2040
30320M-AH-4	FRESB MultifamI2021SB86ge Pas 2021-SB86 X1		4		1.A	3,470,051	4.3870	3,421,540	.0	3,499,064	.0	29,013	.0	.0	0.471	10.312	MON	30,623	212,590	05/13/2021	03/25/2041
30320W-AR-0	FRESB 2021-SB84 X1		4		1.A	3,447,962	4.9130	3,296,436	.0	3,472,717	.0	24,755	.0	.0	0.561	10.965	MON	31,394	233,668	10/07/2021	01/25/2041
30321C-AU-6	FRESB 2021-SB88 X1		4		1.A	4,737,443	5.2630	4,455,250	.0	4,504,155	.0	(233,288)	.0	.0	0.726	5.307	MON	51,228	303,472	07/16/2021	05/25/2041
30322K-AJ-2	FRESB MultifamI2021SB90ge Pas 2021-SB90 X1		4		1.A	3,741,926	5.0700	3,717,712	.0	3,710,663	.0	(31,262)	.0	.0	0.657	9.760	MON	40,169	126,761	09/17/2021	06/25/2041
3136B9-EF-0	FNA 2020-M10 X6		4		1.A	5,261,523	7.9790	4,388,192	.0	4,432,229	.0	(689,129)	.0	.0	1.381	1.967	MON	63,292	786,151	10/09/2020	08/25/2028
3137AP-PA-2	FHMS K018 X1		4		1.A	232,392	0.0490	1,439	.0	.0	.0	(21,616)	.0	.0	1.223	4.026	MON	2,982	34,096	07/28/2021	01/25/2022
3137AS-NK-6	FHMS FHMS K019 X1		4		1.A	3,083,381	0.0840	21,043	.0	14,687	.0	(298,208)	.0	.0	1.581	4.059	MON	33,167	415,783	04/19/2016	03/25/2022
3137AV-XP-7	FHR FHMS K022 X1		4		1.A FE	810,587	0.4290	42,904	.0	39,189	.0	(88,666)	.0	.0	1.164	0.287	MON	9,701	109,101	07/28/2021	07/25/2022
3137B8-G5-0	FHMS K037 X1		4		1.A	2,140,241	1.6640	1,482,594	.0	1,405,885	.0	(734,356)	.0	.0	0.934	0.378	MON	69,355	761,787	02/16/2021	01/25/2024
3137BD-CX-2	FHMS K039 X1		4		1.A FE	1,474,692	1.5740	969,307	.0	913,707	.0	(426,827)	.0	.0	0.706	1.807	MON	36,252	470,898	09/08/2020	07/25/2024
3137BE-VJ-0	FHMS K040 X1		4		1.A FE	2,194,397	1.7000	1,598,903	.0	1,545,666	.0	(590,228)	.0	.0	0.705	0.449	MON	55,216	642,999	02/22/2021	09/25/2024
3137BE-W5-9	FHMS Q001 XA		4		1.B FE	1,356,625	10.2500	1,256,085	.0	1,277,149	.0	(79,476)	.0	.0	2.141	1.679	MON	21,860	87,482	08/06/2021	02/25/2032
3137BF-EA-5	FHMS K041 X1		4		1.A FE	3,142,298	1.3970	2,270,890	.0	2,144,286	.0	(822,972)	.0	.0	0.528	1.471	MON	71,515	905,291	02/22/2021	10/25/2024
3137BK-RK-8	FHMS K047 X1		4		1.A	1,396,437	0.4560	941,658	.0	912,296	.0	(310,434)	.0	.0	0.122	1.284	MON	20,997	366,883	06/12/2020	05/25/2025
3137BM-TY-2	FHMS K052 X1		4		1.A	5,803,699	2.2320	4,653,165	.0	4,551,799	.0	(1,002,197)	.0	.0	0.644	0.635	MON	111,928	1,068,134	06/18/2021	11/25/2025
3137BN-6H-2	FHMS K053 X1		4		1.A FE	3,217,424	3.1650	2,419,024	.0	2,340,674	.0	(624,338)	.0	.0	0.880	1.330	MON	56,055	708,231	02/22/2021	12/25/2025
3137BN-GU-2	FHMS K054 X1		4		1.A FE	10,629,501	4.2390	9,809,282	.0	9,741,940	.0	(887,561)	.0	.0	1.163	0.494	MON	224,243	951,014	08/19/2021	01/25/2026
3137BS-P9-8	FHMS K058 X1		4		1.A FE	12,775,713	3.8890	10,126,342	.0	9,702,002	.0	(2,634,455)	.0	.0	0.921	2.228	MON	199,833	2,538,302	10/07/2020	08/25/2026
3137BS-R6-0	FHMS K059 X1		4		1.A FE	8,094,568	1.2950	6,433,062	.0	6,235,430	.0	(1,521,453)	.0	.0	0.308	1.521	MON	127,280	1,770,685	08/18/2021	09/25/2026
3137F1-G6-9	FHMS K065 X1		4		1.A FE	5,027,908	3.2400	4,125,348	.0	3,875,395	.0	(749,269)	.0	.0	0.669	3.673	MON	70,954	927,662	06/12/2020	04/25/2027
3137FC-JM-7	FHMS K070 X1		4		1.A	2,472,987	1.8620	2,080,066	.0	1,992,127	.0	(309,392)	.0	.0	0.325	2.757	MON	30,285	386,048	08/31/2021	11/25/2027
3137FL-YX-6	FHMS K092 X1		4		1.A	7,645,025	4.6940	6,632,989	.0	6,764,751	.0	(880,275)	.0	.0	0.708	1.575	MON	83,388	199,165	02/05/2021	04/25/2029
3137HO-H7-6	FHMS KLU3 X1		4		1.A	22,493,204	13.6270	21,645,120	.0	21,270,842	.0	(1,222,361)	.0	.0	2.080	3.036	MON	275,333	1,426,783	07/27/2021	01/25/2031
3137H1-3X-2	FHLMC 2021-P009 X		4		1.A	4,744,923	7.9650	4,744,923	.0	4,342,517	.0	(402,406)	.0	.0	1.468	1.358	MON	72,886	461,338	06/16/2021	01/25/2031
3137H1-Z5-8	FHLMC MultifamI K744ured P K744 X1		4		1.A FE	3,043,966	5.0490	2,766,705	.0	2,873,777	.0	(170,189)	.0	.0	0.899	0.828	MON	41,042	395,469	09/15/2021	07/25/2028

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Tempo- rary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1			4	1.A FE	10,766,306	4.0180	10,109,532	0	10,327,276	0	(439,030)	0	0	0.678	1.414	MON	142,158	445,887	09/15/2021	08/25/2028
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						138,958,995	XXX	118,674,737	0	117,218,637	0	(15,514,040)	0	0	XXX	XXX	XXX	2,042,888	18,267,758	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT			2	1.B FE	141,507	100.8740	142,744	141,507	141,507	0	0	0	0	3.100	3.100	MON	366	4,404	06/12/2013	07/01/2043
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES			1	1.C FE	2,423,784	141.0420	2,827,888	2,005,000	2,346,373	0	(10,132)	0	0	6.899	5.445	JD	11,527	138,325	06/27/2012	12/01/2040
196479-6Z-7	COLORADO HSG FIN AUTH SFH	.CF		2	1.A FE	2,725,747	105.2800	2,869,670	2,725,747	2,725,747	0	0	0	0	3.180	3.180	MON	7,223	86,679	07/12/2019	08/01/2049
196480-EH-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG	.CF		2	1.A FE	3,279,408	108.7480	3,376,629	3,105,000	3,242,499	0	(17,699)	0	0	4.000	3.271	MM	20,700	124,200	10/18/2019	05/01/2050
199097-HQ-2	COLUMBUS-FRANKLIN ONTY OH DEVELOPMENT			2	1.G FE	4,195,000	106.1360	4,452,405	4,195,000	4,195,000	0	0	0	0	4.000	4.000	MM	21,441	163,605	11/12/2020	11/15/2045
3137F7-2J-3	FHMS Q014 X			4	1.A	11,624,133	21.5250	11,298,615	0	11,161,249	0	(428,831)	0	0	2.799	4.528	MON	122,442	908,153	09/21/2021	10/25/2055
34074M-KC-4	FLORIDA ST HSG FIN CORP REV	.CF		2	1.A FE	626,319	102.0620	639,234	626,319	626,319	0	0	0	0	3.000	3.000	MON	1,566	18,790	04/24/2014	01/01/2036
341271-AD-6	FLORIDA ST BRD OF ADMIN FIN CO GENERAL			1	1.C FE	5,000,000	99.4140	4,970,719	5,000,000	5,000,000	0	0	0	0	1.258	1.258	JJ	31,450	49,796	09/03/2020	07/01/2025
341271-AE-4	FLORIDA ST BRD OF ADMIN FIN CO GENERAL			1	1.C FE	7,000,000	99.5300	6,967,122	7,000,000	7,000,000	0	0	0	0	1.705	1.705	JJ	59,675	94,485	09/03/2020	07/01/2027
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO GENERAL			1	1.C FE	9,325,000	99.9770	9,322,838	9,325,000	9,325,000	0	0	0	0	2.154	2.154	JJ	100,430	159,015	09/03/2020	07/01/2030
373539-M6-9	GEORGIA ST HSG & FIN AUTH REV	.CF		1	1.A FE	1,670,000	101.1950	1,689,960	1,670,000	1,670,000	0	0	0	0	3.500	3.500	JD	4,871	58,450	02/20/2014	06/01/2022
373539-N8-4	GEORGIA ST HSG & FIN AUTH REV	.CF		1	1.A FE	1,700,000	102.7210	1,746,261	1,700,000	1,700,000	0	0	0	0	3.600	3.600	JD	5,100	61,200	02/20/2014	12/01/2022
38611T-DJ-3	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION			1	1.C FE	2,000,000	101.0870	2,021,739	2,000,000	2,000,000	0	0	0	0	3.006	3.006	AO	15,030	60,120	02/12/2020	10/01/2039
38611T-DL-8	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION			1	1.C FE	12,500,000	101.3140	12,664,295	12,500,000	12,500,000	0	0	0	0	3.236	3.236	AO	101,125	404,500	02/12/2020	10/01/2052
40727T-DJ-0	HAMILTON CO OH HLTH MEDICAL			1	1.F FE	7,500,000	105.6280	7,922,104	7,500,000	7,500,000	0	0	0	0	3.374	3.374	JD	21,088	253,050	12/19/2019	06/01/2034
454624-BH-3	IN ST BD BK REV SER C			1	1.B FE	1,260,000	100.1050	1,261,319	1,260,000	1,260,000	0	0	0	0	3.589	3.589	JJ	20,852	45,221	12/05/2013	01/15/2022
485429-24-9	KANSAS ST DEV FIN AUTH REVENUE GENERAL			1	1.E FE	10,005,305	114.7830	10,904,367	9,500,000	9,835,694	0	(39,449)	0	0	4.291	3.732	AO	86,058	407,645	05/24/2017	04/15/2029
49130T-SQ-0	KY ST HSG CORP HSG REV	.CF		2	1.A FE	1,915,000	104.1040	1,993,582	1,915,000	1,915,000	0	0	0	0	3.948	3.948	JJ	37,802	75,604	05/30/2014	07/01/2029
49130T-SR-8	KY ST HSG CORP HSG REV	.CF		2	1.A FE	740,000	100.0000	740,000	740,000	740,000	0	0	0	0	4.296	4.296	JJ	15,895	31,790	05/30/2014	01/01/2034
56052F-FK-6	MAINE ST HSG AUTH MTGE MULTIFAMILY HSG	.CF		2	1.B FE	2,000,000	105.2860	2,105,728	2,000,000	2,000,000	0	0	0	0	3.289	3.289	MM	8,405	65,780	09/08/2016	11/15/2031
592643-AA-8	MET WASHINGTON DC ARPTS			1	2.A FE	13,373,660	176.3900	17,638,998	10,000,000	13,002,749	0	(58,000)	0	0	7.462	5.275	AO	186,550	746,200	07/31/2014	10/01/2046
59447T-JH-4	MICHIGAN ST FIN AUTH REVENUE GENERAL			1	1.D FE	2,594,723	102.0010	2,728,521	2,675,000	2,648,592	0	13,790	0	0	2.394	2.950	MM	10,673	64,040	11/28/2017	11/01/2023
59447T-JX-2	MICHIGAN ST FIN AUTH REVENUE GENERAL			1	1.D FE	2,888,101	102.7020	3,070,800	2,990,000	2,945,625	0	14,751	0	0	2.510	3.060	MM	12,508	75,049	11/28/2017	11/01/2024
59447T-JY-0	MICHIGAN ST FIN AUTH REVENUE GENERAL			1	1.D FE	3,202,494	103.1180	3,433,818	3,330,000	3,264,276	0	15,867	0	0	2.610	3.160	MM	14,486	86,913	11/28/2017	11/01/2025
59447T-XY-6	MICHIGAN ST FIN AUTH REVENUE MEDICAL			1	1.D FE	14,000,000	109.4090	15,317,196	14,000,000	14,000,000	0	0	0	0	3.384	3.384	JD	39,480	473,760	12/05/2019	12/01/2040
594653-7M-3	MICHIGAN ST HSG	.CF		2	1.C FE	2,909,617	101.6800	3,263,934	3,210,000	2,948,840	0	8,342	0	0	3.500	4.101	JD	9,363	112,350	11/30/2016	12/01/2041
594698-SJ-2	MICHIGAN STATE GENERAL			1	1.D FE	10,000,000	102.1620	10,216,245	10,000,000	10,000,000	0	0	0	0	3.225	3.225	MS	154,979	0	06/23/2021	09/01/2047
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG	.CF		2	1.B FE	540,000	98.0820	529,643	540,000	540,000	0	0	0	0	2.905	2.905	JJ	7,844	15,687	08/21/2019	07/01/2034
626207-YM-0	MEAG TXB PLT			1	1.F FE	5,824,000	155.4770	9,054,963	5,824,000	5,824,000	0	0	0	0	6.655	6.655	AO	96,897	387,587	03/05/2010	04/01/2057
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL			1	1.F FE	100,000	100.0000	100,000	100,000	100,000	0	0	0	0	0.280	0.280	MON	23	338	03/10/2020	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME			2	1.F FE	8,180,000	100.0000	8,180,000	8,180,000	8,180,000	0	0	0	0	0.280	0.280	MON	1,959	12,315	10/21/2021	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL			1	1.F FE	1,940,000	100.0000	1,940,000	1,940,000	1,940,000	0	0	0	0	0.280	0.280	MON	435	2,127	07/28/2021	05/15/2056
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL			1	1.F FE	7,370,000	100.0000	7,370,000	7,370,000	7,370,000	0	0	0	0	0.140	0.140	MM	1,308	5,316	06/23/2021	05/01/2041
62630W-GF-8	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME			2	1.F FE	1,585,000	100.0000	1,585,000	1,585,000	1,585,000	0	0	0	0	0.280	0.280	MM	567	2,322	10/29/2021	11/15/2054
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION			2	1.F FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	0.280	0.280	MON	700	1,370	09/30/2021	12/31/2023
646108-PI-4	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG	.CF		1	1.D FE	1,000,000	101.9760	1,019,764	1,000,000	1,000,000	0	0	0	0	3.133	3.133	MM	5,222	31,330	03/06/2015	11/01/2022
646108-QG-8	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG	.CF		1	1.D FE	1,460,000	100.8200	1,471,965	1,460,000	1,460,000	0	0	0	0</							

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914119-L3-4	UNIV CINCINNATI OH HIGHER EDUCATION	.CF		2	.1 D FE	1,000,000	111.8790	1,118,794	1,000,000	1,000,000	.0	.0	.0	.0	4.078	4.078	JD	3,398	40,780	04/26/2018	06/01/2032
914119-L4-2	UNIV CINCINNATI OH HIGHER EDUCATION	.CF		2	.1 D FE	600,000	111.7060	670,239	600,000	600,000	.0	.0	.0	.0	4.128	4.128	JD	2,064	24,768	04/26/2018	06/01/2033
914119-L5-9	UNIV CINCINNATI OH HIGHER EDUCATION	.CF		2	.1 D FE	1,285,000	111.1830	1,428,699	1,285,000	1,285,000	.0	.0	.0	.0	4.178	4.178	JD	4,474	53,687	04/26/2018	06/01/2035
91412H-F6-3	UNIV OF CALIFORNIA			1	.1 C FE	10,000,000	109.8100	10,980,976	10,000,000	10,000,000	.0	.0	.0	.0	3.349	3.349	JJ	167,450	334,900	03/13/2019	07/01/2029
917436-8K-6	UTAH HSG CORP SINGLE FAMILY HSG	.CF		2	.1 C FE	4,580,000	100.4740	4,601,712	4,580,000	4,580,000	.0	.0	.0	.0	3.380	3.380	JJ	77,402	154,804	09/13/2019	01/01/2039
917436-8L-4	UTAH HSG CORP SINGLE FAMILY HSG	.CF		2	.1 C FE	6,118,268	105.0540	6,208,706	5,910,000	6,083,470	.0	(16,146)	.0	.0	3.875	3.492	JJ	114,506	229,013	09/13/2019	01/01/2050
928120-3Z-8	VIRGINIA ST HSG AUTH	.CF		2	.1 B FE	2,000,000	100.6480	2,012,953	2,000,000	2,000,000	.0	.0	.0	.0	4.172	4.172	AO	20,860	83,440	09/25/2012	10/01/2032
92812U-M2-1	VASHSG 2013-C A	.CF			.1 A FE	925,371	102.9530	952,699	925,371	925,371	.0	.0	.0	.0	4.250	4.271	MON	3,277	36,051	10/18/2013	10/25/2043
92812U-Q3-5	VASHSG 2013-D A			4	.1 A FE	2,204,945	103.0700	2,272,645	2,204,945	2,204,945	.0	.0	.0	.0	4.300	4.308	MON	7,901	23,703	12/04/2013	12/25/2043
92812U-Q4-3	VASHSG 2014-A A	.CF		4	.1 A FE	5,507,170	102.8340	5,663,218	5,507,170	5,507,170	.0	.0	.0	.0	3.500	3.502	MON	16,063	175,155	11/21/2014	10/25/2037
92812U-Q4-3	VASHSG 2014-A A			4	.1 A FE	186,299	102.8340	191,578	186,299	186,299	.0	.0	.0	.0	3.500	3.502	MON	5,543	5,925	11/21/2014	10/25/2037
92812U-Q5-0	VASHSG 2015-A A	.CF			.1 A FE	15,769,833	101.7410	16,018,002	15,743,937	15,762,015	.0	(1,618)	.0	.0	3.250	3.250	MON	42,640	542,746	10/28/2016	06/25/2042
92812U-Q6-8	VASHSG 2016-A A	.CF			.1 A FE	3,615,790	101.7950	3,680,710	3,615,790	3,615,790	.0	.0	.0	.0	3.100	3.108	MON	9,341	84,067	05/25/2016	06/25/2041
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV	.CF			.1 B FE	2,349,335	104.8330	2,462,872	2,349,335	2,349,335	.0	.0	.0	.0	3.250	3.261	MON	6,363	76,389	03/11/2013	08/25/2042
95662M-2A-7	WEST VIRGINIA ST HSG DEV			2	.1 A FE	1,395,000	105.3810	1,470,069	1,395,000	1,395,000	.0	.0	.0	.0	3.700	3.700	MON	8,603	51,615	05/01/2015	11/01/2029
97689R-AH-7	B - REIK				.1 D FE	1,960,000	100.0000	1,960,000	1,960,000	1,960,000	.0	.0	.0	.0	0.080	0.080	MON	125	1,716	02/25/2019	04/01/2046
977100-GH-3	WISCONSIN ST GEN FUND ANNUAL A GENERAL				.1 C FE	3,700,000	107.5950	3,981,000	3,700,000	3,700,000	.0	.0	.0	.0	3.154	3.154	MON	19,450	116,698	05/03/2017	05/01/2027
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						273,431,581	XXX	291,091,152	257,793,030	272,531,021	0	(518,446)	0	0	XXX	XXX	XXX	1,976,573	8,708,288	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						732,289,759	XXX	739,219,202	569,397,581	708,268,427	0	(16,333,295)	0	0	XXX	XXX	XXX	5,152,975	39,258,811	XXX	XXX
38175*-AA-7	Golub Capital Partners			1	.1 G PL	40,500,000	100.0000	40,500,000	40,500,000	40,500,000	.0	.0	.0	.0	5.000	5.026	MJSD	5,548	1,467,740	10/26/2021	12/31/2028
06761*-AA-4	BARINGS Barings NAPLF II			1	.1 G FE	7,200,000	100.0000	7,200,000	7,200,000	7,200,000	.0	.0	.0	.0	4.250	4.272	MJSD	850	38,250	12/29/2021	10/11/2031
72304*-AA-6	PINEBRIDGE			1	.2 B PL	24,827,980	100.0000	24,827,980	24,827,980	24,827,980	.0	.0	.0	.0	6.000	6.044	MJSD	4,138	915,545	12/29/2021	09/30/2033
00003*-AC-7	A&E TELEVISION PP			1	.1 G	11,821,920	106.6230	12,794,775	12,000,000	11,916,140	.0	29,330	.0	.0	3.780	4.060	FA	162,540	453,600	08/03/2018	08/22/2024
00037B-AB-8	ABB FINANCE USA INC			1	.1 G FE	4,572,979	100.8190	4,683,023	4,645,000	4,641,048	.0	10,208	.0	.0	2.875	3.106	MON	19,661	133,544	02/19/2014	05/08/2022
00081T-AK-4	ACCO BRANDS CORP	.LS		1	.3 C FE	15,148,750	99.3210	14,898,141	15,000,000	15,139,248	.0	(9,502)	.0	.0	4.250	4.095	MS	187,708	.0	09/20/2021	03/15/2029
00115A-AF-6	AEP TRANSMISSION CO LLC			1	.1 F FE	3,934,558	116.1820	4,647,261	4,000,000	3,940,283	.0	1,356	.0	.0	4.000	4.096	JD	13,333	160,000	05/25/2017	12/01/2046
001192-AH-6	SOUTHERN CO GAS CAPITAL			1	.2 A FE	1,998,900	136.9720	2,739,440	2,000,000	1,998,880	.0	25	.0	.0	5.875	5.879	MS	34,597	117,500	03/17/2011	03/15/2041
001306-AB-5	AHS HOSPITAL CORP			1	.1 D FE	4,500,000	136.2200	6,129,918	4,500,000	4,500,000	.0	.0	.0	.0	5.024	5.024	JJ	113,040	226,080	04/30/2015	07/01/2045
00164V-AD-5	AMC NETWORKS INC			1	.3 C FE	1,602,000	100.7760	1,614,426	1,602,000	1,602,000	.0	.0	.0	.0	5.000	5.000	AO	20,025	80,100	03/23/2016	04/01/2024
00164V-AF-0	AMC NETWORKS INC	.LS		1	.3 C FE	15,095,781	99.5700	14,935,473	15,000,000	15,090,192	.0	(5,589)	.0	.0	4.250	4.147	FA	240,833	110,382	09/17/2021	02/15/2029
00175P-AB-9	AMN HEALTHCARE INC			1	.3 C FE	4,466,000	103.6780	4,630,269	4,466,000	4,466,000	.0	.0	.0	.0	4.625	4.625	AO	51,638	206,553	09/26/2019	10/01/2027
00184A-AG-0	TIME WARNER INC			1	.2 B FE	4,567,660	132.9250	5,316,985	4,000,000	4,335,970	.0	(22,197)	.0	.0	7.700	6.565	MON	51,333	308,000	11/22/2005	05/01/2032
00206R-AN-2	AT&T INC			1	.2 B FE	1,989,600	134.0230	2,680,461	2,000,000	1,991,980	.0	264	.0	.0	6.400	6.439	MON	16,356	128,000	05/23/2008	05/15/2038
002824-AY-6	ABBOTT LABS			1	.1 F FE	4,172,411	137.6290	4,644,978	3,375,000	4,105,300	.0	(27,367)	.0	.0	5.300	3.672	MON	178,875	16,894	06/20/2019	05/27/2040
002824-BH-2	ABBOTT LABS			1	.1 F FE	10,099,700	137.2560	13,725,558	10,000,000	10,090,723	.0	(2,005)	.0	.0	4.900	4.836	MON	42,194	490,000	01/12/2017	11/30/2046
00287Y-CA-5	ABBVIE INC			1	.2 B FE	996,584	114.6310	1,146,305	1,000,000	996,688	.0	122	.0	.0	4.050	4.076	MON	4,500	40,500	11/19/2020	11/21/2039
00287Y-CS-6	ABBVIE INC			1	.2 B FE	5,008,141	100.1140	5,005,706	5,000,000	5,000,265	.0	(7,058)	.0	.0	3.450	3.321	MS	50,792	172,500	11/19/2020	03/15/2022
00287Y-CV-9	ABBVIE INC			1	.2 B FE	5,990,746	105.7270	6,343,590	6,000,000	5,993,319	.0	2,510	.0	.0	3.850	3.897	JD	10,267	231,000	11/19/2020	06/15/2024
00440E-AU-1	ACE INA HOLDINGS INC			1	.1 G FE	4,993,700	101.5540	5,077,699	5,000,000	4,999,064	.0	956	.0	.0	2.875	2.895	MON	23,160	143,750	10/27/2015	11/03/2022
00440E-AV-9	ACE INA HOLDINGS INC			1	.1 F FE	1,993,860	107.3920	2,147,842	2,000,000	1,997,137	.0	590	.0	.0	3.350	3.385	MON	10,794	67,000	10/27/2015	05/03/2026
00507V-AK-5	ACTIVISION BLIZZARD			1	.2 A FE	7,125,476	107.1200	7,900,117	7,375,000	7,197,607	.0	33,251	.0	.0	4.500	3.961	MS	73,832	250,750	11/26/2018	09/15/2026
00507V-AN-9	ACTIVISION BLIZZARD			1	.2 A FE	4,277,862	120.2200	4,989,127	4,150,000	4,267,808	.0	(2,591)	.0	.0	4.500	4.315	JD	8,300	186,750	09/26/2017	06/15/2047
007589-AA-2	ADVOCATE HEALTH			1	.1 C FE	6,000,000	111.5420	6,692,502	6,000,000	6,000,000	.0	.0	.0	.0	3.829	3.829	FA	86,791	229,740	08/07/2018	08/15/2028
007589-AC-8	ADVOCATE HEALTH			1	.1 C FE	5,000,000	110.8470	5,542,348	5,000,000	5,000,000	.0	.0	.0	.0	3.387	3.387	AO	35,752	169,350	11/07/2019	10/15/2049
00914A-AG-7	AIR LEASE CORP			1	.2 B FE	19,580,800	100.2460	20,049,146	20,000,000	19,652,308	.0	37,023	.0	.0	3.000	3.246	FA	250,000	600,000	01/07/2020	02/01/2030
00914A-AN-2	AIR LEASE CORP			1	.2 B FE	25,500,000	99.9840	25,495,845	25,500,000	25,500,000	.0	.0	.0	.0	0.553	0.534	MJSD	6,656	65,349	05/27/2021	12/15/2022
010392-FN-3	ALABAMA POWER CO			1	.1 E FE	6,588,417	103.8430	6,713,468	6,465,000	6,537,340	.0	(22,980)	.0	.0	2.800	2.427	AO	45,255	181,020	09/27/2019	04/01/2025
010392-FQ-6	ALABAMA POWER CO			1	.1 E FE	5,592,683	100.3560	5,763,440	5,743,000	5,732,718	.0	39,380	.0	.0	2.450	3.160	MS	35,567	140,704	04/17/2018	03/30/2022
010392-FS-2	ALABAMA POWER CO			1	.1 G FE	1,239,400	121.1970	1,211,975	1,000,000	1,229,021	.0	(5,717)	.0	.0	4.300	3.035	JJ	19,828	43,000	02/26/2020	07/15/2048
013092-AB-7	ALBERTSONS COS LLC/SAFEW			1	.3 C FE	4,566,000	106.1860	4,848,444	4,566,000	4,566,000	.0	.0	.0	.0	5.875	5.875	FA	101,340	268,253	08/01/2019	02/15/2028

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
013092-AC-5	ALBERTSONS COS/SAFEWAY			1	3.C FE	7,605,000	105.0190	7,986,681	7,605,000	7,605,000	0	0	0	0	4.625	4.625	JJ	162,187	351,731	11/07/2019	01/15/2027
013092-AE-1	ALBERTSONS COS/SAFEWAY			1	3.C FE	676,000	108.0890	730,684	676,000	676,000	0	0	0	0	4.875	4.875	FA	12,450	32,955	01/22/2020	02/15/2030
015271-AJ-8	ALEXANDRIA REAL ESTATE			1	2.A FE	9,983,440	109.6870	10,968,677	10,000,000	9,991,250	0	1,477	0	0	3.950	3.969	JJ	182,139	395,000	06/01/2016	01/15/2027
015271-AL-3	ALEXANDRIA REAL ESTATE			1	2.A FE	7,714,472	106.3090	8,182,582	7,697,000	7,705,098	0	(2,329)	0	0	3.450	3.415	AO	44,995	265,547	11/22/2017	04/30/2025
015271-AR-0	ALEXANDRIA REAL ESTATE			1	2.A FE	1,997,180	108.1620	2,163,249	2,000,000	1,997,658	0	198	0	0	3.375	3.389	FA	25,500	67,500	07/08/2019	08/15/2031
020002-AS-0	ALLSTATE CORPORATION			1	1.G FE	1,825,000	131.9440	2,638,875	2,000,000	1,882,403	0	5,518	0	0	5.550	6.203	MN	16,033	111,000	04/07/2006	05/09/2035
02209S-AV-5	ALTRIA GROUP INC			1	2.B FE	2,833,320	96.9240	2,907,714	3,000,000	2,848,165	0	3,442	0	0	3.875	4.206	MS	33,906	116,250	05/02/2017	09/16/2046
02209S-BG-6	ALTRIA GROUP INC			1	2.B FE	2,914,260	109.8160	3,294,488	3,000,000	2,937,404	0	13,350	0	0	4.400	4.965	FA	50,233	132,000	03/24/2020	02/14/2026
02313S-AJ-5	AMAZON.COM INC			1	1.E FE	6,112,400	101.3190	6,585,758	6,500,000	6,450,788	0	52,222	0	0	2.500	3.349	MN	14,444	162,500	10/30/2014	11/29/2022
02313S-AN-6	AMAZON.COM INC			1	1.E FE	20,307,669	107.1580	21,112,227	19,702,000	19,891,866	0	(67,283)	0	0	3.800	3.426	JD	54,071	748,676	03/27/2015	12/05/2024
02313S-AP-1	AMAZON.COM INC			1	1.E FE	2,005,257	127.7770	2,389,436	1,870,000	1,969,746	0	(5,990)	0	0	4.800	4.252	JD	6,483	89,760	04/30/2015	12/05/2034
02313S-BJ-4	AMAZON.COM INC			1	1.E FE	4,963,306	121.7390	6,086,928	5,000,000	4,965,850	0	738	0	0	4.050	4.093	FA	72,563	202,500	06/06/2018	08/22/2047
02343U-AG-0	AMCOR FINANCE USA INC			1	2.B FE	4,031,951	106.6310	4,265,230	4,000,000	4,023,148	0	(5,199)	0	0	3.625	3.477	AO	25,375	145,000	04/23/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC			1	2.B FE	4,991,848	113.6000	5,679,977	5,000,000	4,993,194	0	871	0	0	4.500	4.524	MN	28,750	225,000	04/23/2020	05/15/2028
02361D-AS-9	AMEREN ILLINOIS CO			1	1.F FE	4,995,500	110.3530	5,517,647	5,000,000	4,996,742	0	421	0	0	3.800	3.811	MN	24,278	190,000	05/14/2018	05/15/2028
02369F-AA-5	AMER AGCREDIT FLCA/PCA STRUCTURED NOTE			2	2.B FE	10,000,000	100.1230	10,012,266	10,000,000	10,000,000	0	0	0	0	3.375	3.375	JD	15,000	172,500	06/08/2021	06/15/2036
025537-AP-6	AMERICAN ELECTRIC POWER			1	2.B FE	2,994,870	99.2400	2,977,202	3,000,000	2,994,964	0	106	0	0	3.250	3.259	MS	32,500	97,500	03/03/2020	03/01/2050
025816-BK-4	AMERICAN EXPRESS CO			2	1.G FE	4,976,350	106.8690	5,343,458	5,000,000	4,992,060	0	2,491	0	0	3.625	3.682	JD	13,090	181,250	12/02/2014	12/05/2024
025816-BR-9	AMERICAN EXPRESS CO	LS		2	1.G FE	4,996,850	104.8240	5,241,191	5,000,000	4,998,521	0	451	0	0	3.000	3.010	AO	25,417	150,000	10/23/2017	10/30/2024
025816-BI-8	AMERICAN EXPRESS CO			2	1.G FE	14,984,400	104.2470	15,637,073	15,000,000	14,994,353	0	3,163	0	0	3.700	3.723	FA	228,167	555,000	07/31/2018	08/03/2023
025816-CC-1	AMERICAN EXPRESS CO			2	1.G FE	4,994,300	104.7360	5,236,820	5,000,000	4,997,293	0	1,133	0	0	3.400	3.425	FA	60,917	170,000	02/19/2019	02/22/2024
025932-AP-9	AMERICAN FINANCIAL GROUP			1	2.A FE	14,793,750	119.5640	17,934,549	15,000,000	14,820,988	0	16,670	0	0	5.250	5.430	AO	194,688	787,500	03/26/2020	04/02/2030
02665W-BP-5	AMERICAN HONDA FINANCE			1	1.G FE	12,923,390	103.7160	13,483,108	13,000,000	12,974,774	0	11,213	0	0	2.900	2.994	FA	141,375	377,000	02/13/2017	02/16/2024
02665W-CT-6	AMERICAN HONDA FINANCE			1	1.G FE	9,197,516	105.0200	9,661,874	9,200,000	9,198,844	0	501	0	0	3.550	3.556	JJ	153,321	326,600	01/10/2019	01/12/2024
02665W-DC-2	AMERICAN HONDA FINANCE			1	1.G FE	12,995,190	101.4240	13,185,128	13,000,000	12,998,406	0	1,492	0	0	2.050	2.062	JJ	126,588	266,500	09/05/2019	01/10/2023
02666T-AA-5	AMERICAN HOMES 4 RENT			1	2.C FE	1,134,030	110.8580	1,108,577	1,000,000	1,110,140	0	(17,362)	0	0	4.250	2.295	FA	16,056	42,500	08/12/2020	02/15/2028
03040W-AD-7	AMERICAN WATER CAPITAL	LS		1	2.A FE	10,008,787	145.2230	14,522,275	10,000,000	10,006,061	0	(274)	0	0	6.593	6.585	AO	139,186	659,300	06/18/2008	10/15/2037
03040W-AN-5	AMERICAN WATER CAPITAL			1	2.A FE	2,860,230	106.0020	3,180,062	3,000,000	2,907,123	0	16,919	0	0	3.000	3.694	JD	7,500	90,000	02/15/2019	12/01/2026
03076K-AB-4	AMERIS BANCORP			2	2.B FE	4,000,000	101.5430	4,061,718	4,000,000	4,000,000	0	0	0	0	4.250	4.250	JD	7,556	170,000	12/04/2019	12/15/2029
031162-BC-3	AMGEN INC			1	2.A FE	3,760,727	135.1170	4,527,765	3,351,000	3,725,621	0	(12,636)	0	0	5.750	4.820	MS	56,734	192,683	02/06/2019	03/15/2040
031162-BZ-2	AMGEN INC			1	2.A FE	8,603,550	119.3430	10,740,856	9,000,000	8,627,601	0	8,635	0	0	4.400	4.693	MN	66,000	396,000	02/05/2019	05/01/2045
032177-AJ-6	AMSTED INDUSTRIES			1	3.C FE	3,993,178	102.5970	4,089,507	3,986,000	3,992,465	0	(712)	0	0	4.625	4.600	MN	23,556	184,353	03/04/2021	05/15/2030
032654-AN-5	ANALOG DEVICES			1	1.G FE	9,399,577	109.1160	10,086,650	9,244,000	9,360,509	0	(22,703)	0	0	3.500	3.217	JD	23,367	323,540	03/31/2020	12/05/2026
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1	2.B FE	811,941	126.6670	981,672	775,000	811,677	0	(1,329)	0	0	4.900	4.520	FA	15,823	37,975	12/15/2020	02/01/2046
03523T-BJ-6	ANHEUSER-BUSCH			1	2.B FE	5,950,937	161.9900	9,719,405	6,000,000	5,958,571	0	990	0	0	8.000	8.072	MN	61,333	480,000	03/15/2011	11/15/2039
035240-AG-5	ANHEUSER-BUSCH INBEV FIN			1	2.B FE	1,061,118	125.5010	1,255,008	1,000,000	1,053,678	0	(1,616)	0	0	4.950	4.539	JJ	22,825	49,500	12/16/2016	01/15/2042
035240-AN-0	ANHEUSER-BUSCH INBEV WOR			1	2.B FE	4,971,700	122.3870	6,119,359	5,000,000	4,973,246	0	507	0	0	4.600	4.635	AO	48,556	230,000	03/20/2018	04/15/2048
036752-AS-2	ANTHEM INC			1	2.B FE	4,981,800	111.1840	5,559,193	5,000,000	4,981,866	0	66	0	0	3.600	3.620	MS	53,000	89,000	03/08/2021	03/15/2051
037735-CE-5	APPALACHIAN PWIR			1	2.A FE	2,902,870	129.1540	3,874,622	3,000,000	2,934,535	0	2,972	0	0	5.800	6.035	AO	43,500	174,000	12/08/2005	10/01/2035
037735-CN-7	APPALACHIAN PWIR			1	2.A FE	7,989,283	144.6600	10,519,663	7,272,												

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value											
042735-BD-1	ARROW ELECTRONICS INC			1	2.C FE	23,153,566	100.2180	23,364,779	23,314,000	23,305,526	0	24,930	0	0	3.500	3.615	AO	203,998	815,990	10/27/2015	04/01/2022
042735-BE-9	ARROW ELECTRONICS INC			1	2.C FE	1,046,910	106.6290	1,066,287	1,000,000	1,027,727	0	(8,701)	0	0	4.000	3.065	AO	10,000	40,000	10/02/2019	04/01/2025
042735-BF-6	ARROW ELECTRONICS INC			1	2.C FE	9,957,500	108.3930	10,839,338	10,000,000	9,973,783	0	3,768	0	0	3.875	3.924	JJ	181,910	387,500	06/01/2017	01/12/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP			1	4.A FE	2,709,929	102.2620	2,730,392	2,670,000	2,704,526	0	(4,780)	0	0	4.750	4.550	MS	42,275	126,825	11/12/2020	03/01/2030
04352E-AA-3	ASCENSION HEALTH			1	1.B FE	6,550,000	104.1770	6,823,605	6,550,000	6,550,000	0	0	0	0	2.532	2.532	MN	21,191	165,846	10/16/2019	11/15/2029
045054-AF-0	ASHTAD CAPITAL INC			1	2.C FE	7,722,469	103.7400	8,397,783	8,095,000	7,830,775	0	39,284	0	0	4.375	5.044	FA	133,792	354,156	05/30/2019	08/15/2027
04650N-AB-0	AT&T INC			1	2.B FE	13,202,170	126.4400	16,437,264	13,000,000	13,153,776	0	(6,091)	0	0	5.350	5.240	MS	231,833	695,500	09/27/2013	09/01/2040
048303-CF-6	ATLANTIC CITY ELECTRIC			1	1.F FE	10,819,050	104.5560	11,501,206	11,000,000	10,915,153	0	29,618	0	0	3.375	3.680	MS	123,750	371,250	08/07/2018	09/01/2024
05279#-AJ-8	AUTOLIV ASP INC PP			1	2.B FE	3,000,000	113.6210	3,408,623	3,000,000	3,000,000	0	0	0	0	4.440	4.440	AO	25,160	148,200	04/16/2014	04/23/2029
053332-AY-8	AUTOZONE INC	LS		1	2.B FE	6,993,840	106.5870	7,461,079	7,000,000	6,995,645	0	1,146	0	0	3.625	3.644	AO	53,569	253,750	03/26/2020	04/15/2025
05348E-AR-0	AVALONBAY COMMUNITIES			2	1.G FE	2,416,300	101.6910	2,542,266	2,500,000	2,485,164	0	11,806	0	0	2.850	3.354	MS	20,979	71,250	08/13/2015	03/15/2023
05348E-AT-6	AVALONBAY COMMUNITIES			1	1.G FE	3,851,006	105.4890	3,850,351	3,650,000	3,697,159	0	(26,304)	0	0	4.200	3.437	JD	6,813	153,300	07/28/2015	12/15/2023
05348E-AY-5	AVALONBAY COMMUNITIES	LS		1	1.G FE	2,990,670	105.2750	3,158,261	3,000,000	2,995,136	0	918	0	0	2.900	2.936	AO	18,367	87,000	09/26/2016	10/15/2026
05348E-BC-2	AVALONBAY COMMUNITIES			1	1.G FE	2,476,775	107.0500	2,676,249	2,500,000	2,485,167	0	2,181	0	0	3.200	3.309	JJ	36,889	80,000	11/30/2017	01/15/2028
05348E-BG-3	AVALONBAY COMMUNITIES			1	1.G FE	4,432,050	101.5160	5,075,811	5,000,000	4,518,606	0	49,692	0	0	2.300	3.675	MS	38,333	115,000	03/23/2020	03/01/2030
053773-BC-0	AVIS BUDGET CAR RENTAL	LS		1	4.B FE	5,000,000	104.2480	5,212,408	5,000,000	5,000,000	0	0	0	0	5.750	5.750	JJ	132,569	287,500	06/19/2019	07/15/2027
05379B-AK-3	AVISTA CORP			1	1.G FE	1,022,780	135.5130	1,355,134	1,000,000	1,015,468	0	(694)	0	0	6.250	6.083	JD	5,208	62,500	12/20/2005	12/01/2035
053807-AS-2	AVNET INC			1	2.C FE	7,942,080	109.6280	8,770,228	8,000,000	7,971,502	0	5,757	0	0	4.625	4.716	AO	78,111	370,000	03/21/2016	04/15/2026
05508R-AE-6	B & G FOODS INC			1	4.B FE	2,525,000	102.0200	2,550,489	2,500,000	2,506,273	0	(4,899)	0	0	5.250	5.084	AO	32,813	131,250	11/08/2017	04/01/2025
05526D-BB-0	BAT CAPITAL CORP			1	2.B FE	10,254,200	104.9700	10,496,960	10,000,000	10,191,278	0	(32,161)	0	0	3.557	3.178	FA	134,376	355,700	01/02/2020	08/15/2027
05531F-BB-8	BB&T CORPORATION			2	1.G FE	4,995,900	104.5440	5,227,193	5,000,000	4,998,133	0	588	0	0	2.850	2.863	AO	25,729	142,500	10/23/2017	10/26/2024
05531F-BE-2	BB&T CORPORATION			2	1.G FE	8,736,418	107.4820	9,388,560	8,735,000	8,736,221	0	(342)	0	0	3.700	3.695	JD	23,342	323,195	08/29/2018	06/05/2025
05601#-AA-8	Benefit Street Partners			1	5.B GI	19,718,336	100.0000	19,718,336	19,718,336	19,718,336	0	0	0	0	6.000	6.044	MJSD	6,573	626,663	12/22/2021	12/31/2028
057224-AK-3	BAKER HUGHES INC			1	1.G FE	4,917,110	127.7240	5,108,949	4,000,000	4,492,643	0	(58,342)	0	0	6.875	4.779	JJ	126,806	275,000	10/04/2013	01/15/2029
059165-EC-0	BALTIMORE GAS & EL CO			1	1.G FE	2,492,024	141.6190	3,540,467	2,500,000	2,494,059	0	225	0	0	6.350	6.374	AO	39,688	158,750	10/12/2007	10/01/2036
060505-FQ-2	BANK OF AMERICA CORP	LS		2	2.C FE	3,000,000	101.4130	3,042,384	3,000,000	3,000,000	0	0	0	0	4.300	4.300	JJ	54,825	129,000	01/21/2020	12/29/2049
06051G-FL-8	BANK OF AMERICA CORP				2.A FE	4,951,450	110.4040	5,520,186	5,000,000	4,969,902	0	5,459	0	0	4.250	4.389	AO	40,729	212,500	05/24/2018	10/22/2026
06051G-PP-9	BANK OF AMERICA CORP				2.A FE	4,836,600	106.9230	5,346,138	5,000,000	4,936,813	0	17,336	0	0	3.950	4.363	AO	38,403	197,500	06/30/2015	04/21/2025
06051G-GA-1	BANK OF AMERICA CORP			1	1.G FE	12,327,738	106.6100	13,219,614	12,400,000	12,354,500	0	6,934	0	0	3.248	3.317	AO	78,313	402,752	12/05/2017	10/21/2027
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	962,810	105.2690	1,052,694	1,000,000	979,054	0	4,666	0	0	3.366	3.929	JJ	14,773	33,660	05/02/2018	01/23/2026
06051G-HZ-5	BANK OF AMERICA CORP			1	1.F FE	4,829,150	100.3620	5,018,112	5,000,000	4,853,683	0	13,854	0	0	2.496	2.863	FA	47,840	124,800	03/12/2020	02/13/2031
06051G-KA-6	BANK OF AMERICA CORP			1	1.F FE	20,000,000	98.2030	19,640,666	20,000,000	20,000,000	0	0	0	0	2.299	2.299	JJ	204,356	0	07/15/2021	07/21/2032
06051G-KC-2	BANK OF AMERICA CORP			1	2.A FE	10,000,000	96.7860	9,678,614	10,000,000	10,000,000	0	0	0	0	2.482	2.482	MS	68,944	0	09/14/2021	09/21/2036
06406F-AE-3	BANK OF NY MELLON CORP			2	1.F FE	945,850	103.8860	1,038,857	1,000,000	969,172	0	6,088	0	0	2.450	3.171	FA	9,119	24,500	12/21/2017	08/17/2026
066836-AB-3	BAPTIST HLTH SO FLOR INC			1	1.E FE	4,500,000	115.6310	5,203,390	4,500,000	4,500,000	0	0	0	0	4.342	4.342	MN	24,967	195,390	01/10/2017	11/15/2041
067316-AG-4	BARCARDI			1	2.C FE	4,487,315	123.2280	4,312,982	3,500,000	4,444,616	0	(42,699)	0	0	5.150	3.041	MN	23,032	180,250	01/22/2021	05/15/2038
067316-AH-2	BARCARDI			1	2.C FE	10,672,496	131.5050	11,749,957	8,935,000	10,606,311	0	(34,542)	0	0	5.300	4.129	MN	60,510	473,555	01/17/2020	05/15/2048
07274E-AG-8	BAYER US FINANCE LLC	LS		1	2.B FE	14,851,650	104.5800	15,687,044	15,000,000	14,953,106	0	15,674	0	0	3.375	3.493	AO	116,719	506,250	10/01/2014	10/08/2024
07274N-AG-8	BAYER US FINANCE I LLC			2	2.B FE	10,010,500	100.5910	10,059,100	10,000,000	10,003,728	0	(1,956)	0	0	1.226	3.337	MJSD	5,107	118,485	06/27/2018	12/15/2023
07274N-AL-7	BAYER US FINANCE II LLC			1	2.B FE	4,962,700															

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
093645-AJ-8	BLOCK COMMUNICATIONS			1	4.A FE	533,000	100.4400	535,343	533,000	533,000	0	0	0	0	4.875	4.875	MS	8,661	25,984	02/10/2020	03/01/2028
093662-AJ-3	BLOCK FINANCIAL			1	2.C FE	14,930,550	100.2210	15,033,111	15,000,000	14,935,251	0	4,701	0	0	2.500	2.572	JJ	193,750	0	06/22/2021	07/15/2028
095796-AE-8	BLUE RACER MID LLC/FINAN			1	4.A FE	234,703	103.6060	277,663	268,000	240,806	0	4,608	0	0	6.625	9.422	JJ	8,187	17,755	09/03/2020	07/15/2026
096630-AC-2	BOARDWALK PIPELINES LLC			1	2.C FE	5,220,022	101.8170	5,905,371	5,800,000	5,714,459	0	75,022	0	0	3.375	4.786	FA	81,563	195,750	04/24/2014	02/01/2023
096630-AD-0	BOARDWALK PIPELINES LLC			1	2.C FE	5,463,229	108.3750	5,711,352	5,270,000	5,343,109	0	(24,833)	0	0	4.950	4.415	JD	11,594	260,865	09/06/2016	12/15/2024
097023-CB-9	BOEING CO			1	2.C FE	1,856,740	103.0180	2,060,353	2,000,000	1,864,682	0	2,652	0	0	3.850	4.276	MN	12,833	77,000	10/30/2018	11/01/2048
097023-CE-3	BOEING CO			1	2.C FE	16,291,100	100.6080	17,103,444	17,000,000	16,362,716	0	25,898	0	0	3.500	3.799	MS	198,333	595,000	02/13/2019	03/01/2039
097023-CW-3	BOEING CO			1	2.C FE	419,195	135.3720	568,561	420,000	419,177	0	11	0	0	5.805	5.819	MN	4,064	24,381	04/30/2020	05/01/2050
10112R-AY-0	BOSTON PROPERTIES LP			1	2.A FE	9,058,300	104.1360	10,413,643	10,000,000	9,385,636	0	114,564	0	0	2.750	4.189	AO	68,750	275,000	01/08/2019	10/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP			1	2.A FE	1,995,140	104.7510	2,095,021	2,000,000	1,997,801	0	672	0	0	3.200	3.238	JJ	29,511	64,000	11/17/2017	01/15/2025
10240*-AA-7	BOWIE ACQ LLC PP			1	2.C PL	13,656,616	100.3090	13,698,846	13,656,616	13,656,616	0	0	0	0	3.920	3.920	JD	1,487	535,339	12/11/2019	09/30/2038
10334#-AH-5	BOYD WATTERSON PP			1	2.C PL	15,000,000	104.6490	15,697,415	15,000,000	15,000,000	0	0	0	0	3.530	3.530	FA	202,975	529,500	01/30/2020	02/13/2028
10510K-AC-1	BRAMBLES USA INC			1	2.A FE	1,995,140	108.2560	2,165,125	2,000,000	1,997,809	0	496	0	0	4.125	4.155	AO	15,583	82,500	10/19/2015	10/23/2025
110122-AW-8	BRISTOL-MYERS SQUIBB			1	1.F FE	4,945,650	104.3940	5,219,696	5,000,000	4,988,479	0	5,914	0	0	3.250	3.379	MN	27,083	162,500	10/24/2013	11/01/2023
110122-CQ-9	BRISTOL-MYERS SQUIBB			1	1.F FE	4,983,589	118.2810	5,914,065	5,000,000	4,984,238	0	602	0	0	4.125	4.150	JD	9,167	206,250	07/17/2020	06/15/2039
11135F-BE-0	BROADCOM INC			1	2.C FE	1,496,145	98.5080	1,477,627	1,500,000	1,496,629	0	484	0	0	1.950	1.989	FA	11,050	16,738	01/04/2021	02/15/2028
11284D-AA-3	BROOKFIELD PPTY REIT INC			1	4.A FE	1,475,000	103.7500	1,530,314	1,475,000	1,475,000	0	0	0	0	5.750	5.750	MN	10,837	88,500	04/26/2019	05/15/2026
114259-AP-9	BROOKLYN UNION GAS CO			1	2.A FE	2,000,000	116.9680	2,339,352	2,000,000	2,000,000	0	0	0	0	4.504	4.504	MS	27,775	90,080	03/07/2016	03/10/2046
118230-AM-3	BUCKEYE PARTNERS			1	3.B FE	3,121,818	98.1570	2,925,068	2,980,000	3,107,265	0	(3,074)	0	0	5.850	5.510	MN	22,276	174,330	08/30/2016	11/15/2043
118230-AQ-4	BUCKEYE PARTNERS		LS	1	3.B FE	4,651,930	101.8400	5,052,269	4,961,000	4,750,632	0	36,931	0	0	3.950	4.931	JD	16,330	195,960	03/14/2019	12/01/2026
12189L-AA-9	BURLINGTON NORTH SANTA FE			1	1.D FE	1,033,300	138.7490	1,387,491	1,000,000	1,026,032	0	(844)	0	0	5.750	5.520	MN	9,583	57,500	11/19/2010	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE			1	1.D FE	4,516,887	129.1330	5,294,446	4,100,000	4,486,141	0	(13,977)	0	0	4.950	4.214	MS	59,758	202,950	06/21/2019	09/15/2041
12189L-AM-3	BURLINGTON NORTH SANTA FE			1	1.G FE	6,652,090	102.1850	7,152,979	7,000,000	6,946,930	0	42,117	0	0	3.000	3.646	MS	61,833	210,000	02/04/2014	03/15/2023
12189T-AD-6	BURLINGTON NORTH SANTA FE			1	1.D FE	9,880,000	150.4790	15,047,877	10,000,000	10,000,000	0	0	0	0	7.290	7.500	JD	60,750	729,000	11/08/2000	06/01/2036
12189T-AX-2	BURLINGTON NORTH SANTA FE			1	1.D FE	511,890	142.4280	712,142	500,000	508,287	0	(347)	0	0	6.200	6.027	FA	11,711	31,000	09/15/2006	08/15/2036
12467A-AF-5	C&S GROUP ENTERPRISES LL		LS	1	4.B FE	8,612,915	94.4010	8,092,039	8,572,000	8,604,931	0	(7,265)	0	0	5.000	4.927	JD	19,049	441,696	12/01/2020	12/15/2028
1248EP-BX-0	CCO HLDGS LLC/CAP CORP			1	3.B FE	4,067,000	103.6830	4,216,778	4,067,000	4,067,000	0	0	0	0	5.000	5.000	FA	84,729	203,350	08/03/2017	02/01/2028
1248EP-CE-1	CCO HLDGS LLC/CAP CORP			1	3.B FE	4,926,000	102.6110	5,054,641	4,926,000	4,926,000	0	0	0	0	4.500	4.500	FA	83,742	221,670	02/03/2020	08/15/2030
1248EP-CL-5	CCO HLDGS LLC/CAP CORP			1	3.B FE	11,938,750	102.0680	12,248,117	12,000,000	11,941,855	0	3,105	0	0	4.500	4.554	JD	45,000	328,500	05/18/2021	06/01/2033
12527G-AF-0	CF INDUSTRIES INC			1	2.C FE	6,967,264	121.1280	8,692,177	7,176,000	6,991,969	0	10,341	0	0	5.150	5.439	MS	108,816	369,564	07/15/2019	03/15/2034
125523-AH-3	CIGNA CORP			1	2.A FE	2,222,718	113.6800	2,273,610	2,000,000	2,169,465	0	(23,181)	0	0	4.375	2.973	AO	18,472	87,500	08/20/2019	10/15/2028
125523-AK-6	CIGNA CORP			1	2.A FE	9,979,175	129.1240	12,912,445	10,000,000	9,980,421	0	339	0	0	4.900	4.913	JD	21,778	490,000	08/20/2019	12/15/2048
125523-BZ-2	CIGNA CORP			1	2.A FE	4,983,353	110.8040	5,540,207	5,000,000	4,987,200	0	2,685	0	0	4.500	4.567	FA	78,750	225,000	07/14/2020	02/25/2026
125523-CF-5	CIGNA CORP			1	2.A FE	7,987,036	126.2280	10,098,210	8,000,000	7,987,266	0	264	0	0	4.800	4.811	JJ	177,067	384,000	07/14/2020	07/15/2046
125896-8E-0	CMS ENERGY CORP PFD			2	2.C FE	183,726	26.4300	209,273	7,918	183,726	0	0	0	0	5.625	6.060	MUSD	0	11,135	12/27/2018	0
125896-BP-4	CMS ENERGY CORP			1	2.B FE	3,057,390	106.6110	3,198,336	3,000,000	3,029,179	0	(7,455)	0	0	3.600	3.321	MN	13,800	108,000	01/09/2018	11/15/2025
125896-BV-1	CMS ENERGY CORP			1	2.C FE	4,750,000	98.3010	4,669,284	4,750,000	4,750,000	0	0	0	0	3.750	3.750	JD	14,844	181,094	11/19/2020	12/01/2050
12592B-AH-7	CNN INDUSTRIAL CAPITAL L			1	2.C FE	5,072,050	100.9050	5,045,258	5,000,000	5,049,072	0	(22,978)	0	0	4.375	0.604	AO	52,257	0	11/15/2021	04/05/2022
12626P-AM-5	CRH AMERICA INC			1	2.A FE	6,824,118	107.0150	7,544,526	7,050,000	6,923,792	0	33,801	0	0	3.875	4.450	MN	32,631	273,188	11/26/2018	05/18/2025
12626P-AN-3	CRH AMERICA INC			1	2.A FE	4,592,855	130.3190	5,864,341	4,500,000	4,583,281	0	(1,960)	0	0	5.125	4.987	MN	27,547	230,620		

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126650-CX-6	CVS CORP			1	2.B FE	5,422,670		112,2950	5,500,000	5,447,809	.0	7,068	.0	.0	4.300	4.475	MS	63,067	236,500	03/06/2018	03/25/2028
126650-CZ-1	CVS CORP			1	2.B FE	7,211,983		130,8450	9,486,264	7,213,916	.0	636	.0	.0	5.050	5.084	MS	97,633	366,125	12/17/2018	03/25/2048
126650-DJ-6	CVS CORP			1	2.B FE	6,984,390		109,8150	7,687,068	6,986,420	.0	1,348	.0	.0	3.750	3.777	AO	65,625	262,500	03/26/2020	04/01/2030
131347-CX-0	CALPINE CORP			1	3.A FE	800,660		102,5950	838,201	806,256	.0	2,082	.0	.0	5.250	5.589	JD	3,574	42,893	03/07/2019	06/01/2026
133131-AW-2	CAMDEN PROPERTY TRUST			1	1.G FE	6,992,510		112,7930	7,895,540	6,994,316	.0	668	.0	.0	4.100	4.113	AO	60,589	287,000	10/02/2018	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST			1	1.G FE	1,995,020		106,4280	2,128,552	1,996,151	.0	448	.0	.0	3.150	3.179	JJ	31,500	63,000	06/06/2019	07/01/2029
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2.B FE	4,999,600		108,7330	5,436,661	4,999,581	.0	41	.0	.0	4.200	4.201	AO	36,167	210,000	10/26/2015	10/29/2025
14162V-AB-2	SABRA HEALTH CARE LP	LS		1	2.C FE	6,525,000		110,1680	6,525,000	6,525,000	.0	.0	.0	.0	5.125	5.125	FA	126,331	334,406	02/09/2017	08/15/2026
141781-BF-0	CARGILL INC			1	1.F FE	2,600,174		131,9160	2,479,000	2,586,489	.0	(2,483)	.0	.0	4.760	4.463	MN	12,456	118,000	11/24/2015	11/23/2045
141781-BJ-2	CARGILL INC			1	1.F FE	9,853,300		120,7350	10,000,000	9,860,022	.0	2,786	.0	.0	3.875	3.959	MN	40,903	387,500	05/20/2019	05/23/2049
143905-AP-2	CARRIAGE SERVICES INC			1	4.B FE	405,000		100,0950	405,000	405,000	.0	.0	.0	.0	4.250	4.250	MN	2,199	8,702	04/29/2021	05/15/2029
144285-AL-7	CARPENTER TECHNOLOGY			1	3.C FE	3,575,000		106,0270	3,710,946	3,555,508	.0	(13,870)	.0	.0	6.375	6.031	JJ	102,885	217,547	07/29/2020	07/15/2028
14448C-AQ-7	CARRIER GLOBAL CORP			1	2.C FE	10,599,591		102,1650	10,000,000	10,533,970	.0	(62,070)	.0	.0	2.722	2.004	FA	102,831	272,200	12/10/2020	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORP			1	2.C FE	4,999,817		104,3080	5,215,383	4,999,803	.0	1	.0	.0	3.377	3.377	AO	40,336	168,850	12/09/2020	04/05/2040
14575E-AA-3	CARS.COM INC			1	4.C FE	430,203		106,5450	403,000	427,513	.0	(2,689)	.0	.0	6.375	5.246	MN	4,282	12,846	07/19/2021	11/01/2028
14913Q-2L-2	CATERPILLAR FINL SERVICE			1	1.F FE	9,993,200		103,6520	10,365,164	9,997,731	.0	1,390	.0	.0	3.450	3.465	MN	44,083	345,000	05/09/2018	05/15/2023
14916R-AC-8	CATHOLIC HEALTH INITIATIVES			1	2.A FE	13,516,806		101,7230	13,966,000	13,916,073	.0	57,412	.0	.0	2.950	3.385	MN	68,666	411,997	05/04/2015	11/01/2022
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	2.A FE	4,506,850		114,3830	5,719,132	4,586,289	.0	16,245	.0	.0	4.350	5.013	MN	36,250	217,500	03/06/2014	11/01/2042
14916R-AF-1	CATHOLIC HEALTH INITIATIVES			1	2.A FE	2,698,825		104,6430	2,500,000	2,546,778	.0	(28,468)	.0	.0	4.200	2.980	FA	43,750	105,000	04/06/2016	08/01/2023
15135B-AT-8	CENTENE CORP			1	3.A FE	2,950,000		107,9200	2,950,000	2,950,000	.0	.0	.0	.0	4.625	4.625	JD	6,064	136,438	05/08/2020	12/15/2029
15189S-C8-6	CENTERPOINT PROPERTY TRUST PP			1	2.C	5,000,000		100,9570	5,000,000	5,000,000	.0	.0	.0	.0	3.490	3.490	MN	16,481	174,500	05/22/2015	05/27/2022
15189W-AD-2	CENTERPOINT			1	2.A FE	1,522,575		136,0020	1,500,000	1,516,708	.0	(596)	.0	.0	6.625	6.510	MN	16,563	99,375	10/22/2007	11/01/2037
15189W-AJ-9	CENTERPOINT			1	2.A FE	2,982,510		115,4640	3,463,917	2,983,809	.0	346	.0	.0	4.100	4.134	MS	41,000	123,000	08/21/2017	09/01/2047
15189W-AN-0	CENTERPOINT			1	1.G FE	7,520,000		99,8180	7,520,000	7,520,000	.0	.0	.0	.0	0.673	0.688	MJSD	4,219	37,062	02/26/2021	03/02/2023
15189X-AQ-1	CENTERPOINT ENER HOUSTON			1	1.F FE	5,449,943		103,1510	6,225,191	5,661,446	.0	71,706	.0	.0	2.400	3.862	MS	48,280	144,840	12/07/2018	09/01/2026
15189X-AT-5	CENTERPOINT ENER HOUSTON			1	1.F FE	4,969,650		124,5100	5,000,000	4,971,171	.0	553	.0	.0	4.250	4.286	FA	88,542	212,500	01/10/2019	02/01/2049
15189Y-AD-8	CENTERPOINT ENERGY RESOURCE			1	2.A FE	14,964,380		133,7160	10,730,000	14,897,404	.0	(68,976)	.0	.0	6.250	3.024	FA	279,427	.0	09/08/2021	02/01/2037
156700-AS-5	CENTURYLINK INC			1	4.B FE	3,657,500		100,9480	3,500,000	3,503,820	.0	(21,115)	.0	.0	5.800	5.175	MS	59,772	203,000	01/17/2013	03/15/2022
161175-BA-1	CHARTER COMM OPT LLC/CAP			1	2.C FE	4,000,000		136,7150	4,000,000	4,000,000	.0	.0	.0	.0	6.484	6.484	AO	48,990	259,360	12/06/2016	10/23/2045
161175-BP-8	CHARTER COMM OPT LLC/CAP			1	2.C FE	15,000,000		102,0790	15,000,000	15,000,000	.0	.0	.0	.0	1.782	4.008	FMAN	45,283	278,310	06/28/2018	02/01/2024
161175-BQ-6	CHARTER COMM OPT LLC/CAP			1	2.C FE	4,994,650		106,3060	5,000,000	4,997,758	.0	926	.0	.0	4.500	4.521	FA	93,750	225,000	06/28/2018	02/01/2024
161175-BR-4	CHARTER COMM OPT LLC/CAP			1	2.C FE	4,996,750		114,9360	5,000,000	4,997,799	.0	202	.0	.0	5.050	5.056	MS	63,826	252,500	01/14/2019	03/30/2029
16411R-AK-5	CHENIERE ENERGY INC			1	3.C FE	439,901		106,3030	423,000	438,169	.0	(1,732)	.0	.0	4.625	3.985	AO	4,130	9,782	07/13/2021	10/15/2028
166754-AS-0	CHEVRON PHILLIPS CHEM			1	1.G FE	4,979,550		109,2010	5,000,000	4,986,021	.0	1,878	.0	.0	3.700	3.749	JD	15,417	185,000	02/27/2018	06/01/2028
166764-AB-6	CHEVRON CORPORATION			1	1.D FE	14,829,318		101,2570	16,403,578	16,208,171	.0	168,549	.0	.0	2.355	3.457	JD	27,554	381,510	12/02/2013	12/05/2022
166764-AH-3	CHEVRON CORPORATION			1	1.D FE	4,924,975		103,1770	5,158,844	4,974,237	.0	16,640	.0	.0	3.191	3.551	JD	3,102	159,550	12/07/2018	06/24/2023
17027N-AB-8	CHOBANI LLC/FINANCE CORP			1	4.C FE	416,601		102,7740	403,000	413,901	.0	(2,550)	.0	.0	4.625	4.121	MN	2,382	19,778	12/08/2020	11/15/2028
171232-AQ-4	CHUBB			1	1.G FE	4,721,350		142,1970	5,000,000	4,795,865	.0	7,605	.0	.0	6.000	6.421	MN	41,667	300,000	06/28/2007	05/11/2037
171484-AE-8	CHURCHILL DOWNS INC			1	4.A FE	449,581		104,0460	449,439	445,915	.0	(3,666)	.0	.0	4.750	4.026	JJ	9,440	10,236	02/25/2021	01/15/2028
172062-AE-1	CINCINNATI FINANCIAL			1	1.G FE	723,080		135,9650	1,000,000	790,496	.0	8,492	.0	.0	6.125	8.893	MN	10,208	61,250	07/15/2009	11/01/2034
172967-BU-4	CITIGROUP			2	2.B FE	3,316,710		126,9490	3,500,000	3,389,556	.0	6,637	.0	.0	5.875	6.271	FA	73,682	205,625	08/25/2004	02/22/2033
172967-HD-6	CITIGROUP			1	2.A FE	15,782,100		105,3970	15,000,000	15,183,671	.0	(96,991)	.0	.0	3.875	3.174	AO	106,563	581,250	04/09/2015	10/25/2023
172967-KY-6	CITIGROUP			1	2.A FE	7,367,120		105,9980	8,479,837	7,587,255	.0	75,499	.0	.0	3.200	4.402	AO	49,778	256,000	12/12/2018	10/21/2026
172967-MU-2	CITIGROUP			2	3.A FE	556,000		100,6590	556,000	556,000	.0	.0	.0	.0	4.000	4.000	MJSD	1,297	22,240	12/03/2020	12/10/2025
17325F-AS-7	CITIBANK NA	LS		1	1.E FE	13,481,640		105,3710	14,225,145	13,491,783	.0	3,659	.0	.0	3.650	3.680	JJ	216,263	492,750	01/15/2019	01/23/2024
18064P-AD-1	CALRIV SCI HLD CORP			1	5.A FE	410,715		101,5860	406,000	415,152	.0	4,437	.0	.0	4.875	4.425	JD	55	7,202	08/19/2021	07/01/2029
18538R-AH-6	CLEARWATER PAPER CORP			1	3.C FE	1,271,179		108,0990	1,318,000	1,289,236	.0	8,208	.0	.0	5.375	6.161	FA	29,518	70,843	10/22/2019	02/01/2025
18538R-AJ-2	CLEARWATER PAPER CORP	LS		1	3.C FE	6,489,699		102,1290	6,484,164	6,480,265	.0	(9,434)	.0	.0	4.750	4.373	FA	113,929	86,154	09/17/2021	08/15/2028
18539U-AC-9	CLEARWAY ENERGY OPERATIN	LS		1	3.B FE	2,546,000		105,4400	2,546,000	2,546,000	.0	.0	.0	.0	4.750	4.750	MS	35,609	120,935	12/04/2019	03/15/2028
185508-AE-8	CLECO POWER LLC			1	2.A FE	1,984,860		140,8400	2,816,794	1,989,374	.0	450	.0	.0	6.500	6.558	JD	10,833	130,000	11/22/2005	12/01/2035
185508-AH-1	CLECO POWER LLC			1	2.A FE	7,500,000		99,9230	7,494,220	7,500,000	.0	.0	.0	.0	0.703	0.619	MJSD	2,489	12,146	09/08/2021	06/15/2023
186108-CL-8	CLEVELAND ELEC ILLUM			1	2.B FE	7,410,782		114,9590	7,364,000	7,407,013	.0	(4,292)	.0	.0	4.550	4.464	MN	42,813	335,062	01/08/2021	11/15/2030
191216-CQ-1	COCA-COLA CO			1	1.E FE	1,987,160		127,1540	2,000,000	1,987,442	.0	225	.0	.0	4.200	4.238	MS	22,400	84,000	03/20/2020	03/25/2050

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value											
19123#-AA-6	COCA COLA SWEET PP			1	1.F FE	13,000,000	110.4390	14,357,069	13,000,000	13,000,000	0	0	0	0	3.490	3.490	JD	3,781	453,700	12/12/2017	12/28/2029
19123#-AB-4	COCA COLA SWEET PP			1	1.F FE	3,000,000	112.4760	3,374,270	3,000,000	3,000,000	0	0	0	0	3.640	3.640	JD	910	109,200	12/12/2017	12/28/2032
195869-AL-6	COLONIAL PIPE LINE			1	1.G FE	2,784,327	134.1510	3,119,022	2,325,000	2,732,766	0	(17,321)	0	0	6.375	4.767	FA	61,758	148,219	11/08/2018	08/01/2037
195869-AQ-5	COLONIAL PIPE LINE			1	1.G FE	11,859,120	117.4250	14,091,006	12,000,000	11,868,090	0	2,645	0	0	4.250	4.320	AO	107,667	510,000	03/27/2018	04/15/2048
198280-AF-6	COLUMBIA PIPELINE GROUP			1	1.G FE	5,021,050	109.1200	5,455,987	5,000,000	5,010,623	0	(3,020)	0	0	4.500	4.429	JD	18,750	225,000	05/10/2018	06/01/2025
198280-AH-2	COLUMBIA PIPELINE GROUP			1	1.G FE	6,324,424	132.6270	8,033,221	6,057,000	6,308,392	0	(5,456)	0	0	5.800	5.481	JD	29,276	351,306	12/04/2018	06/01/2045
199575-AT-8	COLUMBUS SOUTHERN POWER			1	1.G FE	2,698,272	134.5370	3,370,161	2,505,000	2,621,783	0	(7,177)	0	0	6.600	6.019	MS	55,110	165,330	12/13/2005	03/01/2033
20030N-AF-8	COMCAST CORP			1	1.G FE	3,633,080	132.2490	5,289,944	4,000,000	3,752,825	0	11,359	0	0	5.650	6.339	JD	10,044	226,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP			1	1.G FE	1,195,270	144.9550	1,449,551	1,000,000	1,145,310	0	(6,225)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AX-9	COMCAST CORP			1	1.G FE	3,540,930	140.8200	4,224,586	3,000,000	3,428,482	0	(16,437)	0	0	6.400	5.102	MN	24,533	192,000	11/15/2013	05/15/2038
20030N-BE-0	COMCAST CORP			1	1.G FE	3,054,770	123.0400	3,691,203	3,000,000	3,042,811	0	(1,519)	0	0	4.650	4.533	JJ	64,325	139,500	09/09/2013	07/15/2042
20030N-BH-3	COMCAST CORP			1	1.G FE	2,843,070	117.1960	3,515,891	3,000,000	2,893,733	0	7,213	0	0	4.250	4.664	JJ	58,792	127,500	10/04/2013	01/15/2033
20030N-BZ-3	COMCAST CORP			1	1.G FE	4,958,450	114.6310	5,731,526	5,000,000	4,961,754	0	834	0	0	4.000	4.048	FA	75,556	200,000	08/07/2017	08/15/2047
20030N-CA-7	COMCAST CORP			1	1.G FE	9,977,200	107.3680	10,736,812	10,000,000	9,985,417	0	2,092	0	0	3.150	3.176	FA	119,000	315,000	12/05/2017	02/15/2028
20030N-CK-5	COMCAST CORP			1	1.G FE	2,945,790	114.9730	3,449,190	3,000,000	2,949,622	0	1,055	0	0	4.000	4.105	MS	40,000	120,000	02/01/2018	03/01/2048
20030N-DR-9	COMCAST CORP			1	1.G FE	1,474,139	96.7450	1,431,819	1,480,000	1,474,113	0	(26)	0	0	2.887	2.907	MN	7,121	8,546	08/12/2021	11/01/2051
200340-AQ-0	COMERICA INC			2	2.B FE	4,323,636	107.9010	4,477,897	4,150,000	4,266,502	0	(23,436)	0	0	3.800	3.134	JJ	69,651	157,700	07/01/2019	07/22/2026
200340-AT-4	COMERICA INC			2	2.A FE	9,962,500	111.8470	11,184,702	10,000,000	9,971,654	0	3,359	0	0	4.000	4.046	FA	166,667	400,000	01/28/2019	02/01/2029
201723-AL-7	COMMERCIAL METALS CO			1	3.A FE	1,287,563	103.9500	1,403,324	1,350,000	1,304,042	0	6,779	0	0	5.375	6.108	JJ	33,459	72,563	06/13/2019	07/15/2027
20268J-AF-0	COMMONSPIRIT HEALTH			1	2.A FE	5,000,000	102.5450	5,127,266	5,000,000	5,000,000	0	0	0	0	2.782	2.782	AO	34,775	128,668	10/21/2020	10/01/2030
20338Q-AD-5	COMSCOPE FINANCE LLC			1	4.B FE	2,776,988	103.6050	2,828,407	2,730,000	2,754,156	0	(10,357)	0	0	6.000	5.676	MS	54,600	163,800	10/02/2019	03/01/2026
20449E-EE-2	COMPASS BANK			1	1.G FE	1,179,096	113.4930	1,342,617	1,183,000	1,181,643	0	248	0	0	5.900	5.928	AO	17,449	69,797	03/14/2006	04/01/2026
205887-CD-2	CONAGRA FOODS INC			1	2.C FE	12,460,800	126.4380	12,643,836	10,000,000	12,388,523	0	(72,277)	0	0	5.300	3.419	MN	88,333	265,000	04/29/2021	11/01/2038
207597-DX-0	CONN LT & PIWR			1	1.E FE	932,120	132.8990	1,328,988	1,000,000	950,796	0	1,898	0	0	5.750	6.256	MS	19,167	57,500	07/17/2007	03/01/2037
207597-EA-9	CONN LT & PIWR			1	1.E FE	997,650	137.7940	1,377,939	1,000,000	998,122	0	64	0	0	6.375	6.393	MS	21,250	63,750	09/10/2007	09/01/2037
20825C-AF-1	CONOCOPHILLIPS			1	1.G FE	2,038,158	131.0110	2,692,276	2,055,000	2,045,220	0	614	0	0	5.900	5.959	AO	25,596	121,245	01/15/2004	10/15/2032
209111-ED-1	CONSOLIDATED EDISON OF NY			1	2.A FE	581,850	117.5240	587,618	500,000	570,090	0	(4,868)	0	0	5.100	3.596	JD	1,133	25,500	07/03/2019	06/15/2033
209111-EL-3	CONSOLIDATED EDISON OF NY			1	2.A FE	4,715,080	131.3010	5,252,030	4,000,000	4,629,162	0	(31,449)	0	0	5.850	4.353	MS	68,900	234,000	02/27/2019	03/15/2036
209111-FS-7	CONSOLIDATED EDISON OF NY	LS		1	2.A FE	9,992,600	112.0350	11,203,511	10,000,000	9,994,311	0	667	0	0	4.000	4.009	JD	33,333	400,000	11/27/2018	12/01/2028
209111-GB-3	CONSOLIDATED EDISON OF NY	LS		1	1.G FE	4,979,950	106.2150	5,310,767	5,000,000	4,980,045	0	95	0	0	3.600	3.619	JD	8,000	93,500	06/03/2021	06/15/2061
21036P-AL-2	CONSTELLATION BRANDS			1	2.B FE	8,295,450	104.2980	8,439,819	8,092,000	8,138,678	0	(33,757)	0	0	4.250	3.800	MN	57,318	343,910	01/06/2017	05/01/2023
21036P-AP-3	CONSTELLATION BRANDS			1	2.B FE	12,637,461	111.6500	13,835,716	12,392,000	12,536,788	0	(33,264)	0	0	4.750	4.421	JD	49,052	588,620	10/29/2018	12/01/2025
210518-DD-5	CONSUMERS ENERGY CO			1	1.E FE	3,984,720	126.1500	5,046,003	4,000,000	3,985,188	0	274	0	0	4.350	4.373	AO	36,733	174,000	10/29/2018	04/15/2049
22160K-AM-7	COSTCO WHOLESALE CORP	LS		1	1.D FE	4,219,120	107.3260	4,704,093	4,383,000	4,276,259	0	17,717	0	0	3.000	3.500	MN	15,706	131,490	08/21/2018	05/18/2027
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	6,952,227	120.9190	10,785,969	8,920,000	7,156,676	0	39,076	0	0	4.700	6.430	JD	18,633	419,240	11/18/2015	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC			1	2.B FE	3,813,750	116.9360	5,846,800	5,000,000	3,929,649	0	22,928	0	0	4.500	6.337	JD	625	225,000	03/01/2016	06/30/2043
224044-CG-0	COX COMMUNICATIONS INC			1	2.B FE	8,880,690	106.3370	9,570,373	9,000,000	8,911,732	0	16,799	0	0	3.350	3.577	MS	88,775	301,500	03/25/2020	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC			1	2.B FE	12,477,349	107.5240	14,324,312	13,322,000	12,725,522	0	91,237	0	0	3.500	4.405	FA	176,146	466,270	03/25/2020	08/15/2027
224044-CK-1	COX COMMUNICATIONS INC			1	2.B FE	4,969,300	123.0420	6,152,120	5,000,000	4,971,429	0	567	0	0	4.600	4.6.					

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
240019-BV-0	DAYTON POWER & LIGHT			1	2.A FE	5,640,822	114.0820	6,228,866	5,460,000	5,634,301	0	(3,687)	0	0	3.950	3.762	JD	9,585	215,670	04/09/2020	06/15/2049
24422E-UU-1	JOHN DEERE CAPITAL				1.F FE	4,984,500	110.1530	5,507,659	5,000,000	4,988,165	0	1,406	0	0	3.450	3.487	MS	54,625	172,500	03/04/2019	03/07/2029
24422E-VD-8	JOHN DEERE CAPITAL	LS			1.F FE	4,997,350	103.0600	5,152,995	5,000,000	4,997,808	0	243	0	0	2.450	2.456	JJ	58,528	122,500	01/06/2020	01/09/2030
24703T-AD-8	DELL INT LLC / EMC CORP			1	2.B FE	9,269,288	115.8750	10,168,060	8,775,000	9,217,822	0	(51,466)	0	0	6.020	4.741	JD	23,478	264,128	06/15/2021	06/15/2026
250847-EB-2	DETROIT EDISON			1	1.F FE	2,025,960	144.0610	2,881,224	2,000,000	2,018,275	0	(753)	0	0	6.625	6.525	JD	11,042	132,500	06/19/2006	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION			1	2.C FE	4,156,690	125.8890	5,035,570	4,000,000	4,125,680	0	(3,786)	0	0	5.600	5.336	JJ	103,289	224,000	08/23/2011	07/15/2041
25277L-AA-4	DIAMOND SPORTS GR/DIAMON			1	5.B FE	172,514	49.8630	172,026	345,000	172,635	0	11,057	102,872	0	5.375	11.059	FA	7,005	18,544	09/11/2020	08/15/2026
25277L-AC-0	DIAMOND SPORTS GR/DIAMON	LS		1	6. FE	680,785	27.9620	687,578	2,459,000	681,366	0	(8,650)	1,805,182	0	6.625	6.310	FA	61,543	162,909	09/17/2019	08/15/2027
25389J-AR-7	DIGITAL REALTY TRUST LP			1	2.B FE	4,996,200	108.5750	5,428,743	5,000,000	4,997,564	0	358	0	0	3.700	3.709	FA	69,889	185,000	08/02/2017	08/15/2027
25389J-AU-0	DIGITAL REALTY TRUST LP	LS		1	2.B FE	9,982,300	108.6430	10,864,349	10,000,000	9,986,331	0	1,560	0	0	3.600	3.621	JJ	180,000	360,000	06/10/2019	07/01/2029
254010-AA-9	DIGNITY HEALTH			1	2.A FE	11,008,667	101.7340	11,068,632	10,880,000	10,895,447	0	(18,369)	0	0	3.125	2.948	MN	56,667	340,000	04/28/2015	11/01/2022
254010-AD-3	DIGNITY HEALTH			1	2.A FE	2,811,332	105.8190	2,806,329	2,652,000	2,709,265	0	(19,109)	0	0	3.812	3.010	MN	16,849	101,094	04/06/2016	11/01/2024
25461L-AA-0	DIRECTV HOLDINGS/FING			1	3.B FE	22,188,000	102.4380	22,088,705	21,563,000	22,142,620	0	(45,381)	0	0	5.875	5.305	FA	524,325	0	12/06/2021	08/15/2027
254687-DP-8	DISNEY				2.A FE	3,745,439	129.5790	3,887,364	3,000,000	3,581,413	0	(79,786)	0	0	7.300	3.823	AO	37,108	219,000	11/21/2019	04/30/2028
254687-DV-5	DISNEY				1.G FE	15,479,551	138.9990	16,679,905	12,000,000	15,038,591	0	(214,551)	0	0	6.550	3.759	MS	231,433	786,000	11/18/2019	03/15/2033
254687-ER-3	DISNEY			1	1.G FE	1,283,483	146.8420	1,468,423	1,000,000	1,265,120	0	(8,961)	0	0	6.150	4.131	FA	23,233	61,500	11/18/2019	02/15/2041
25468P-CT-1	DISNEY			1	2.A FE	5,668,680	100.2550	6,015,301	6,000,000	5,994,091	0	45,144	0	0	2.550	3.327	FA	57,800	153,000	12/10/2013	02/15/2022
25468P-CW-4	DISNEY	LS		1	2.A FE	2,367,194	101.5680	2,639,754	2,599,000	2,571,820	0	28,638	0	0	2.350	3.518	JD	5,090	61,077	12/06/2013	12/01/2022
25470D-AK-5	DISCOVERY COMMUNICATIONS			1	2.C FE	4,720,897	104.9210	5,222,948	4,978,000	4,879,330	0	28,043	0	0	3.450	4.113	MS	50,568	171,741	11/03/2015	03/15/2025
25470D-AL-3	DISCOVERY COMMUNICATIONS			1	2.C FE	11,653,390	111.5650	12,829,993	11,500,000	11,587,849	0	(20,069)	0	0	4.900	4.689	MS	172,181	563,500	08/21/2018	03/11/2026
25470X-AJ-4	DISH DBS CORP			1	4.C FE	7,789,601	101.6920	7,872,959	7,742,000	7,745,769	0	(7,118)	0	0	5.875	5.776	JJ	209,733	454,843	01/29/2018	07/15/2022
25525P-AA-5	DIVERSIFIED HEALTHCARE T			1	3.C FE	10,468,639	108.1780	10,135,159	9,369,000	9,984,640	0	(373,903)	0	0	9.750	6.817	JD	40,599	913,478	09/11/2020	06/15/2025
25525P-AB-3	DIVERSIFIED HEALTHCARE T			1	3.C FE	4,869,000	96.1620	4,682,125	4,869,000	4,869,000	0	0	0	0	4.375	4.375	MS	71,006	120,119	02/03/2021	03/01/2031
256677-AC-9	DOLLAR GENERAL CORP			1	2.B FE	5,428,478	102.4960	5,645,502	5,508,000	5,492,552	0	11,369	0	0	3.250	3.472	AO	37,791	179,010	01/26/2017	04/15/2023
25746U-AV-1	DOMINION RESOURCES			1	2.B FE	14,225,860	131.2690	18,377,649	14,000,000	14,147,024	0	(7,189)	0	0	5.950	5.835	JD	37,022	833,000	11/30/2005	06/15/2035
260543-CV-3	DOW CHEMICAL CO			1	2.B FE	4,970,240	127.8060	6,390,290	5,000,000	4,971,086	0	495	0	0	4.800	4.838	MN	30,667	240,000	11/25/2019	05/15/2049
26078J-AE-0	DOWDUPONT INC			1	2.A FE	30,116,325	128.6050	38,581,410	30,000,000	30,104,093	0	(3,982)	0	0	5.319	5.287	MN	203,895	1,595,700	11/30/2018	11/15/2038
26442C-AM-6	DUKE ENERGY CAROLINAS			1	1.F FE	1,762,624	117.7450	1,883,922	1,600,000	1,749,746	0	(5,252)	0	0	4.250	3.587	JD	3,022	68,000	06/21/2019	12/15/2041
267475-AD-3	DYCOM INDUSTRIES INC	LS		1	3.C FE	12,055,000	101.9400	12,232,817	12,000,000	12,051,493	0	(3,507)	0	0	4.500	4.428	AO	114,000	48,500	10/20/2021	04/15/2029
26875P-AN-1	EOG RESOURCES			1	1.G FE	13,037,605	113.4160	14,908,514	13,145,000	13,051,629	0	5,231	0	0	3.900	3.969	AO	128,164	512,655	02/27/2019	04/01/2035
278865-AM-2	ECOLAB INC			1	1.G FE	5,825,550	140.4570	7,022,837	5,000,000	5,759,717	0	(23,559)	0	0	5.500	4.352	JD	17,569	275,000	01/30/2019	12/08/2041
281020-AM-9	EDISON INTERNATIONAL			1	2.C FE	770,350	106.2170	743,520	700,000	760,520	0	(9,296)	0	0	4.125	2.597	MS	8,502	28,875	12/08/2020	03/15/2028
281020-AS-6	EDISON INTERNATIONAL			2	3.B FE	20,000,000	104.5100	20,901,940	20,000,000	20,000,000	0	0	0	0	5.375	5.375	MS	316,528	555,417	03/02/2021	03/15/2026
29252B-AA-7	SOUTHERN LIGHTS PP			1	1.G PL	3,544,085	100.9250	3,576,877	3,544,085	3,544,085	0	0	0	0	3.980	3.980	JD	392	70,451	08/01/2014	06/30/2040
29268M-AF-6	IBERDROLA FINANCE			1	2.A FE	4,122,000	147.5180	5,900,736	4,000,000	4,085,956	0	(3,564)	0	0	6.750	6.516	JJ	124,500	270,000	01/02/2007	07/15/2036
29278N-AD-5	ENERGY TRANSFER PARTNERS			1	2.C FE	5,129,200	121.4880	6,074,412	5,000,000	5,117,195	0	(4,470)	0	0	5.800	5.579	JD	12,889	290,000	02/07/2019	06/15/2038
29278N-AG-8	ENERGY TRANSFER PARTNERS			1	2.C FE	960,776	114.8910	959,337	835,000	946,106	0	(13,905)	0	0	5.250	3.180	AO	9,255	43,838	12/09/2020	04/15/2029
29278N-AR-4	ENERGY TRANSFER PARTNERS	LS		1	2.C FE	1,998,280	115.1440	2,302,880	2,000,000	1,998,074	0	28	0	0	5.000	5.006	MN	12,778	100,000	01/07/2020	05/15/2050
29364D-10-0	ENTERGY ARKANSAS INC PFD			2	1.F FE	3,374,879	25.5800	3,837,000	150,000	3,374,879	0	0	0	0	4.875	5.417	MJSD	0	182,813	01/19/2017	
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			2	1.F FE	685,335	25.3800	765,613	30,166	685,335	0	0									

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
32082C-AC-1	FIRST MARYLAND CAPTL II				2.A FE	15,703,984	.96,4740	16,166,174	16,757,000	15,885,655	0	156,306	0	0	0.982	2.152	FMAN	27,872	158,808	02/05/2021	02/01/2027
33767D-AB-1	FIRSTCASH INC		1		3.B FE	6,127,000	.99,9420	6,123,464	6,127,000	6,127,000	0	0	0	0	4.625	4.625	MS	94,458	302,627	08/12/2020	09/01/2028
337738-AT-5	FISERV INC		1		2.B FE	9,999,300	105,8490	10,584,891	10,000,000	9,999,567	0	.88	0	0	3.200	3.201	JJ	160,000	320,000	07/01/2026	07/01/2026
337738-AU-2	FISERV INC	LS	1		2.B FE	9,983,200	107,5510	10,755,086	10,000,000	9,986,936	0	1,498	0	0	3.500	3.520	JJ	175,000	350,000	06/10/2019	07/01/2029
337932-AC-1	FIRST ENERGY CORP		1		3.A FE	7,260,000	135,0700	9,454,896	7,000,000	7,165,673	0	(11,370)	0	0	7.375	7.037	MM	65,965	516,250	06/22/2010	11/15/2031
33939H-AA-7	FLEX INTERMEDIATE HOLDCO		1		2.C FE	19,999,400	100,6220	20,124,425	20,000,000	19,999,964	0	.564	0	0	3.363	3.363	JD	1,868	396,087	05/24/2021	06/30/2031
341081-FD-4	FLORIDA PR & LT CO		1		1.E FE	1,948,100	132,8090	2,656,174	2,000,000	1,958,381	0	1,217	0	0	5.250	5.426	FA	43,750	105,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP		1		1.F FE	1,972,780	127,8420	2,556,832	2,000,000	1,983,216	0	1,018	0	0	5.900	6.003	MS	39,333	118,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP		1		1.F FE	1,991,560	144,2980	2,885,961	2,000,000	1,993,482	0	.215	0	0	6.400	6.432	JD	5,689	128,000	06/11/2008	06/15/2038
345370-CQ-1	FORD MOTOR				3.B FE	291,720	110,5190	320,506	290,000	291,678	0	(46)	0	0	4.750	4.706	JJ	6,352	13,775	12/10/2020	01/15/2043
345397-WK-5	FORD MOTOR CREDIT				3.A FE	3,962,640	103,9460	4,157,852	4,000,000	3,992,713	0	4,216	0	0	4.375	4.492	FA	70,486	175,000	08/01/2013	08/06/2023
345397-ZW-6	FORD MOTOR CREDIT		2		3.A FE	12,491,715	108,5840	13,545,815	12,475,000	12,486,311	0	(2,255)	0	0	4.542	4.519	FA	236,089	566,615	07/29/2019	08/01/2026
34959J-AG-3	FORTIVE CORPORATION		1		2.B FE	4,639,635	106,0520	5,302,603	5,000,000	4,772,805	0	45,350	0	0	3.150	4.281	JD	7,000	157,500	12/07/2018	06/15/2026
34959J-AH-1	FORTIVE CORPORATION		1		2.B FE	2,711,781	119,2680	3,072,344	2,576,000	2,700,055	0	(3,051)	0	0	4.300	3.989	JD	4,923	110,768	11/30/2017	06/15/2046
34960P-AB-7	FORTRESS TRANSPORTATION & IN		1		3.C FE	6,588,798	103,4500	6,603,216	6,383,000	6,485,386	0	(55,076)	0	0	6.500	5.826	AO	103,724	414,895	12/18/2020	10/01/2025
34960P-AC-5	FORTRESS TRANSPORTATION & IN		1		3.C FE	4,874,188	111,9890	4,798,717	4,285,000	4,728,813	0	(136,806)	0	0	9.750	7.119	FA	174,078	421,269	11/30/2020	08/01/2027
35137L-AJ-4	FOX CORP		1		2.B FE	10,688,734	128,6580	12,865,806	10,000,000	10,642,150	0	(27,213)	0	0	5.476	4.892	JJ	237,293	547,600	03/17/2020	01/25/2039
35137L-AK-1	FOX CORP	LS	1		2.B FE	5,033,597	136,3680	6,818,397	5,000,000	5,032,786	0	(540)	0	0	5.576	5.529	JJ	120,813	278,800	03/06/2020	01/25/2049
35137L-AL-9	FOX CORP		1		2.B FE	4,989,950	107,8620	5,393,123	5,000,000	4,991,264	0	.876	0	0	3.500	3.524	AO	40,347	175,000	03/31/2020	04/08/2030
35671D-BC-8	FREEPORT-MC C&G		1		3.A FE	975,206	125,7120	1,257,124	1,000,000	978,636	0	.512	0	0	5.450	5.623	MS	16,047	54,500	10/10/2013	03/15/2043
35671D-CC-7	FREEPORT-MC C&G		1		3.A FE	3,339,000	104,6610	4,395,758	4,200,000	3,496,296	0	92,176	0	0	5.000	8.817	MS	70,000	210,000	03/24/2020	09/01/2027
35671D-CD-5	FREEPORT-MC C&G		1		3.A FE	3,929,000	109,3260	4,295,421	3,929,000	3,929,000	0	.0	0	0	5.250	5.250	MS	68,758	206,273	08/01/2019	09/01/2029
35906A-BF-4	FRONTIER COMMUNICATIONS		1		4.A FE	2,199,000	103,1720	2,268,761	2,199,000	2,199,000	0	.0	0	0	5.000	5.000	MM	18,325	102,620	11/19/2020	05/01/2028
36120R-AA-7	FXI HOLDINGS INC		1		4.C FE	4,827,862	101,9260	4,894,501	4,802,000	4,813,864	0	(3,700)	0	0	7.875	7.774	MM	63,026	378,158	10/30/2017	11/01/2024
36158F-AA-8	GE GLOBAL INSURANCE HLDG				1.F FE	2,223,220	120,6460	2,412,921	2,000,000	2,069,286	0	(14,431)	0	0	7.000	6.036	FA	52,889	140,000	11/18/2005	02/15/2026
36186C-BY-8	ALLY FINANCIAL INC				2.C FE	9,168,750	141,4920	10,611,900	7,500,000	8,782,356	0	(95,036)	0	0	8.000	5.703	MM	100,000	600,000	07/06/2017	11/01/2031
364760-AQ-1	GAP INC	LS	1		3.C FE	15,154,066	.98,8190	14,825,871	15,003,000	15,149,245	0	(4,821)	0	0	3.875	3.753	AO	151,801	.0	09/15/2021	10/01/2031
369550-BD-9	GENERAL DYNAMICS CORP		1		1.G FE	4,980,800	103,4920	5,174,583	5,000,000	4,994,277	0	3,908	0	0	3.375	3.459	MM	21,563	168,750	05/08/2018	05/15/2023
369550-BG-2	GENERAL DYNAMICS CORP		1		1.G FE	4,938,700	107,0200	5,350,982	5,000,000	4,968,405	0	8,601	0	0	3.500	3.700	MM	22,361	175,000	05/08/2018	05/15/2025
369550-BL-1	GENERAL DYNAMICS CORP		1		1.G FE	17,847,360	108,9400	19,609,217	18,000,000	17,881,599	0	20,000	0	0	3.500	3.638	AO	157,500	630,000	03/23/2020	04/01/2027
369550-BM-9	GENERAL DYNAMICS CORP		1		1.G FE	7,915,760	111,2640	8,901,120	8,000,000	7,928,136	0	7,272	0	0	3.625	3.752	AO	72,500	290,000	03/23/2020	04/01/2030
36962G-KZ-2	GEN ELEC CAP CORP		1		2.B FE	311,255	136,3190	429,406	315,000	312,808	0	.142	0	0	6.750	6.844	MS	6,261	21,263	03/13/2002	03/15/2032
370334-CE-2	GENERAL MILLS		1		2.B FE	2,993,490	104,6570	3,139,713	3,000,000	2,997,604	0	1,202	0	0	3.700	3.744	AO	22,817	111,000	04/03/2018	10/17/2023
370334-CF-9	GENERAL MILLS		1		2.B FE	2,997,090	107,5420	3,226,260	3,000,000	2,998,385	0	.410	0	0	4.000	4.016	AO	24,667	120,000	04/03/2018	04/17/2025
37045V-AG-5	GENERAL MOTORS CO		1		2.C FE	2,861,400	107,0520	3,211,565	3,000,000	2,946,332	0	14,933	0	0	4.000	4.597	AO	30,000	120,000	07/29/2015	04/01/2025
37045V-AN-0	GENERAL MOTORS CO		1		2.C FE	4,992,600	109,7990	5,489,952	5,000,000	4,995,412	0	.650	0	0	4.200	4.217	AO	52,500	210,000	08/02/2017	10/01/2027
37045X-BT-2	GENERAL MOTORS FINL CO		1		2.C FE	4,060,360	110,1460	4,405,831	4,000,000	4,034,061	0	(6,269)	0	0	4.350	4.157	JJ	79,267	174,000	06/27/2017	01/17/2027
37045X-BY-1	GENERAL MOTORS FINL CO		1		2.C FE	7,120,330	101,0390	7,072,696	7,000,000	7,079,390	0	(40,940)	0	0	3.150	0.721	JD	613	110,250	10/12/2021	06/30/2022
37185L-AJ-1	GENESIS ENERGY		1		4.B FE	3,985,970	.99,0280	3,941,330	3,980,000	3,981,827	0	(1,064)	0	0	6.500	6.475	AO	64,675	258,700	08/07/2017	10/01/2025
37185L-AL-6	GENESIS ENERGY		1		4.B FE	2,823,000	101,4210	2,863,103	2,823,000	2,823,000	0	.0	0	0							

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
389286-AA-3	GRAY ESCROW II INC	LS		1	4.B FE	253,000	102.8240	260,145	253,000	253,000	0	0	0	0	5.375	5.375	MM	1,964	0	10/26/2021	11/15/2031
40010P-AA-6	GRUBHUB HOLDINGS INC			1	4.C FE	2,971,066	.99.2290	3,035,417	3,059,000	2,991,956	0	9,892	0	0	5.500	5.970	JJ	84,123	168,245	10/29/2019	07/01/2027
40139L-AE-3	GUARDIAN LIFE GLOB FUND			1	1.B FE	6,991,670	103.2690	7,228,814	7,000,000	6,997,433	0	1,703	0	0	3.400	3.426	AO	43,633	238,000	04/18/2018	04/25/2023
404119-BN-8	HCA INC			1	2.C FE	2,829,000	107.5800	3,043,445	2,829,000	2,829,000	0	0	0	0	5.000	5.000	MS	41,649	141,450	03/03/2014	03/15/2024
404119-BW-8	HCA INC			1	3.A FE	1,196,000	119.2450	1,426,174	1,196,000	1,196,000	0	0	0	0	5.875	5.875	FA	29,277	70,265	01/17/2019	02/01/2029
40434C-AD-7	HSBC USA INC			1	1.E FE	5,974,440	105.2920	6,317,537	6,000,000	5,992,766	0	2,731	0	0	3.500	3.551	JD	4,667	210,000	06/16/2014	06/23/2024
40434L-AB-1	HP INC	LS		1	2.B FE	14,957,700	105.2400	15,785,997	15,000,000	14,966,126	0	5,599	0	0	3.000	3.045	JD	17,500	450,000	06/09/2020	06/17/2027
42217K-BF-2	WELLTOWER			1	2.A FE	6,492,935	107.7700	6,774,437	6,286,000	6,384,071	0	(28,776)	0	0	4.000	3.491	JD	20,953	251,440	01/04/2018	06/01/2025
42225U-AF-1	HEALTHCARE TRUST OF AMER			1	2.B FE	7,959,360	108.6120	8,688,942	8,000,000	7,976,012	0	3,851	0	0	3.750	3.811	JJ	150,000	300,000	06/01/2017	07/01/2027
428291-AM-0	HEXCEL CORP	LS		1	3.A FE	8,183,167	109.0030	8,456,423	7,758,000	7,950,213	0	(52,317)	0	0	4.700	3.928	FA	137,748	374,324	03/21/2017	08/15/2025
431318-AU-8	HILCORP ENERGY			1	3.C FE	12,732,549	103.0190	12,727,995	12,355,000	12,714,759	0	(17,791)	0	0	5.750	5.244	FA	296,005	9,419	09/21/2021	02/01/2029
431318-AV-6	HILCORP ENERGY	LS		1	3.C FE	8,247,500	103.6030	8,288,252	8,000,000	8,240,130	0	(7,370)	0	0	6.000	5.570	FA	200,000	0	09/21/2021	02/01/2031
437076-AS-1	HOME DEPOT			1	1.F FE	813,940	141.5850	1,415,855	1,000,000	856,816	0	5,068	0	0	5.875	7.433	JD	2,448	58,750	01/24/2007	12/16/2036
437076-BM-3	HOME DEPOT			1	1.F FE	2,980,680	106.3150	3,189,437	3,000,000	2,991,135	0	1,905	0	0	3.000	3.074	AO	22,500	90,000	02/03/2016	04/01/2026
437076-BT-8	HOME DEPOT			1	1.F FE	4,913,850	106.1340	5,306,721	5,000,000	4,947,542	0	8,295	0	0	2.800	3.001	MS	41,611	140,000	09/20/2017	09/14/2027
44055P-AA-4	HORIZON PHARMA USA INC			1	4.A FE	2,065,000	105.0560	2,169,407	2,065,000	2,065,000	0	0	0	0	5.500	5.500	FA	47,323	113,575	07/11/2019	08/01/2027
44107T-AX-4	HOST HOTELS & RESORTS LP			1	2.C FE	6,970,250	104.6330	7,324,309	7,000,000	6,989,666	0	4,307	0	0	3.875	3.944	MM	34,660	271,250	03/09/2017	04/01/2024
44267D-AE-7	HOWARD HUGHES CORP			1	3.C FE	11,957,950	101.1850	12,142,249	12,000,000	11,959,010	0	1,060	0	0	4.125	4.180	FA	206,250	164,083	10/12/2021	02/01/2029
44267D-AF-4	HOWARD HUGHES CORP			1	3.C FE	11,381,651	101.1530	11,498,075	11,367,000	11,381,077	0	(574)	0	0	4.375	4.357	FA	207,211	112,400	09/07/2021	02/01/2031
446150-AM-6	HUNTINGTON BANCSHARES INC			2	2.A FE	2,990,580	107.6180	3,228,541	3,000,000	2,995,017	0	1,322	0	0	4.000	4.052	MM	15,333	120,000	05/08/2018	05/15/2025
446150-AS-3	HUNTINGTON BANCSHARES INC			1	2.A FE	4,979,850	101.6180	5,080,896	5,000,000	4,983,243	0	1,832	0	0	2.550	2.596	FA	52,063	127,500	01/28/2020	02/04/2030
44644A-AH-0	HUNTINGTON NATIONAL BANK			1	1.G FE	4,495,905	100.3880	4,517,444	4,500,000	4,499,389	0	1,175	0	0	3.125	3.155	AO	35,156	140,625	02/19/2019	04/01/2022
44891A-BC-0	HYUNDAI CAPITAL AMERICA			1	2.A FE	4,999,450	101.4520	5,072,595	5,000,000	4,999,731	0	.183	0	0	2.850	2.854	MM	23,750	142,500	10/28/2019	11/01/2022
44891A-BT-3	HYUNDAI CAPITAL AMERICA			1	2.A FE	8,975,200	96.6130	8,695,193	9,000,000	8,978,460	0	3,260	0	0	1.800	1.842	JJ	76,950	81,900	01/06/2021	01/10/2028
451102-BW-6	ICAHN ENTERPRISES/FIN			1	3.C FE	9,528,470	103.8640	9,856,701	9,490,000	9,512,960	0	(8,690)	0	0	4.750	4.649	MS	132,728	450,775	03/13/2020	09/15/2024
451102-BZ-9	ICAHN ENTERPRISES/FIN			1	3.C FE	448,240	102.8000	443,068	431,000	447,253	0	(987)	0	0	5.250	4.447	MM	2,891	11,314	08/30/2021	05/15/2027
451102-CC-9	ICAHN ENTERPRISES/FIN			1	3.C FE	4,874,424	98.1770	4,908,840	5,000,000	4,880,946	0	6,522	0	0	4.375	4.775	FA	91,146	116,667	07/12/2021	02/01/2029
45258L-AA-5	IMOLA MERGER CORP			1	3.C FE	9,985,350	102.5450	10,222,728	9,969,000	9,983,293	0	(2,057)	0	0	4.750	4.725	MM	60,506	267,017	04/01/2021	05/15/2029
457030-AK-0	INGLES MARKETS INC			1	3.B FE	4,762,000	101.1450	4,816,536	4,762,000	4,762,000	0	0	0	0	4.000	4.000	JD	8,466	94,182	06/14/2021	06/15/2031
458140-AR-1	INTEL CORPORATION			1	1.E FE	5,000,000	101.5390	5,076,974	5,000,000	5,000,000	0	0	0	0	3.100	3.100	JJ	65,444	155,000	07/23/2015	07/29/2022
45866F-AA-2	INTERCONTINENTALEXCHANGE			1	1.G FE	4,707,990	105.4390	4,897,644	4,645,000	4,658,168	0	(7,107)	0	0	4.000	3.832	AO	39,224	185,800	01/23/2014	10/15/2023
45866F-AJ-3	INTERCONTINENTALEXCHANGE			1	1.G FE	4,465,755	110.6530	4,979,364	4,500,000	4,475,733	0	3,083	0	0	3.750	3.841	MS	46,875	168,750	08/06/2018	09/21/2028
459200-AS-0	IBM			1	1.G FE	3,776,970	125.9750	3,779,250	3,000,000	3,384,548	0	(55,112)	0	0	6.500	4.083	JJ	89,917	195,000	10/15/2013	01/15/2028
460146-CK-7	INTERNATIONAL PAPER CO			1	2.B FE	1,016,040	126.3520	1,263,515	1,000,000	1,013,853	0	(355)	0	0	4.800	4.699	JD	2,133	48,000	12/19/2014	06/15/2044
460146-CN-1	INTERNATIONAL PAPER CO			1	2.B FE	2,973,900	132.4400	3,973,190	3,000,000	2,976,354	0	470	0	0	5.150	5.207	MM	19,742	154,500	05/14/2015	05/15/2046
46284V-AE-1	IRON MOUNTAIN INC	LS		1	3.C FE	1,270,782	104.4810	1,561,990	1,495,000	1,309,231	0	22,484	0	0	5.250	7.812	MS	23,110	78,488	03/23/2020	03/15/2028
46284V-AL-5	IRON MOUNTAIN INC			1	3.C FE	6,460,500	107.1050	6,426,277	6,000,000	6,402,158	0	(45,323)	0	0	5.625	4.768	JJ	155,625	359,063	09/08/2020	07/15/2032
46284V-AN-1	IRON MOUNTAIN INC			1	3.C FE	996,250	100.8020	1,008,021	1,000,000	996,447	0	197	0	0	4.500	4.547	FA	17,000	22,500	05/26/2021	02/15/2031
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE	8,318,920	133.7330	11,367,274	8,500,000	8,366,446	0	5,084	0	0	6.375	6.540	MS	136,974	541,875	08/17/2007	09/30/2036
46625H-JM-3	JP MORGAN CHASE & CO			1	1.G FE	8,435,570	139.0710	11,821,070	8,500,000	8,443,688	0	1,287	0	0							

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48123V-AF-9	ZIFF DAVIS			1	3.C FE	10,252,772	102.7170	10,271,738	10,000,000	10,235,136	.0	(17,636)	.0	.0	4.625	4.294	AO	97,639	231,250	06/01/2021	10/15/2030
48128B-AH-4	JPMORGAN CHASE & CO	LS		2	2.B FE	10,000,000	100.5740	10,057,428	10,000,000	10,000,000	.0	.0	.0	.0	4.000	4.000	AO	100,000	400,000	02/19/2020	01/01/9999
482480-AG-5	KLA CORPORATION			1	2.A FE	11,942,640	113.1480	13,577,753	12,000,000	11,955,657	.0	5,107	.0	.0	4.100	4.159	MS	144,867	492,000	03/13/2019	03/15/2029
483007-AJ-9	KAISER ALUMINUM CORP			1	3.B FE	12,082,634	101.1440	12,230,357	12,092,000	12,081,870	.0	(644)	.0	.0	4.625	4.637	MS	186,418	559,255	10/23/2020	03/01/2028
48305Q-AC-7	KAISER FOUNDATION HOSPIT			1	1.D FE	5,754,090	106.6050	6,396,270	6,000,000	5,840,709	.0	26,518	.0	.0	3.150	3.702	MN	31,500	189,000	08/01/2018	05/01/2027
485134-BH-2	EVERGY METRO			1	1.F FE	1,987,987	133.9130	2,678,264	2,000,000	1,991,670	.0	366	.0	.0	6.050	6.094	MN	15,461	121,000	05/23/2006	11/15/2035
485134-BQ-2	EVERGY METRO			1	1.F FE	3,480,720	119.2760	3,578,291	3,000,000	3,457,751	.0	(11,672)	.0	.0	4.200	3.307	JD	5,600	126,000	12/30/2019	06/15/2047
487836-AT-5	KELLOGG CO			1	2.B FE	2,367,400	140.9200	2,818,400	2,000,000	2,203,312	.0	(16,058)	.0	.0	7.450	6.000	AO	37,250	149,000	01/18/2007	04/01/2031
491674-BG-1	KU ENERGY CORP			1	1.F FE	1,931,033	128.2270	2,564,546	2,000,000	1,944,769	.0	1,662	.0	.0	5.125	5.359	MN	17,083	102,500	07/07/2011	11/01/2040
491674-BK-2	KU ENERGY CORP			1	1.F FE	5,161,543	105.6050	5,565,377	5,270,000	5,206,255	.0	15,541	.0	.0	3.300	3.647	AO	43,478	173,910	01/04/2019	10/01/2025
49337W-AJ-9	KEYSPAN CORP			1	2.B FE	4,383,850	124.2120	6,210,611	5,000,000	4,565,299	.0	19,685	.0	.0	5.803	6.808	AO	72,538	290,150	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST			1	2.A FE	4,000,000	131.4790	5,259,173	4,000,000	4,000,000	.0	.0	.0	.0	5.819	5.819	AO	58,190	232,760	03/28/2011	04/01/2041
49338L-AF-0	KEYSIGHT TECHNOLOGIES			1	2.B FE	4,995,700	104.1010	5,205,072	5,000,000	4,996,429	.0	385	.0	.0	3.000	3.010	AO	25,417	150,000	10/07/2019	10/30/2029
49427R-AM-4	KILROY REALTY LP			1	2.B FE	14,297,370	104.9410	15,741,185	15,000,000	14,638,138	.0	112,358	.0	.0	3.450	4.328	JD	23,000	517,500	10/29/2018	12/15/2024
494368-BC-6	KIMBERLY CLARK			1	1.F FE	2,968,380	151.1610	4,534,833	3,000,000	2,976,200	.0	838	.0	.0	6.625	6.707	FA	82,813	198,750	07/25/2007	08/01/2037
49446R-AK-5	KIMCO REALTY CORP			1	2.A FE	6,134,108	102.5310	6,299,492	6,144,000	6,141,790	.0	1,432	.0	.0	3.125	3.150	JD	16,000	192,000	04/05/2016	06/01/2023
494550-BQ-8	KINDER MORGAN PARTNERS			1	2.B FE	5,613,243	103.4290	6,087,846	5,886,000	5,827,282	.0	33,228	.0	.0	3.500	4.123	MS	68,670	206,010	09/08/2014	09/01/2023
49456B-AH-4	KINDER MORGAN			1	2.B FE	996,630	126.5580	1,265,583	1,000,000	996,956	.0	61	.0	.0	5.550	5.573	JD	4,625	55,500	11/24/2014	06/01/2045
49456B-AQ-4	KINDER MORGAN			1	2.B FE	2,992,770	123.8510	3,715,536	3,000,000	2,992,974	.0	120	.0	.0	5.200	5.216	MS	52,000	156,000	02/22/2018	03/01/2048
49803X-AA-1	KITE REALTY GROUP LP			1	2.C FE	4,979,950	106.5550	5,327,728	5,000,000	4,989,250	.0	1,967	.0	.0	4.000	4.049	AO	50,000	200,000	09/15/2016	10/01/2026
50075N-AC-8	KRAFT FOODS INC			1	2.A FE	1,017,720	131.0280	1,310,275	1,000,000	1,010,296	.0	(743)	.0	.0	6.500	6.356	MN	10,833	65,000	04/02/2007	11/01/2031
50076Q-AE-6	KRAFT FOODS GROUP INC			1	3.A FE	3,845,315	124.4870	4,899,820	3,936,000	3,857,391	.0	2,129	.0	.0	5.000	5.159	JD	14,760	196,800	06/22/2015	06/04/2042
50077L-AL-0	KRAFT HEINZ FOODS CO	LS		1	3.A FE	5,441,940	122.3990	7,197,039	5,880,000	5,495,639	.0	18,417	.0	.0	5.000	5.699	JJ	135,567	294,000	11/30/2018	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO			1	3.A FE	1,050,598	127.4740	1,274,744	1,000,000	1,045,517	.0	(1,054)	.0	.0	5.200	4.872	JJ	23,978	52,000	08/19/2016	07/15/2045
501044-BV-2	KROGER CO			1	2.A FE	15,183,229	138.0980	17,886,491	12,952,000	14,207,762	.0	(125,493)	.0	.0	8.000	6.369	MS	305,092	1,036,160	11/19/2013	09/15/2029
501044-BZ-3	KROGER CO			1	2.A FE	8,020,680	139.5950	9,771,651	7,000,000	7,560,163	.0	(43,458)	.0	.0	7.500	6.341	AO	131,250	525,000	09/14/2005	04/01/2031
501044-CT-6	KROGER CO			1	2.A FE	1,998,290	130.2860	2,605,723	2,000,000	1,998,288	.0	.9	.0	.0	5.150	5.155	FA	42,917	103,000	09/24/2013	08/01/2043
501044-DE-8	KROGER CO			1	2.A FE	2,279,211	103.9820	2,538,200	2,441,000	2,330,979	.0	20,632	.0	.0	2.650	3.685	AO	13,656	64,687	05/30/2019	10/15/2026
501044-DF-5	KROGER CO			1	2.A FE	4,498,335	111.5850	5,021,334	4,500,000	4,498,355	.0	34	.0	.0	3.875	3.877	AO	36,813	174,375	09/26/2016	10/15/2046
512807-AN-8	LAM RESEARCH CORP			1	1.G FE	6,034,922	107.1180	6,235,327	5,821,000	5,918,084	.0	(30,834)	.0	.0	3.800	3.222	MS	65,131	221,198	01/10/2018	03/15/2025
512807-AS-7	LAM RESEARCH CORP			1	1.G FE	1,997,780	109.0370	2,180,744	2,000,000	1,998,532	.0	298	.0	.0	3.750	3.768	MS	22,083	75,000	02/25/2019	03/15/2026
512807-AU-2	LAM RESEARCH CORP			1	1.G FE	6,987,330	112.1560	7,850,905	7,000,000	6,990,132	.0	1,119	.0	.0	4.000	4.022	MS	82,444	280,000	02/25/2019	03/15/2029
521865-AY-1	LEAR CORP			1	2.B FE	3,242,538	108.9990	3,549,019	3,256,000	3,247,672	.0	1,260	.0	.0	3.800	3.849	MS	36,431	123,728	08/16/2017	09/15/2027
521865-BB-0	LEAR CORP			1	2.B FE	4,988,700	106.4740	5,323,723	5,000,000	4,990,860	.0	907	.0	.0	3.500	3.525	MN	15,069	175,000	02/20/2020	05/30/2030
526057-BV-5	LENNAR CORPORATION			1	2.C FE	4,424,000	108.8870	4,817,149	4,424,000	4,424,000	.0	.0	.0	.0	4.750	4.750	MN	18,095	210,140	04/21/2015	05/30/2025
532457-BS-6	ELI LILLY	LS		1	1.F FE	4,995,000	118.3190	5,915,932	5,000,000	4,995,393	.0	176	.0	.0	3.875	3.882	MS	57,049	193,750	02/20/2019	03/15/2039
532457-BT-4	ELI LILLY			1	1.F FE	4,971,950	122.9470	6,147,342	5,000,000	4,973,318	.0	532	.0	.0	3.950	3.982	MS	58,153	197,500	02/20/2019	03/15/2049
53679T-AE-3	LITHIA MOTORS INC-CL A			1	3.B FE	6,090,000	105.1510	7,360,603	7,000,000	6,258,912	.0	97,898	.0	.0	4.625	6.817	JD	14,389	323,750	03/24/2020	12/15/2027
539830-AF-6	LOCKHEED MARTIN			1	1.G FE	2,390,280	124.0340	2,480,682	2,000,000	2,122,744	.0	(24,110)	.0	.0	7.750	6.113	MN	25,833	155,000	08/17/2004	05/01/2026
539830-AR-0	LOCKHEED MARTIN			1	1.G FE	2,160,522	140.7300	3,090,422	2,196,000	2,170,794	.0	1,015	.0	.0	6.150	6.270	MS	45,018	135,054	12/20/2006	09/01/2036
539830-AW-9	LOCKHEED MARTIN			1	1.G FE	1,030,000	139.8260	1,440,210	1,030,000	1,030,000	.0	.0	.0	.0	5.720	5.720	JD	4,910	58,916	07/29/2011	06/01/2040
539830-BL-2	LOCKHEED MARTIN			1	1.G FE	1,970,380	129.8280	2,596,556	2,000,000	1,973,323	.0	566	.0	.0	4.700	4.793	MN	12,011	94,000	11/16/2015	05/15/2046
548661-DD-6	LOWES COMPANIES			1	2.A FE	11,043,725	104.7720	11,823,541	11,285,000	11,176,093	.0	37,606	.0	.0	3.125	3.501	MS	103,838	352,656	04/19/2018	09/15/2024
548661-DP-9	LOWES COMPANIES			1	2.A FE	5,995,220	106.7250	6,403,479	6,000,000	5,997,028	.0	477	.0	.0	3.100	3.110	MS	29,967	186,000	12/05/2017	05/03/2027
55279H-AQ-3	M&T TRUST CO			1	1.G FE	2,998,980	107.0220	3,210,655	3,000,000	2,999,302	.0	98	.0	.0	3.400	3.404	FA	37,967	102,000	08/14/2017	08/17/2027
55336V-AM-2	MPLX LP	LS		1	2.B FE	11,513,480	112.5190	13,502,280	12,000,000	11,561,105	.0	17,167	.0	.0	4.500	4.825	AO	114,000	540,000	03/21/2019	04/15/2038
55354G-AH-3	MSCI INC	LS		1	3.A FE	410,415	104.5400	409,795	392,000	408,799	.0	(1,616)	.0	.0	4.000	3.354	MN	2,004	7,840	06/16/2021	11/15/2029
559080-AJ-5	MAGELLAN MIDSTREAM PRTHS			1	2.A FE	1,999,300	105.4600	2,109,208	2,000,000	1,999,311	.0	15	.0	.0	4.200	4.202	MS	24,733	84,000	02/25/2015	03/15/2045
559080-AL-0	MAGELLAN MIDSTREAM PRTHS			1	2.A FE	987,620	111.0580	1,110,582	1,000,000	988,774	.0	249	.0	.0	4.250	4.324	MS	12,514	42,500	09/06/2016	09/15/2046
56540F-AA-3	MAPLELEAF MDSTRM PP			1	3.A PL	6,897,384	101.7390	7,017,357	6,897,384	6,897,384	.0	.0	.0	.0	4.560	4.562	JJ	153,766	314,521	09/26/2018	09/30/2025
565849-AM-8	MARATHON OIL CORP	LS		1	2.C FE	4,997,050	120.4530	6,022,638	5,000,000	4,997,072	.0	58	.0	.0	5.200	5.204	JD	21,667	260,000	06/01/2015	06/01

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
571676-AD-7	MARS INC			1	1.F FE	1,077,818		1,171,682	1,015,000	1,071,747	.0	(2,473)	.0	.0	3.875	3.441	AO	9,833	39,331	06/20/2019	04/01/2039
571903-AS-2	MARRIOTT INTERNATIONAL-CL A			1	2.C FE	2,051,676		104,3950	2,200,000	2,090,241	.0	21,857	.0	.0	3.125	4.369	JD	3,056	68,750	03/12/2020	06/15/2026
571903-AX-1	MARRIOTT INTERNATIONAL-CL A			1	2.C FE	2,190,020		113,4850	2,000,000	2,164,349	.0	(10,471)	.0	.0	4.500	3.681	AO	22,500	90,000	06/20/2019	10/01/2034
573284-AA-4	MARTIN MARIETTA MATERIALS			1	2.B FE	3,215,212		116,7660	3,035,909	2,600,000	.0	(66,122)	.0	.0	7.000	3.948	JD	15,167	182,000	07/20/2016	12/01/2025
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	8,977,500		107,6980	9,000,000	8,985,513	.0	2,133	.0	.0	3.500	3.530	JD	14,000	315,000	12/06/2017	12/15/2027
57629W-BR-0	MASSMUTUAL GLOBAL FUND	LS		1	1.B FE	19,348,050		101,5180	20,303,683	19,929,930	.0	85,188	.0	.0	2.500	2.946	AO	102,778	500,000	04/27/2015	10/17/2022
57629W-BV-1	MASSMUTUAL GLOBAL FUND			1	1.B FE	3,989,000		105,4420	4,000,000	3,996,981	.0	1,186	.0	.0	3.600	3.633	AO	32,800	144,000	04/02/2014	04/09/2024
57629W-CG-3	MASSMUTUAL GLOBAL FUND			1	1.B FE	9,979,900		104,8040	10,000,000	9,990,736	.0	2,864	.0	.0	2.950	2.982	JJ	139,306	295,000	01/08/2018	01/11/2025
57629W-CR-9	MASSMUTUAL GLOBAL FUND			1	1.B FE	11,200,000		100,0010	11,200,000	11,200,000	.0	.0	.0	.0	0.274	2.024	JAJO	7,331	39,536	01/10/2020	01/07/2022
576360-AK-0	MASTERCARD INC			1	1.E FE	5,994,780		120,4900	6,000,000	5,994,913	.0	104	.0	.0	3.950	3.955	FA	82,292	237,000	02/21/2018	02/26/2048
577081-BD-3	MATTEL INC			1	3.B FE	547,601		107,5090	552,000	548,568	.0	464	.0	.0	5.875	6.000	JD	1,441	32,430	11/18/2019	12/15/2027
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	997,600		141,2580	1,000,000	998,099	.0	64	.0	.0	6.300	6.318	AO	13,300	63,000	10/15/2007	10/15/2037
58013M-FF-6	MCDONALD'S CORP			1	2.A FE	10,449,679		109,9110	10,700,000	10,520,254	.0	24,683	.0	.0	3.800	4.107	AO	101,650	406,600	01/08/2019	04/01/2028
582839-AH-9	MEAD JOHNSON NUTRITION CO			1	1.G FE	5,514,369		109,2380	5,445,000	5,474,150	.0	(7,327)	.0	.0	4.125	3.968	MN	28,700	224,606	12/08/2015	11/15/2025
58502B-AC-0	MEDNAX INC	LS		1	4.A FE	8,664,344		104,8920	8,457,000	8,601,030	.0	(42,447)	.0	.0	6.250	5.794	JJ	243,726	528,563	08/20/2020	01/15/2027
585055-BT-2	MEDTRONIC INC			1	1.G FE	5,136,500		123,1530	5,000,000	5,117,825	.0	(6,604)	.0	.0	4.375	4.141	MS	64,410	218,750	01/23/2019	03/15/2035
585055-BU-9	MEDTRONIC INC			1	1.G FE	8,122,285		131,1760	8,014,000	8,111,558	.0	(2,412)	.0	.0	4.625	4.538	MS	109,135	370,648	03/14/2017	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	4,000,000		110,1100	4,000,000	4,000,000	.0	.0	.0	.0	3.626	3.626	FA	54,793	145,040	01/09/2020	08/15/2049
58601V-AC-6	MEMORIAL HEALTH SERVICES			1	1.D FE	5,000,000		112,0310	5,000,000	5,000,000	.0	.0	.0	.0	3.447	3.447	MN	28,725	172,350	12/05/2019	11/01/2049
58933Y-AV-7	MERCK & CO INC			1	1.E FE	3,958,320		117,2120	4,000,000	3,962,223	.0	1,501	.0	.0	3.900	3.976	MS	49,400	156,000	03/05/2019	03/07/2039
58933Y-AW-5	MERCK & CO INC			1	1.E FE	4,934,550		121,6990	5,000,000	4,937,660	.0	1,231	.0	.0	4.000	4.076	MS	63,333	200,000	03/05/2019	03/07/2049
58942H-AB-7	MERCY HEALTHCARE SYSTEM			1	1.E FE	1,000,000		106,9740	1,000,000	1,000,000	.0	.0	.0	.0	3.555	3.555	FA	14,813	35,550	12/12/2017	08/01/2027
58942H-AC-5	MERCY HEALTHCARE SYSTEM			1	1.E FE	5,000,000		112,4070	5,000,000	5,000,000	.0	.0	.0	.0	4.302	4.302	JJ	107,550	215,100	12/10/2018	07/01/2028
59001A-BD-3	MERITAGE CORPORATION			1	3.A FE	714,540		105,3730	685,000	712,541	.0	(1,999)	.0	.0	3.875	3.250	AO	5,604	13,272	05/24/2021	04/15/2029
59001K-AH-3	MERITOR INC			1	3.C FE	401,223		100,5300	390,000	397,990	.0	(3,233)	.0	.0	4.500	4.064	JD	780	18,233	03/04/2021	12/15/2028
59022C-AJ-2	MERRILL LYNCH & CO			1	2.A FE	2,000,000		134,6000	2,000,000	2,000,000	.0	.0	.0	.0	6.110	6.110	JJ	51,596	122,200	01/22/2007	01/29/2037
59217G-AQ-2	MET LIFE GLOB			1	1.D FE	17,170,588		100,9400	16,745,000	16,759,687	.0	(57,052)	.0	.0	3.875	3.526	AO	144,193	648,869	01/23/2014	04/11/2022
59217G-AX-7	MET LIFE GLOB			1	1.D FE	5,999,133		102,3540	6,255,000	6,222,575	.0	30,481	.0	.0	3.000	3.519	JJ	89,134	187,650	06/09/2014	07/10/2023
59217G-BY-4	MET LIFE GLOB			1	1.D FE	4,413,195		107,9090	4,500,000	4,447,160	.0	9,518	.0	.0	3.450	3.711	JD	5,606	155,250	04/04/2018	12/18/2026
594457-BT-9	MICHIGAN CONSOLIDATED GAS			1	1.F FE	4,021,085		131,2020	3,440,000	3,910,402	.0	(32,383)	.0	.0	5.700	4.160	MS	57,735	196,080	05/22/2018	03/15/2033
594918-BG-7	MICROSOFT CORP			1	1.A FE	936,020		114,5210	1,000,000	951,793	.0	2,752	.0	.0	3.500	3.975	FA	13,514	35,000	08/18/2015	02/12/2035
594918-BL-7	MICROSOFT CORP			1	1.A FE	8,091,120		131,9960	7,000,000	7,961,944	.0	(26,035)	.0	.0	4.450	3.584	MN	50,186	311,500	08/19/2016	11/03/2045
594918-BZ-6	MICROSOFT CORP			1	1.A FE	5,353,081		121,7230	5,348,000	5,352,490	.0	(230)	.0	.0	4.100	4.092	FA	88,316	219,268	11/20/2018	02/06/2037
595112-BP-7	MICRON TECHNOLOGY INC			1	2.C FE	10,009,850		109,7910	10,000,000	10,006,895	.0	(1,258)	.0	.0	4.185	4.169	FA	158,100	418,500	07/10/2019	02/15/2027
59523U-AL-1	MID-AMERICA APARTMENTS L			1	2.A FE	6,098,309		105,3070	6,169,000	6,148,508	.0	7,770	.0	.0	3.750	3.893	JD	10,282	231,338	05/07/2018	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L			1	2.A FE	1,979,800		108,2370	2,000,000	1,991,128	.0	2,054	.0	.0	4.000	4.124	MN	10,222	80,000	11/02/2015	11/15/2025
59523U-AN-7	MID-AMERICA APARTMENTS L			1	2.A FE	9,705,910		108,2090	9,713,000	9,708,522	.0	700	.0	.0	3.600	3.609	JD	29,139	349,668	12/19/2017	06/01/2027
59524Q-AA-3	MID-ATLANTIC INTERSTATE			1	2.B FE	13,959,659		109,8630	13,140,000	13,845,822	.0	(102,342)	.0	.0	4.100	3.140	MN	68,839	538,740	11/18/2020	05/15/2028
59565J-AA-9	MIDAS OPCO HOLDINGS LLC			1	4.C FE	442,120		102,3340	441,000	442,050	.0	(70)	.0	.0	5.625	5.585	FA	9,027	.0	08/26/2021	08/15/2029
60856B-AC-8	MOLEX ELECTRONICS TECH			1	2.B FE	998,430		105,2880	1,000,000	999,373	.0	162	.0	.0	3.900	3.919	AO	8,233	39,000	04/01/2015	04/15/2025
60871R-AH-3	MOLSON COORS BREWING CO	LS		1	2.C FE	4,967,850		111,0160	5,000,000	4,971,112	.0	658	.0	.0	4.200	4.238	JJ	96,833	210,000	06/28/2016	07/15/2046
609207-AM-7	MONDELEZ INTERNATIONAL INC	LS		1	2.B FE	13,863,080		114,3400	14,000,000	13,905,901	.0	(12,576)	.0	.0	4.125	4.246	MN	86,625	577,500	05/03/2018	05/07/2028
610202-BR-3	MONONGAHELA POWER CO			1	1.G FE	1,941,860		107,2520	2,000,000	1,960,690	.0	6,436	.0	.0	3.550	3.959	MN	9,072	71,000	12/12/2018	05/15/2027
61744Y-AQ-1	MORGAN STANLEY			1	1.G FE	7,000,000		103,4980	7,000,000	7,000,000	.0	.0	.0	.0	3.737	3.737	AO	48,685	261,590	04/19/2018	04/24/2024
61746B-DJ-2	MORGAN STANLEY			1	1.G FE	986,420		103,4560	1,000,000	998,079	.0	1,570	.0	.0	3.750	3.919	FA	13,125	37,500	06/06/2013	02/25/2023
61761J-3R-8	MORGAN STANLEY			1	1.G FE	7,483,150		106,0130	7,500,000	7,491,536	.0	1,673	.0	.0	3.125	3.151	JJ	100,260	234,375	07/20/2016	07/27/2026
626717-AG-7	MURPHY OIL CORP			1	3.C FE	268,398		100,0100	313,000	269,465	.0	818	.0	.0	6.375	7.726	JD	1,663	19,954	09/11/2020	12/01/2042
626717-AN-2	MURPHY OIL CORP			1	3.B FE	119,106		106,4200	113,000	118,660	.0	(447)	.0	.0	6.375	5.430	JJ	3,322	.0	08/04/2021	07/15/2028
626738-AE-8	MURPHY OIL USA INC			1	3.B FE	3,500,000		105,4720	3,500,000	3,500,000	.0	.0	.0	.0	4.750	4.750	MS	48,951	166,250	09/04/2019	09/15/2029
626738-AF-5	MURPHY OIL USA INC			1	3.B FE	4,388,525		99,3840	4,499,000	4,392,272	.0	5,747	.0	.0	3.750	4.063	FA	63,736	91,855	05/27/2021	02/15/2031
628530-BK-2	MYLAN LABORATORIES INC			1	2.C FE	710,910		112,0170	641,000	695,856	.0	(8,172)	.0	.0	4.550	3.030	AO	6,157	29,166	02/19/2020	04/15/2028
62854A-AN-4	MYLAN NV			1	2.C FE	4,963,443		107,8580	5,000,000	4,980,922	.0	3,818	.0	.0	3.950	4.044	JD	8,778	197,500	02/03/2017	06/15/2026
62886E-AU-2	NCR CORP			1	4.A FE	1,408,000		104,5450	1,408,000	1,408,000	.0	.0	.0	.0	5.750	5.750	MS	26,987	80,960	08/07/2019	09/01/2027

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62912X-AC-8	NGPL PIPE LLC			1	2.C FE	772,025	140.8930	812,950	577,000	766,336	0	(5,689)	0	0	7.768	4.800	JD	1,992	44,821	04/06/2021	12/15/2037
62912X-AF-1	NGPL PIPE LLC	LS		1	2.C FE	8,011,710	111.2690	7,788,856	7,000,000	7,857,847	0	(153,863)	0	0	4.875	2.489	FA	128,917	341,250	01/04/2021	08/15/2027
629377-CE-0	NRG ENERGY INC			1	3.A FE	1,417,000	105.5980	1,496,329	1,417,000	1,417,000	0	0	0	0	5.750	5.750	JJ	37,570	81,478	01/15/2018	01/15/2028
629377-CK-6	NRG ENERGY INC			1	2.C FE	4,998,550	104.4930	5,224,658	5,000,000	4,999,235	0	265	0	0	3.750	3.756	JD	8,333	187,500	05/20/2019	06/15/2024
629377-CP-5	NRG ENERGY INC			1	2.C FE	7,537,550	99.2150	7,441,126	7,500,000	7,531,952	0	(5,118)	0	0	2.450	2.372	JD	14,802	183,750	11/17/2020	12/02/2027
62954H-AA-6	NXPi			1	2.B FE	19,992,800	107.8610	21,572,125	20,000,000	19,994,939	0	969	0	0	3.875	3.881	JD	27,986	775,000	06/11/2019	06/18/2026
62963F-AH-4	NRP (Operating) LLC PP			1	4.A	1,048,165	101.3680	1,062,509	1,048,165	1,048,165	0	0	0	0	4.730	4.730	JD	4,132	49,206	04/15/2011	12/01/2023
63307C-AG-6	NATIONAL BANK OF CANADA			1	1.G FE	9,999,400	101.1610	10,116,099	10,000,000	9,999,698	0	203	0	0	2.150	2.152	AO	50,167	215,000	10/02/2019	10/07/2022
63486*-AA-9	NAT BASKETBALL PP			1	1.G FE	7,000,000	102.6370	7,184,571	7,000,000	7,000,000	0	0	0	0	2.410	2.410	JD	7,029	168,700	12/07/2020	12/16/2023
63486*-AB-7	NAT BASKETBALL PP			1	1.G FE	8,000,000	103.3160	8,265,260	8,000,000	8,000,000	0	0	0	0	2.510	2.510	JD	8,367	200,800	12/07/2020	12/16/2024
636180-BL-4	NATIONAL FUEL GAS CO			1	2.C FE	1,944,794	102.1730	1,992,372	1,950,000	1,949,218	0	581	0	0	3.750	3.782	MS	24,375	73,125	02/12/2013	03/01/2023
636180-BM-2	NATIONAL FUEL GAS CO	LS		1	2.C FE	5,981,160	109.7060	6,582,348	6,000,000	5,992,184	0	1,925	0	0	5.200	5.240	JJ	143,867	312,000	06/22/2015	07/15/2025
637417-AH-9	NATL RETAIL PROP			1	2.A FE	2,777,704	108.4970	2,938,098	2,708,000	2,743,476	0	(9,003)	0	0	4.000	3.621	MN	13,841	108,320	12/26/2017	11/15/2025
637417-AK-2	NATL RETAIL PROP			1	2.A FE	4,979,650	107.3510	5,367,538	5,000,000	4,987,354	0	1,907	0	0	3.500	3.548	AO	36,944	175,000	09/06/2017	10/15/2027
637432-CT-0	NATIONAL RURAL UTILITY			1	1.F FE	3,514,625	146.9080	3,672,708	2,500,000	3,172,846	0	(50,770)	0	0	8.000	4.647	MS	66,667	200,000	02/26/2014	03/01/2032
637432-NG-6	NATIONAL RURAL UTILITY			1	1.E FE	6,570,443	106.3930	6,854,902	6,443,000	6,506,727	0	(16,615)	0	0	3.250	2.965	MN	34,900	209,398	12/27/2017	11/01/2025
637432-NK-7	NATIONAL RURAL UTILITY	LS		1	2.A FE	21,725,000	108.3000	21,659,931	20,000,000	21,466,156	0	(258,844)	0	0	5.250	4.663	AO	207,083	1,050,000	03/01/2021	04/20/2046
641062-AL-8	NESTLE HOLDINGS INC			1	1.D FE	9,961,129	116.7520	12,262,418	10,503,000	10,019,479	0	19,410	0	0	3.900	4.288	MS	110,369	409,617	11/02/2018	09/24/2038
64110L-AL-0	NETFLIX INC			1	3.A FE	3,511,100	112.2250	3,753,938	3,345,000	3,411,314	0	(19,105)	0	0	5.875	5.178	AO	41,487	196,519	02/08/2016	02/15/2025
64110L-AT-3	NETFLIX INC			1	2.C FE	3,400,000	120.5710	4,099,414	3,400,000	3,400,000	0	0	0	0	5.875	5.875	MN	25,524	199,750	04/26/2019	11/15/2028
651290-AR-9	NEWFIELD EXPLORATION CO			1	2.C FE	643,940	110.9700	640,299	577,000	633,951	0	(9,989)	0	0	5.375	2.727	JJ	15,507	15,507	01/01/2021	01/01/2026
65339K-BT-6	NEXTERA ENERGY CAPITAL			1	2.A FE	11,415,000	99.8130	11,393,606	11,415,000	11,415,000	0	0	0	0	0.430	0.452	FMAN	5,449	36,713	02/17/2021	02/22/2023
65364U-AL-0	NIAGARA MOHAWK POWER			1	2.A FE	11,999,880	110.4840	13,258,112	12,000,000	11,999,820	0	(5)	0	0	4.278	4.278	JD	22,816	513,360	11/29/2018	12/15/2028
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2.A FE	4,677,640	129.6110	5,184,427	4,000,000	4,254,679	0	(38,704)	0	0	7.800	6.379	MN	39,867	312,000	07/21/2004	05/15/2027
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE	1,704,510	126.3220	1,894,833	1,500,000	1,680,740	0	(5,952)	0	0	4.837	3.952	AO	18,139	72,555	10/04/2017	10/01/2041
655844-BL-1	NORFOLK SOUTHERN CORP	LS		1	2.A FE	5,393,538	101.6940	5,542,332	5,450,000	5,427,359	0	19,387	0	0	2.903	3.281	FA	59,770	158,214	03/23/2020	02/15/2023
655844-BM-9	NORFOLK SOUTHERN CORP			1	2.A FE	1,693,980	114.3970	2,287,939	2,000,000	1,743,621	0	6,959	0	0	3.950	4.944	AO	19,750	79,000	06/25/2013	10/01/2042
655844-BS-6	NORFOLK SOUTHERN CORP			1	2.A FE	4,550,332	105.4770	5,006,993	4,747,000	4,635,169	0	22,817	0	0	2.900	3.475	JD	6,118	137,663	02/02/2018	06/15/2026
655844-CC-0	NORFOLK SOUTHERN CORP			1	2.A FE	4,963,200	118.8640	5,943,214	5,000,000	4,964,780	0	679	0	0	4.100	4.143	MN	26,194	205,000	04/29/2019	05/15/2049
665228-EH-5	NORTHERN IL GAS PP			1	1.D	5,000,000	115.6250	5,781,229	5,000,000	5,000,000	0	0	0	0	4.080	4.080	FA	76,500	204,000	08/10/2018	08/16/2039
665228-FH-4	NORTHERN IL GAS PP			1	1.D	11,000,000	103.8650	11,425,154	11,000,000	11,000,000	0	0	0	0	2.600	2.600	FA	108,044	286,000	08/23/2019	08/30/2029
665859-AP-9	NORTHERN TRUST CORP			1	1.F FE	11,135,349	109.5600	11,419,392	10,423,000	10,778,032	0	(86,290)	0	0	3.950	3.001	AO	69,762	411,709	08/22/2017	10/30/2025
665859-AQ-7	NORTHERN TRUST CORP	LS		2	2.A FE	5,314,125	108.0620	5,997,461	5,550,000	5,314,125	0	0	0	0	4.600	4.804	AO	63,825	255,300	12/19/2016	01/01/9999
665859-AS-3	NORTHERN TRUST CORP			2	1.F FE	10,207,134	105.2690	10,737,406	10,200,000	10,204,128	0	(733)	0	0	3.375	3.366	MN	50,681	344,250	09/28/2017	05/08/2032
666807-BP-6	NORTHROP GRUMMAN CORP			1	2.A FE	1,996,880	118.0700	2,361,390	2,000,000	1,997,033	0	62	0	0	4.030	4.039	AO	7,016	80,600	10/10/2017	10/15/2047
67021C-AP-2	NSTAR ELECTRIC			1	1.F FE	4,972,600	112.7260	5,636,312	5,000,000	4,976,448	0	2,340	0	0	3.950	4.017	AO	49,375	197,500	03/23/2020	04/01/2030
670346-AP-0	NUCOR CORP	LS		1	1.G FE	2,985,750	110.4200	3,312,608	3,000,000	2,990,224	0	1,313	0	0	3.950	4.008	MN	19,750	118,500	04/25/2018	05/01/2028
67059T-AH-8	NUSTAR LOGISTICS			1	3.C FE	16,668,589	111.5200	18,339,542	16,445,000	16,644,290	0	(17,755)	0	0	6.375	6.190	AO	262,092	1,097,875	09/11/2020	10/01/2030
67066G-AE-4	NVIDIA CORP			1	1.G FE	11,551,330	107.6320	13,232,288	12,294,000	11,815,863	0	90,133	0	0	3.200	4.116	MS	114,744	393,408	01/10/2019	09/16/2026
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1	2.B FE	5,118,750	112.7290	5,636,462	5,000,00												

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
680665-AL-0	OLIN CORPORATION			1	3.B FE	18,568,853	108.3790	20,503,060	18,918,000	18,618,347	.0	28,959	.0	.0	5.625	5.879	FA	443,391	1,064,138	04/01/2020	08/01/2029
681919-BC-9	OMNICOM GROUP			1	2.A FE	9,962,000	112.5670	11,256,740	10,000,000	9,966,718	.0	3,198	.0	.0	4.200	4.247	JD	35,000	420,000	03/27/2020	06/01/2030
681936-BB-5	OMEGA HEALTHCARE			1	2.C FE	2,959,411	106.7910	3,203,729	3,000,000	2,988,297	.0	4,692	.0	.0	4.950	5.132	AO	37,125	148,500	10/16/2014	04/01/2024
681936-BD-1	OMEGA HEALTHCARE			1	2.C FE	7,823,520	106.9510	8,556,084	8,000,000	7,920,867	.0	23,560	.0	.0	4.500	4.853	JJ	166,000	360,000	05/07/2018	01/15/2025
681936-BN-9	OMEGA HEALTHCARE			1	2.C FE	14,895,600	97.9820	14,697,358	15,000,000	14,901,299	.0	5,699	.0	.0	3.250	3.320	AO	102,917	291,146	03/03/2021	04/15/2033
68217F-AA-0	OMNICOM GROUP INC			1	2.A FE	999,070	107.4470	1,074,466	1,000,000	999,526	.0	92	.0	.0	3.600	3.611	AO	7,600	36,000	03/28/2016	04/15/2026
68233D-AR-8	ONCOR ELECTRIC DELIVERY			1	1.F FE	9,965,787	104.1140	10,411,410	10,000,000	9,996,606	.0	2,900	.0	.0	7.000	7.032	MS	233,333	700,000	03/21/2003	09/01/2022
68233J-AS-3	ONCOR ELECTRIC DELIVERY			1	1.F FE	5,081,320	134.0140	5,360,579	4,000,000	4,997,929	.0	(34,012)	.0	.0	5.300	3.564	JD	17,667	212,000	06/21/2019	06/01/2042
68233J-BB-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,865,014	113.9760	5,584,848	4,900,000	4,868,157	.0	836	.0	.0	3.750	3.792	AO	45,938	183,750	09/27/2017	04/01/2045
68235P-AG-3	ONE GAS INC			1	2.A FE	1,978,240	123.1530	2,463,059	2,000,000	1,979,277	.0	386	.0	.0	4.500	4.567	MN	15,000	90,000	11/01/2018	11/01/2048
68235P-AK-4	ONE GAS INC			1	2.A FE	9,152,000	100.1070	9,161,829	9,152,000	9,152,000	.0	.0	.0	.0	0.811	0.787	MJSD	4,329	54,258	03/08/2021	03/11/2023
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	4,101,360	133.9910	5,359,625	4,000,000	4,075,742	.0	(2,670)	.0	.0	6.850	6.653	AO	57,844	274,000	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1	2.B FE	1,983,420	126.6600	2,533,204	2,000,000	1,986,318	.0	364	.0	.0	6.125	6.186	FA	51,042	122,500	01/24/2011	02/01/2041
68268N-AJ-2	ONEOK PARTNERS LP			1	2.B FE	9,225,500	101.2900	10,128,961	10,000,000	9,912,463	.0	111,586	.0	.0	3.375	4.569	AO	84,375	337,500	12/17/2014	10/01/2022
68389X-AE-5	ORACLE CORP			1	2.A FE	6,457,500	134.7130	6,735,667	5,000,000	6,306,214	.0	(54,650)	.0	.0	6.500	4.259	AO	68,611	325,000	02/13/2019	04/15/2038
68389X-BE-4	ORACLE CORP			1	2.A FE	1,986,500	106.9750	2,139,500	2,000,000	1,969,821	.0	564	.0	.0	3.900	3.949	MN	9,967	78,000	04/28/2015	05/15/2035
68389X-BU-8	ORACLE CORP			1	2.A FE	14,967,750	103.1680	15,475,133	15,000,000	14,974,858	.0	4,318	.0	.0	2.800	2.834	AO	105,000	420,000	03/30/2020	04/01/2027
68389X-BZ-7	ORACLE CORP			1	2.A FE	9,932,600	101.2510	10,125,099	10,000,000	9,933,975	.0	1,375	.0	.0	3.650	3.698	MS	97,333	183,514	03/22/2021	03/25/2041
68902V-AL-1	OTIS WORLDWIDE CORP			1	2.B FE	4,999,211	102.4220	5,121,079	5,000,000	4,999,098	.0	.1	.0	.0	3.112	3.113	FA	58,782	155,600	09/08/2020	02/15/2040
693304-AG-2	PECO CORP	LS		1	1.F FE	1,860,810	130.3100	1,954,657	1,500,000	1,813,391	.0	(19,648)	.0	.0	5.900	3.766	MN	14,750	88,500	07/03/2019	05/01/2034
69349A-AA-0	PNC CAPITAL TRUST C			1	2.B FE	4,645,000	97.0980	4,854,914	5,000,000	4,739,047	.0	38,405	.0	.0	0.741	4.054	MJSD	3,190	37,383	07/24/2019	06/01/2028
69349L-AM-0	PNC BANK NA			2	1.G FE	1,994,400	104.1720	2,083,436	2,000,000	1,998,935	.0	622	.0	.0	3.800	3.834	JJ	32,933	76,000	07/22/2013	07/25/2023
69353R-FG-8	PNC BANK NA			2	1.F FE	9,996,600	107.0570	10,705,745	10,000,000	9,997,612	.0	326	.0	.0	3.100	3.104	AO	56,833	310,000	10/18/2017	10/25/2027
693627-AY-7	PSI ENERGY			1	2.A FE	6,455,730	133.2650	6,480,666	4,863,000	6,387,333	.0	(68,397)	.0	.0	6.120	3.276	AO	62,830	297,616	03/15/2021	10/15/2035
694308-JG-3	PACIFIC GAS & EL			1	2.C FE	699,272	95.2660	666,864	700,000	699,372	.0	64	.0	.0	2.500	2.511	FA	7,292	19,542	06/16/2020	02/01/2031
695114-CG-1	PACIFICORP			1	1.E FE	3,584,098	139.0670	5,018,926	3,609,000	3,590,324	.0	660	.0	.0	6.250	6.301	AO	47,619	225,563	07/08/2008	10/15/2037
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC			1	1.E FE	5,123,050	110.3230	5,516,173	5,000,000	5,016,931	.0	(9,623)	.0	.0	7.240	7.013	AO	90,500	362,000	05/31/2002	08/16/2023
69512E-GK-5	SCOTTISH POWER			1	1.E FE	2,884,437	119.7930	3,593,796	3,000,000	2,964,956	.0	7,239	.0	.0	6.710	7.046	JJ	92,822	201,300	05/31/2002	01/15/2026
701094-AJ-3	PARKER HANFIN			1	2.A FE	5,557,892	107.0030	6,061,726	5,665,000	5,590,795	.0	12,394	.0	.0	3.250	3.523	MS	61,371	184,113	12/12/2018	03/01/2027
701094-AL-8	PARKER HANFIN			1	2.A FE	6,572,795	116.9460	8,069,300	6,900,000	6,592,428	.0	6,477	.0	.0	4.100	4.393	MS	94,300	282,900	11/02/2018	03/01/2047
701094-AN-4	PARKER HANFIN			1	2.A FE	6,978,090	105.9150	7,414,025	7,000,000	6,982,933	.0	1,981	.0	.0	3.250	3.287	JD	10,743	227,500	06/05/2019	06/14/2029
701094-AP-9	PARKER HANFIN	LS		1	2.A FE	1,970,080	116.9290	2,338,583	2,000,000	1,971,418	.0	556	.0	.0	4.000	4.087	JD	3,778	80,000	06/05/2019	06/14/2049
70109H-AN-5	PARKER HANFIN CORP			1	2.A FE	4,993,400	120.5030	6,025,129	5,000,000	4,994,071	.0	141	.0	.0	4.450	4.458	MN	24,722	222,500	11/18/2014	11/21/2044
70213H-AD-0	PARTNERS HEALTHCARE SYST			1	1.D FE	5,632,370	115.3970	6,537,253	5,665,000	5,634,879	.0	650	.0	.0	3.765	3.797	JJ	106,644	213,287	01/03/2018	07/01/2048
713448-CX-4	PEPSICO INC			1	1.E FE	9,998,100	101.0160	10,101,596	10,000,000	9,999,740	.0	292	.0	.0	3.100	3.103	JJ	141,222	310,000	07/14/2015	07/17/2022
713448-CZ-9	PEPSICO INC			1	1.E FE	6,169,440	131.4690	7,888,139	6,000,000	6,148,891	.0	(3,663)	.0	.0	4.600	4.428	JJ	125,733	276,000	08/26/2015	07/17/2045
713448-EG-9	PEPSICO INC			1	1.E FE	3,755,369	136.2510	4,087,538	3,000,000	3,563,199	.0	(66,759)	.0	.0	7.000	3.964	MS	70,000	210,000	01/04/2019	03/01/2029
717081-DK-6	PFIZER INC			1	1.F FE	2,178,380	125.1910	2,503,819	2,000,000	2,159,510	.0	(4,425)	.0	.0	4.400	3.864	MN	11,244	88,000	06/07/2017	05/15/2044
717081-EK-5	PFIZER INC			1	1.F FE	4,988,100	125.7270	6,286,369	5,000,000	4,988,589	.0	223	.0	.0	4.200	4.214	MS	61,833	210,000	09/04/2018	09/15/2048
718172-BL-2	PHILLIP MORRIS INTERNAT-III			1	1.F FE	3,091,522	114.1540	3,405,229	2,983,000	3,081,661	.0	(2,595)	.0	.0	4.250	4.027	MN	17,960	126,778	12/20/2017	11/10/2044
71845J-AA-6	PHILLIPS EDISON GROCERY			1	2.C FE	9,869,200	97.8350	9,783,462	10,000,000	9,871,627	.0	2,427	.0	.0	2.625	2.774	MN	61,979	.0	09/29/2021	11/15/2031
718546-AC-8	PHILLIPS 66			1	2.A FE	2,675,620	100.9400	2,701,151	2,676,000	2,675,693	.0	(148)	.0	.0	4.300	4.300	AO	28,767	115,068	09/03/2013	04/01/2022
718546-AK-0	PHILLIPS 66			1	2.A FE	3,892,840	117.3920	4,108,707	3,500,000	3,840,342	.0	(21,408)	.0	.0	4.650	3.688	MN	20,796	162,750	06/20/2019	11/15/2034
719245-AD-4	PHOTO HOLDINGS MERGER SU			1	4.C FE	12,508,573	104.0530	13,181,420	12,668,000	12,545,506	.0	(9,033)	.0	.0	8.500	8.684	AO	269,195	1,076,780	12/02/2020	10/01/2026
719510-AA-0	PHYSICIANS REALTY LP			1	2.B FE	1,993,540	111.0440	2,220,887	2,000,000	1,996,200	.0	619	.0	.0	4.300	4.340	MS	25,322	86,000	03/02/2017	03/15/2027
719510-AB-8	PHYSICIANS REALTY LP			1	2.B FE	9,977,900	109.5660	10,956,592	10,000,000	9,986,006	.0	1,993	.0	.0	3.950	3.976	JJ	182,139	395,000	11/28/2017	01/15/2028
72147K-AE-8	PILGRIM'S PRIDE CORP			1	3.A FE	4,013,833	105.5820	4,163,096	3,943,000	3,988,059	.0	(6,532)	.0	.0	5.875	5.638	MS	58,556	231,651	09/27/2017	09/30/2027
72147K-AG-3	PILGRIM'S PRIDE CORP			1	3.A FE	346,238	101.4030	347,812	343,000	346,114	.0	(124)	.0	.0	3.500	3.392	MS	3,968	.0	08/20/2021	03/01/2032
72303H-AA-7	PINEBRIDGE			1	1.E PL	14,551,109	100.0000	14,551,109	14,551,109	14,551,109	.0	.0	.0	.0	6.000	6.044	MJSD	2,425	777,515	12/21/2021	12/31/2031
723787-AM-9	PIONEER NATURAL	LS		1	2.B FE	6,992,230	109.3430	7,653,985	7,000,000	6,996,546	.0	737	.0	.0	4.450	4.463	JJ	143,636	311,500	11/30/2015	01/15/2026
72650R-AR-3	PLAINS ALL AMER PIPELINE			1	2.C FE	9,159,343	129.5160	11,656,453	9,000,000	9,115,209	.0	(4,478)	.0	.0	6.650	6.514	JJ	275,975	598,500	07/19/2007	01/

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73179P-AK-2	POLYONE CORP			1	3.C FE	5,918,000	104.8960	6,207,768	5,918,000	5,918,000	0	0	0	0	5.250	5.250	MS	91,482	310,695	10/10/2013	03/15/2023
737446-AP-9	POST HOLDINGS INC			1	4.B FE	3,013,500	105.1180	3,153,545	3,000,000	3,010,054	0	(1,405)	0	0	5.500	5.443	JD	7,333	165,000	07/03/2019	12/15/2029
737446-AR-5	POST HOLDINGS INC			1	4.B FE	14,375,000	99.2490	14,266,997	14,375,000	14,375,000	0	0	0	0	4.500	4.500	MS	190,469	332,422	02/24/2021	09/15/2031
737679-DB-3	POTOMAC ELECTRIC PHIR CO			1	1.F FE	2,964,190	145.2340	4,357,035	3,000,000	2,972,704	0	932	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
74052B-AA-5	PREMIER HEALTH PARTNERS			1	2.A FE	3,000,000	102.5910	3,077,728	3,000,000	3,000,000	0	0	0	0	2.911	2.911	MN	11,159	87,330	08/24/2016	11/15/2026
741503-AW-6	PRICELINE GROUP INC.			1	1.G FE	1,436,669	106.3350	1,550,368	1,458,000	1,447,050	0	3,130	0	0	3.650	3.900	MS	15,669	53,217	07/05/2018	03/15/2025
741503-AZ-9	PRICELINE GROUP INC.			1	1.G FE	1,191,575	108.2450	1,353,064	1,250,000	1,213,594	0	7,323	0	0	3.600	4.331	JD	3,750	45,000	11/06/2018	06/01/2026
741503-BC-9	PRICELINE GROUP INC.			1	1.G FE	4,807,150	109.0580	5,452,912	5,000,000	4,867,577	0	18,402	0	0	3.550	4.036	MS	52,264	177,500	07/18/2018	03/15/2028
74166N-AA-2	ADT SEC CORP			1	3.C FE	399,398	102.1610	373,908	366,000	396,964	0	(2,337)	0	0	4.875	3.889	JJ	8,227	17,843	12/11/2020	07/15/2032
74273B-AC-7	PRIT CORE REALTY PP			1	2.A	1,000,000	106.3960	1,063,963	1,000,000	1,000,000	0	0	0	0	4.000	4.000	FA	15,222	40,000	02/07/2013	02/14/2025
74340*-AL-8	PROLOGIS FUND PP			1	1.G PL	20,000,000	104.6930	20,938,546	20,000,000	20,000,000	0	0	0	0	2.850	2.850	JJ	275,500	570,000	12/30/2019	01/01/2027
743756-AC-2	PROV ST JOSEPH HLTH OBL			1	1.D FE	5,000,000	114.0710	5,703,559	5,000,000	5,000,000	0	0	0	0	3.744	3.744	AO	46,800	187,200	09/20/2016	10/01/2047
743815-AE-2	PROVIDENCE SERVICE CORP			1	4.B FE	11,671,226	105.2930	12,023,365	11,419,000	11,603,427	0	(58,079)	0	0	5.875	5.367	MN	85,722	691,365	10/22/2020	11/15/2025
744448-CE-9	PUBLIC SERVICE COLORADO			1	1.F FE	1,695,030	123.3810	1,850,716	1,500,000	1,670,230	0	(5,902)	0	0	4.750	3.912	FA	26,917	71,250	06/29/2017	08/15/2041
744448-CJ-8	PUBLIC SERVICE COLORADO			1	1.F FE	5,572,942	112.2710	6,708,193	5,975,000	5,602,512	0	10,445	0	0	3.950	4.405	MS	69,493	236,013	01/15/2019	03/15/2043
744516-G8-8	PUBLIC SVC CO NC PP			1	2.A	7,000,000	109.8630	7,690,415	7,000,000	7,000,000	0	0	0	0	4.330	4.330	JD	13,471	303,100	05/31/2018	06/15/2028
74456Q-BU-9	PUBLIC SVC EL & GAS			1	1.F FE	7,969,600	110.5570	8,844,583	8,000,000	7,979,128	0	2,828	0	0	3.700	3.746	MN	49,333	296,000	05/02/2018	05/01/2028
745332-BW-5	PUGET SOUND ENERGY INC			1	1.F FE	7,976,175	137.6780	10,325,841	7,500,000	7,836,112	0	(14,004)	0	0	6.724	6.248	JD	22,413	504,300	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1	1.F FE	1,999,900	133.7030	2,674,061	2,000,000	1,999,804	0	0	0	0	5.638	5.638	AO	23,805	112,760	03/22/2011	04/15/2041
745867-AP-6	PULTE HOMES INC			1	2.C FE	14,379,490	130.2640	14,902,148	11,440,000	14,298,129	0	(97,558)	0	0	6.375	3.585	MN	93,188	441,150	07/07/2021	05/15/2033
747262-AZ-6	QVC INC			1	3.A FE	7,628,400	102.8020	7,788,266	7,576,000	7,615,617	0	(6,762)	0	0	4.750	4.633	FA	135,947	359,860	01/30/2020	02/15/2027
747262-AZ-6	QVC INC			1	3.A FE	1,578,525	99.7620	1,563,274	1,567,000	1,577,103	0	(1,352)	0	0	4.375	4.261	MS	22,852	70,651	12/09/2020	09/01/2028
747525-AE-3	QUALCOMM			1	1.F FE	12,995,060	100.9980	13,129,746	13,000,000	12,999,190	0	507	0	0	3.000	3.006	MN	507	390,000	05/13/2015	05/20/2022
747525-AF-0	QUALCOMM			1	1.F FE	9,964,000	106.5150	10,651,454	10,000,000	9,986,129	0	3,723	0	0	3.450	3.493	MN	39,292	345,000	05/13/2015	05/20/2025
747525-AT-0	QUALCOMM			1	1.F FE	4,985,600	104.2100	5,210,506	5,000,000	4,994,646	0	2,098	0	0	2.900	2.946	MN	16,514	145,000	05/19/2017	05/20/2024
747525-AV-5	QUALCOMM			1	1.F FE	1,999,680	125.6190	2,512,383	2,000,000	1,999,613	0	.7	0	0	4.300	4.301	MN	9,794	86,000	05/19/2017	05/20/2047
74841C-AB-7	QUICKEN LOANS LLC/QUICKN	LS		1	3.A FE	11,228,000	101.8760	11,438,688	11,228,000	11,228,000	0	0	0	0	3.875	3.875	MS	145,028	419,374	09/09/2020	03/01/2031
749571-AG-0	RHP HOTEL PPTY/RHP FINAN			1	4.A FE	446,933	100.7620	444,360	441,000	446,598	0	(334)	0	0	4.500	4.287	FA	7,497	.0	09/08/2021	02/15/2029
756109-AV-6	REALTY INCOME CORP			1	1.G FE	14,975,275	107.6950	16,243,704	15,083,000	15,025,057	0	15,966	0	0	3.875	3.999	AO	123,387	584,466	12/07/2018	04/15/2025
760759-AT-7	REPUBLIC SERVICES INC			1	2.B FE	4,930,100	110.8660	5,543,305	5,000,000	4,952,057	0	6,430	0	0	3.950	4.122	MN	25,236	197,500	05/03/2018	05/15/2028
76131V-AA-1	RETAIL PROPERTIES OF AME - A			1	2.C FE	5,836,557	104.8110	6,346,278	6,055,000	5,956,640	0	27,798	0	0	4.000	4.548	MS	71,314	242,200	04/20/2017	03/15/2025
761713-BB-1	REYNOLDS AMERICAN INC			1	2.B FE	3,601,380	121.5420	3,646,246	3,000,000	3,545,945	0	(13,098)	0	0	5.850	4.577	FA	66,300	175,500	05/24/2017	08/15/2045
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD			1	4.A FE	433,265	97.3350	428,275	440,000	433,798	0	533	0	0	4.000	4.276	AO	3,716	8,800	07/19/2021	10/15/2027
771196-BJ-0	ROCHE HLDS INC			1	1.C FE	721,673	105.5780	791,833	750,000	734,511	0	3,676	0	0	3.000	3.577	MN	3,188	22,500	04/30/2018	11/10/2025
77313L-AB-9	ROCKETMTEG CO-ISSUER INC	LS		1	3.A FE	24,898,890	101.3390	25,334,661	25,000,000	24,899,431	0	541	0	0	4.000	4.043	AO	238,889	.0	10/20/2021	10/15/2033
77340R-AM-9	ROCKIES EXPRESS PIPELINE			1	3.A FE	7,157,930	113.0010	7,571,088	6,700,000	7,118,174	0	(12,128)	0	0	6.875	6.292	AO	97,243	460,625	06/27/2019	04/15/2040
776743-AB-2	ROPER TECHNOLOGIES INC			1	2.A FE	4,886,500	107.6820	5,384,122	5,000,000	4,931,943	0	15,476	0	0	3.850	4.227	JD	8,556	192,500	12/07/2018	12/15/2025
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	3,309,680	109.7350	3,767,219	3,433,000	3,351,854	0	14,376	0	0	3.800	4.335	JD	5,798	130,454	12/07/2018	12/15/2026
776743-AG-1	ROPER TECHNOLOGIES INC			1	2.A FE	4,008,690	103.5920	4,143,679	4,000,000	4,006,787	0	(803)	0	0	2.950	2.925	MS	34,744	118,000	08/19/2019	09/15/2029
780082-AD-5	ROYAL BANK OF CANADA			1	1.G FE	14,967,900	111.1510	16,672,580	15,000,000	14,984,620	0	3,245	0	0	4.650	4.					

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81618T-AC-4	SELECT INCOME REIT			1	2.C FE	1,959,800		105,5140	2,000,000	1,985,456	.0	4,260	.0	.0	4.500	4.755	FA	37,500	90,000	01/29/2015	02/01/2025
816851-BJ-7	SEMPRA ENERGY			1	2.B FE	4,932,700		111,8080	5,000,000	4,937,614	.0	1,320	.0	.0	4.000	4.078	FA	83,333	200,000	01/09/2018	02/01/2048
816851-BK-4	SEMPRA ENERGY			2	2.C FE	5,000,000		107,2260	5,000,000	5,000,000	.0	.0	.0	.0	4.875	4.875	AO	51,458	243,750	06/10/2020	01/01/9999
824348-AQ-9	SHERWIN-WILLIAMS CO/THE			1	2.B FE	1,725,975		113,6650	2,017,558	1,729,241	.0	1,342	.0	.0	4.000	4.186	JD	3,156	.71,000	06/21/2019	12/15/2042
824348-AX-4	SHERWIN-WILLIAMS CO/THE			1	2.B FE	6,815,800		124,7700	7,500,000	6,851,100	.0	12,244	.0	.0	4.500	5.112	JD	28,125	337,500	12/18/2018	06/01/2047
824348-BF-2	SHERWIN-WILLIAMS CO/THE			1	2.B FE	5,752,990		108,6980	5,930,000	5,822,471	.0	23,782	.0	.0	3.950	4.445	JJ	108,008	234,235	12/11/2018	01/15/2026
824348-BM-7	SHERWIN-WILLIAMS CO/THE			1	2.B FE	2,994,690		105,4070	3,000,000	2,994,967	.0	104	.0	.0	3.300	3.309	MN	12,650	99,000	03/03/2020	05/15/2050
828730-AB-7	SIMMONS FIRST NATL CORP-CL A			2	2.B FE	10,000,000		99,5000	10,000,000	10,000,000	.0	.0	.0	.0	5.000	5.000	AO	125,000	500,000	03/21/2018	04/01/2028
828807-DQ-7	SIMON PROPERTY GROUP INC			1	1.G FE	9,927,500		97,6010	10,000,000	9,929,664	.0	2,164	.0	.0	2.250	2.329	JJ	83,125	.0	08/09/2021	01/15/2032
829259-AW-0	SINCLAIR TELEVISION	LS		1	5.A FE	5,136,790		97,3300	5,086,000	5,123,155	.0	(13,088)	.0	.0	5.125	4.934	FA	98,471	260,658	12/11/2020	02/15/2027
829259-BA-7	SINCLAIR TELEVISION			1	4.A FE	9,063,640		94,5600	9,054,000	9,062,583	.0	(840)	.0	.0	4.125	4.112	JD	31,123	370,365	12/09/2020	12/01/2030
82967N-BA-5	SIRIUS XM RADIO INC			1	3.C FE	5,020,000		104,0110	5,000,000	5,009,969	.0	(2,511)	.0	.0	5.000	4.948	FA	104,167	250,000	08/02/2017	08/01/2027
82967N-BM-9	SIRIUS XM RADIO INC			1	3.C FE	17,865,000		98,2740	18,000,000	17,868,337	.0	3,337	.0	.0	3.875	3.966	MS	261,563	.0	08/26/2021	09/01/2031
83012A-AA-7	SIXTH TREET SPECIALITY LENDING			1	2.C FE	5,658,276		99,3580	5,700,000	5,664,716	.0	6,440	.0	.0	2.500	2.644	FA	59,375	70,458	01/27/2021	08/01/2026
832696-AM-0	SMUCKER JM CO			1	2.B FE	8,898,082		117,0690	8,081,000	8,812,837	.0	(43,400)	.0	.0	4.250	3.392	MS	101,125	343,443	02/26/2020	03/15/2035
832696-AS-7	SMUCKER JM CO			1	2.B FE	9,501,160		100,2910	10,000,000	9,579,894	.0	44,603	.0	.0	2.375	2.955	MS	69,931	237,500	03/13/2020	03/15/2030
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1.F FE	3,996,120		140,8130	4,000,000	3,997,008	.0	103	.0	.0	6.050	6.057	JJ	111,589	242,000	01/07/2020	01/15/2038
842329-AA-2	SOUTHERN BAPTIST HOSP.			1	1.C FE	2,000,000		127,4060	2,000,000	2,000,000	.0	.0	.0	.0	4.857	4.857	JJ	44,792	97,140	05/21/2015	07/15/2045
842400-GG-2	SOUTHERN CAL EDISON			1	2.A FE	999,300		110,4330	1,000,000	999,321	.0	14	.0	.0	4.000	4.004	AO	10,000	40,000	03/21/2017	04/01/2047
842400-HE-6	SOUTHERN CAL EDISON			1	1.G FE	5,600,000		100,0060	5,600,000	5,600,000	.0	.0	.0	.0	0.400	0.360	MJSD	1,182	11,275	06/09/2021	06/13/2022
842400-CQ-3	SOUTHERN CALIF GAS			1	1.D FE	2,985,450		104,0710	3,250,000	3,094,064	.0	31,558	.0	.0	2.600	3.780	JD	3,756	84,500	05/17/2018	06/15/2026
842434-CU-4	SOUTHERN CALIF GAS			1	1.D FE	9,977,000		102,7480	10,000,000	9,981,044	.0	2,072	.0	.0	2.550	2.576	FA	106,250	255,000	01/06/2020	02/01/2030
84265V-AA-3	SOUTHERN COPPER CORP			1	2.A FE	4,380,534		143,2300	4,500,000	4,413,574	.0	3,492	.0	.0	7.500	7.730	JJ	144,375	337,500	09/13/2006	07/27/2035
845467-AL-3	SOUTHWESTERN ENERGY			1	3.C FE	2,783,753		109,9210	2,868,000	2,825,906	.0	11,957	.0	.0	6.200	6.737	JJ	78,041	184,986	02/15/2018	01/23/2025
845467-AP-4	SOUTHWESTERN ENERGY	LS		1	3.B FE	329,252		111,8590	297,000	322,968	.0	(6,284)	.0	.0	8.375	6.529	MS	7,324	26,117	03/01/2021	09/15/2028
845743-BJ-1	SOUTHWESTERN PUB SERV			1	2.B FE	1,209,760		124,7700	1,000,000	1,181,229	.0	(11,844)	.0	.0	6.000	4.046	AO	15,000	60,000	07/03/2019	10/01/2033
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD			1	4.B FE	2,266,270		101,5360	2,254,000	2,257,232	.0	(3,717)	.0	.0	4.875	4.800	MN	18,314	109,883	10/20/2020	11/01/2027
852060-AD-4	SPRINT CORP (FON GROUP)	LS		1	3.A FE	6,111,275		126,5160	6,413,000	6,276,308	.0	11,319	.0	.0	6.875	7.224	MN	56,336	440,894	07/20/2017	11/15/2028
85207U-AH-8	SPRINT CORP			1	3.A FE	2,689,600		112,3290	2,624,000	2,653,487	.0	(10,765)	.0	.0	7.125	6.620	JD	8,309	186,960	05/01/2018	06/15/2024
853496-AC-1	STANDARD INDUSTRIES INC			1	4.A FE	1,588,770		102,9320	1,668,000	1,612,781	.0	9,013	.0	.0	5.000	5.754	FA	31,507	83,400	03/07/2019	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC			1	4.A FE	6,107,500		103,4460	7,000,000	6,270,492	.0	94,516	.0	.0	4.750	6.888	JJ	153,319	332,500	03/24/2020	01/15/2028
853496-AG-2	STANDARD INDUSTRIES INC	LS		1	4.A FE	4,052,500		102,1320	4,000,000	4,048,858	.0	(3,642)	.0	.0	4.375	4.200	JJ	80,694	87,500	06/02/2021	07/15/2030
854502-AJ-0	STANLEY BLACK & DECKER INC			1	1.G FE	10,987,680		133,7190	11,000,000	10,987,853	.0	205	.0	.0	4.850	4.857	MN	68,169	533,500	10/30/2018	11/15/2048
854502-AM-3	STANLEY BLACK & DECKER INC			1	2.B FE	5,000,000		102,5840	5,000,000	5,000,000	.0	.0	.0	.0	4.000	4.000	MS	58,889	200,000	02/03/2020	03/15/2060
855244-AQ-2	STARBUCKS CORP			1	2.A FE	4,995,400		108,0310	5,000,000	4,997,320	.0	635	.0	.0	3.800	3.815	FA	71,778	190,000	08/08/2018	08/15/2025
857477-AM-5	STATE STREET CORP			1	1.F FE	12,054,850		105,2810	12,000,000	12,012,085	.0	(6,275)	.0	.0	3.700	3.643	MN	50,567	444,000	04/22/2014	11/20/2023
857477-BD-4	STATE STREET CORP			2	1.E FE	7,000,000		113,5620	7,000,000	7,000,000	.0	.0	.0	.0	4.141	4.141	JD	22,545	289,870	11/28/2018	12/03/2029
858912-AG-3	STERICYCLE INC			1	3.C FE	3,110,766		98,9560	3,118,000	3,110,819	.0	53	.0	.0	3.875	3.912	JJ	55,713	66,836	12/14/2021	01/15/2029
862121-AA-8	STORE CAPITAL CORP			1	2.B FE	328,689		110,9360	350,000	332,417	.0	2,319	.0	.0	4.500	5.464	MS	4,638	15,750	05/08/2020	03/15/2028
862121-AB-6	STORE CAPITAL CORP			1	2.B FE	8,080,157		112,1170	7,082,000	7,952,116	.0	(111,005)	.0	.0	4.625	2.748	MS	96,579	328,005	11/16/2020	03/15/2029
862121-AC-4	STORE CAPITAL CORP			1	2.B FE	7,964,640		99,7830	8,000,000	7,967,988	.0	3,120	.0	.0	2.750	2.801	MN	26,278	220,000	11/16/2020	11/18/2030
863667-AJ-0	STRYKER CORP	LS		1	2.A FE	9,216,100		128,2680	9,000,000	9,191,691	.0	(4,766)	.0	.0	4.625	4.476	MS	122,563	416,250	05/24/2016	03/15/2046
86614R-AN-7	SUMMIT MATERIALS LLC/FIN			1	4.A FE	1,754,635		104,7030	1,715,000	1,744,281	.0	(7,468)	.0	.0	5.250	4.912	JJ	41,517	83,535	07/28/2020	01/15/2029
86765B-AJ-8	SUNOCO LOGISTICS PARTNER			1	2.C FE	1,998,960		100,4440	2,000,000	1,998,786	.0	16	.0	.0	4.650	4.656	FA	35,133	93,000	07/28/2011	02/15/2022
86765B-AL-3	SUNOCO LOGISTICS PARTNER			1	2.C FE	6,584,550		101,7880	7,000,000	6,942,743	.0	52,710	.0	.0	3.450	4.262	JJ	111,358	241,500	03/06/2014	01/15/2023
86787X-AA-3	SUNTRUST CAPITAL I			1	2.B FE	4,691,125		96,7780	5,000,000	4,778,980	.0	38,242	.0	.0	0.820	3.692	FMAN	5,353	40,758	09/01/2021	05/15/2027
867914-BS-1	SUNTRUST BANKS INC			1	1.G FE	9,987,200		107,9770	10,000,000	9,993,057	.0	1,788	.0	.0	4.000	4.021	MN	66,667	400,000	04/24/2018	05/01/2025
871829-AJ-6	SYSCO CORP			1	2.B FE	5,565,450		126,0850	5,000,000	5,494,070	.0	(25,758)	.0	.0	5.375	4.407	MS	74,653	268,750	02/12/2019	09/21/2035
871829-BD-8	SYSCO CORP			1	2.B FE	2,491,425		116,8030	2,500,000	2,492,158	.0	172	.0	.0	4.500	4.521	AO	28,125	112,500	03/22/2016	04/01/2046
871829-BJ-5	SYSCO CORP			1	2.B FE	8,975,200		101,4180	10,000,000	9,008,966	.0	19,180	.0	.0	3.300	3.882	FA	124,667	330,000	03/13/2020	02/15/2050
87227L-AA-5	TCF NATIONAL BANK			2	2.A FE	20,000,000		105,1330	20,000,000	20,000,000	.0	.0	.0	.0	4.125	4.125	JJ	410,208	825,000	06/27/2019	07/02/2029
87241F-AA-0	TCW Direct Lending Secured A Note			1	1.C PL	10,900,000		100,0000	10,900,000	10,900,000	.0	.0	.0	.0	2.125	2.929	JAJO	45,679	116,647	11/19/2021	06/22/2029
87241F-AB-8	TCW Direct Lending Secured B Note			1	2.B PL	18,166,667		100,0000	18,166,667	18,166,667	.0	.0	.0	.0	4.625	5.520	JAJO	165,703	441,184	11/19/2021	06/22/2029

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87241F-AC-6	TCW Direct Lending Subordinated Note				6 * *	7,440,667		111,2940	8,280,980	7,440,667					0.000	0.000	JAJO		593,398	11/19/2021	06/18/2029
87264A-BF-1	T-MOBILE USA INC		1		2.C FE	666,821		109,4270	650,000	665,778		(1,043)			3.875	3.529	AO		5,317	05/18/2021	04/15/2030
87264A-BX-2	T-MOBILE USA INC		1		2.C FE	4,999,537		97,0220	4,851,114	4,999,517		(21)			2.250	2.251	MN		56,250	05/18/2021	11/15/2031
87265H-AG-4	TRI POINTE GROUP INC		1		3.C FE	7,664,820		110,1070	8,294,388	7,533,000		(15,128)			5.700	5.427	JD		429,381	06/03/2020	06/15/2028
87303*-AA-9	THL Credit		1		1.E PL	12,078,659		101,1900	12,222,395	12,078,659					5.000	5.031	INUSD		465,961	12/31/2021	12/03/2024
87422V-AF-5	TALEN ENERGY SUPPLY LLC	LS	1		4.A FE	7,664,420		89,1320	6,647,501	7,458,000		(52,203)			7.250	6.735	MN		69,090	12/11/2020	05/15/2027
87422V-AG-3	TALEN ENERGY SUPPLY LLC		1		4.A FE	526,330		87,0940	445,051	522,673		(3,424)			6.625	6.098	JJ		15,610	12/01/2020	01/15/2028
87422V-AJ-7	TALEN ENERGY SUPPLY LLC		1		4.A FE	461,083		89,0200	397,028	446,000		(2,874)			7.625	7.047	JD		2,834	09/14/2020	06/01/2028
87470L-AH-4	TALLGRASS NRG PRTRN/FIN		1		3.C FE	1,750,000		108,3560	1,896,222	1,750,000					7.500	7.500	AO		32,813	09/11/2020	10/01/2025
875127-AW-2	TAMPA ELECTRIC		1		1.G FE	6,591,610		137,5390	6,876,949	5,000,000		(68,475)			6.150	3.684	MN		39,292	12/12/2019	05/15/2037
87612B-BJ-0	TARGA RESOURCES PARTNERS	LS	1		3.A FE	3,500,000		104,6880	3,664,082	3,500,000					5.875	5.875	AO		205,625	04/12/2019	04/15/2026
87612E-AU-0	TARGET CORP		1		1.F FE	5,078,200		157,6010	7,880,047	5,000,000		(1,993)			7.000	6.876	JJ		161,389	01/17/2008	01/15/2038
87612E-BH-8	TARGET CORP		1		1.F FE	1,999,800		110,0100	2,200,208	2,000,000		15			3.375	3.376	AO		14,250	03/18/2019	04/15/2029
877249-AD-4	TAYLOR MORRISON		1		3.C FE	1,790,730		106,7810	1,941,285	1,818,000		5,307			5.625	5.972	MS		34,088	02/06/2019	03/01/2024
87724R-AB-8	TAYLOR MORRISON COMM	LS	1		3.C FE	1,721,000		111,4720	1,918,441	1,721,000					5.750	5.750	JJ		45,630	07/18/2019	01/15/2028
87901J-AH-8	TGNA		1		3.B FE	2,097,400		102,5500	2,050,999	2,000,000		(5,148)			5.000	4.278	MS		29,444	08/25/2021	09/15/2029
88033G-CX-6	TENET HEALTHCARE	LS	1		4.B FE	1,630,000		103,4800	1,686,721	1,630,000					6.250	6.250	FA		42,448	01/22/2019	02/01/2027
88033G-DA-5	TENET HEALTHCARE		1		4.A FE	3,816,000		104,2590	3,978,506	3,816,000					5.125	5.125	MN		32,595	08/12/2019	11/01/2027
880451-AS-8	TENNESSEE GAS PIPELINE		1		2.B FE	4,155,515		124,1600	4,345,615	3,500,000		(77,599)			7.000	4.166	MS		72,139	05/20/2019	03/15/2027
882384-AE-0	TEXAS EASTERN TRANSMISSI		1		1.G FE	9,911,700		112,1340	11,213,402	10,000,000		1,707			4.150	4.202	JJ		191,361	01/04/2018	01/15/2048
882440-AN-0	TEXAS GAS TRANSMISSION		1		2.C FE	3,051,960		120,1090	3,603,276	3,000,000		(2,766)			7.250	7.107	JJ		100,292	08/28/1998	07/15/2027
883556-BZ-4	THERMO FISHER SCIENTIFIC		1		2.A FE	9,646,700		103,7550	10,375,526	10,000,000		33,231			2.600	3.029	AO		65,000	03/12/2020	10/01/2029
88579Y-BD-2	3M CO		1		1.E FE	5,928,660		120,7320	7,243,949	6,000,000		1,370			4.000	4.069	MS		71,333	09/11/2018	09/14/2048
887317-AH-8	TIME WARNER INC		1		2.B FE	2,981,520		121,6170	3,648,521	3,000,000		420			6.100	6.145	JJ		84,383	02/17/2011	07/15/2040
887317-AX-3	TIME WARNER INC		1		2.B FE	1,846,660		110,5530	2,211,066	2,000,000		2,876			4.850	5.371	JJ		44,728	01/22/2016	07/15/2045
88732J-AJ-7	TIME WARNER CABLE INC		1		2.C FE	9,480,768		130,9960	13,099,560	10,000,000		13,863			6.550	6.967	MN		109,167	11/05/2007	05/01/2037
88732J-BB-3	TIME WARNER CABLE INC		1		2.C FE	7,826,710		121,1390	9,691,085	8,000,000		3,913			5.500	5.653	MS		146,667	06/04/2015	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY		1		2.A FE	9,000,683		138,0650	9,625,894	6,972,000		(93,118)			6.150	3.758	MN		54,788	11/18/2020	05/15/2037
891160-IMJ-9	TORONTO-DOMIN BK	2			1.F FE	5,973,000		107,4120	6,444,749	6,000,000		1,496			3.625	3.661	MS		64,042	10/12/2016	09/15/2031
891490-AR-5	TOSCO CORPORATION		1		1.G FE	2,708,800		124,7690	2,495,376	2,000,000		(55,828)			7.800	4.246	JJ		78,000	11/19/2013	01/01/2027
89236T-EW-1	TOYOTA		1		1.E FE	14,963,850		106,3990	15,959,829	15,000,000		5,099			3.400	3.439	AO		109,083	04/10/2018	04/14/2025
89236T-FS-9	TOYOTA		1		1.E FE	9,997,300		104,6430	10,464,285	10,000,000		539			3.350	3.356	JJ		160,986	01/03/2019	01/08/2024
89236T-HE-8	TOYOTA		1		1.E FE	25,400,000		100,0000	25,400,114	25,400,000					0.304	0.415	FINAN		9,664	08/11/2020	02/14/2022
893574-AM-5	TRANSCONT GAS PIPE LINE		1		2.A FE	2,978,430		121,4360	3,643,089	3,000,000		391			4.600	4.645	MS		46,633	09/13/2018	03/15/2048
893647-BE-6	TRANSDIGM INC		1		4.A FE	321,207		103,9130	313,818	302,000		(7,754)			6.250	4.863	MS		5,558	12/09/2020	03/15/2026
89417E-AK-5	TRAVELERS COS INC		1		1.F FE	992,160		123,6400	1,236,397	1,000,000		165			4.300	4.347	FA		15,050	08/18/2015	08/25/2045
89566E-AD-0	TRISTATE GEN/TRANS ASSN		1		1.G FE	24,887,545		135,9000	25,786,994	18,975,000		(162,518)			6.000	3.716	JD		50,600	03/25/2021	06/15/2040
89566E-AG-3	TRISTATE GEN/TRANS ASSN		1		1.G FE	6,997,014		105,3680	7,375,730	7,000,000		310			3.700	3.705	MN		43,167	09/03/2015	11/01/2024
896516-AA-9	TRINITY		1		1.D FE	2,197,822		120,4690	2,650,308	2,200,000		48			4.125	4.131	JD		90,750	02/05/2015	12/01/2045
90041L-AF-2	TURNING POINT BRANDS INC		1		3.C FE	450,963		100,2800	431,204	430,000		(1,974)			5.625	4.406	FA		9,138	09/01/2021	02/15/2026
90138F-AD-4	TWILIO INC - A	LS	1		3.C FE	5,000,000		100,9850	5,049,233	5,000,000					3.875	3.875	MS		57,049	03/04/2021	03/15/2031
902494-AZ-6	TYSON FOODS INC		1		2.B FE	11,048,434		121,6900	12,959,967	10,650,000		(21,634)			4.875	4.529	FA		196,137	06/21/2019	08/15/2034
902494-BK-8	TYSON FOODS INC	LS	1		2.B FE	2,000,620		113,1290	2,262,589	2,000,000		(58)			4.350	4.346	MS		29,000	02/13/2019	03/01/2029
902917-AH-6	WASTE MANAGEMENT INC		1		2.A FE	5,054,806		129,4610	5,186,218	4,006,000		(72,098)			7.000	4.510	JJ		129,305	03/25/2014	07/15/2028
902973-AZ-9	U S BANCORP	2			2.A FE	10,000,000		107,8850	10,788,527	10,000,000					5.300	5.300	AO		111,889	02/02/2017	01/01/9999
904764-BG-1	UNILEVER CAPITAL CORP		1		1.E FE	4,963,900		104,6900	5,234,494	5,000,000		6,569			3.250	3.395	MS		51,458	09/04/2018	03/07/2024
907818-DK-1	UNION PACIFIC CORP		1		2.A FE	4,218,880		101,0410	4,041,646	4,000,000		(29,077)			4.163	3.428	JJ		76,784	11/07/2013	07/15/2022
907818-DV-7	UNION PACIFIC CORP	LS	1		2.A FE	2,977,410		105,1480	3,154,453	3,000,000		2,387			3.750	3.839	MS		33,125	01/07/2014	03/15/2024
907818-EW-6	UNION PACIFIC CORP	LS	1		2.A FE	4,224,488		117,0660	4,682,646	4,000,000		(6,068)			3.799	3.518	AO		37,990	12/22/2016	10/01/2051
907818-EW-4	UNION PACIFIC CORP		1		2.A FE	4,994,950		127,5750	6,378,760	5,000,000		4,955,844			4.500	4.505	MS		69,375	06/05/2018	09/10/2048
90932E-AA-1	UNITED AIR 2016-2 AA PTT	LS	1		1.G FE	13,588,647		101,4030	14,588,940	14,387,133		54,190			2.875	3.726	AO		96,514	04/11/2018	10/07/2028
90932J-AA-0	UNITED AIR 2019-2 AA PTT	LS	1		1.F FE	2,806,735		99,1840	2,783,819	2,806,735					2.700	2.700	MN		12,630	09/03/2019	05/01/2032
911312-AN-6	UNITED PARCEL SERVICE		1		1.G FE	600,526		130,7370	747,817	572,000		(858)			4.875	4.515	MN		3,563	11/20/2018	11/15/2040

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value											
911312-BK-1	UNITED PARCEL SERVICE			1	1.G FE	9,209,661	102.0720	9,783,554	9,585,000	9,470,311	0	88,053	0	0	2.500	3.484	AO	59,906	239,625	12/07/2018	04/01/2023
911312-BN-5	UNITED PARCEL SERVICE			1	1.G FE	4,430,900	118.9610	5,948,035	5,000,000	4,463,037	0	10,883	0	0	3.750	4.453	MN	23,958	187,500	11/20/2018	11/15/2047
911365-BF-0	NA UNITED RENTALS			1	3.B FE	5,877,113	103.9540	7,007,546	6,741,000	6,048,463	0	100,067	0	0	5.750	7.882	FA	370,755	0	03/25/2020	05/15/2027
911365-BL-7	NA UNITED RENTALS			1	3.B FE	4,144,500	108.2610	4,763,481	4,400,000	4,178,639	0	19,677	0	0	5.250	6.025	JJ	106,517	231,000	03/24/2020	01/15/2030
911365-BP-8	NA UNITED RENTALS			1	3.B FE	319,333	100.7910	320,516	318,000	319,273	0	(60)	0	0	3.750	3.701	JJ	4,571	0	07/30/2021	01/15/2032
91159H-HK-9	US BANCORP			2	1.F FE	9,979,200	106.2420	10,624,236	10,000,000	9,993,257	0	2,208	0	0	3.600	3.625	MS	110,000	360,000	09/08/2014	09/11/2024
91159H-HS-2	US BANCORP			2	1.F FE	9,972,900	112.3080	11,230,842	10,000,000	9,981,234	0	2,509	0	0	3.900	3.933	AO	70,417	390,000	04/24/2018	04/26/2028
913017-DD-8	UNITED TECHNOLOGIES			1	2.A FE	1,996,600	108.4130	2,168,264	2,000,000	1,998,050	0	472	0	0	3.950	3.978	FA	29,625	79,000	08/13/2018	08/16/2025
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.G FE	6,746,650	153.4800	7,673,988	5,000,000	6,524,364	0	(64,771)	0	0	6.875	4.244	FA	129,861	343,750	05/14/2018	02/15/2038
91324P-BV-3	UNITEDHEALTH GROUP INC			1	1.G FE	20,866,474	100.1890	21,903,254	21,862,000	21,832,852	0	131,023	0	0	2.875	3.499	MS	185,068	628,533	10/03/2013	03/15/2022
91324P-CN-0	UNITEDHEALTH GROUP INC			1	1.G FE	1,997,540	101.5390	2,030,782	2,000,000	1,999,768	0	384	0	0	3.350	3.370	JJ	30,894	67,000	07/20/2015	07/15/2022
91324P-DL-3	UNITEDHEALTH GROUP INC			1	1.G FE	1,986,240	123.8260	2,476,518	2,000,000	1,987,060	0	259	0	0	4.250	4.291	JD	3,778	85,000	06/14/2018	06/15/2048
91324P-DQ-2	UNITEDHEALTH GROUP INC			1	1.G FE	6,971,300	127.8390	8,948,746	7,000,000	6,972,634	0	513	0	0	4.450	4.475	JD	13,844	311,500	12/13/2018	12/15/2048
914906-AS-1	UNIVISION COMMUNICATIONS INC	LS		1	4.B FE	4,406,225	100.9990	4,506,564	4,462,000	4,436,850	0	7,142	0	0	5.125	5.321	FA	86,389	228,678	04/11/2017	02/15/2025
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	4,909,400	135.2550	6,762,727	5,000,000	4,932,840	0	2,398	0	0	6.625	6.766	JD	14,722	331,250	07/27/2007	06/15/2037
92277G-AM-9	VENTAS REALTY LP/CAP CRP			1	2.A FE	1,984,660	110.6330	2,212,658	2,000,000	1,989,760	0	1,420	0	0	4.000	4.094	MS	26,667	80,000	02/13/2018	03/01/2028
92277G-AN-7	VENTAS REALTY LP/CAP CRP	LS		1	2.A FE	4,997,700	113.4500	5,672,512	5,000,000	4,998,130	0	212	0	0	4.400	4.406	JJ	101,444	220,000	08/06/2018	01/15/2029
92343E-AM-4	VERISIGN INC			1	2.C FE	9,971,200	100.6770	10,067,673	10,000,000	9,972,582	0	1,382	0	0	2.700	2.733	JD	12,000	140,250	05/24/2021	06/15/2031
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2.A FE	992,760	116.4220	1,164,224	1,000,000	994,611	0	303	0	0	4.400	4.455	MN	7,333	44,000	10/22/2014	11/01/2034
92343V-DC-5	VERIZON COMMUNICATIONS			1	2.A FE	1,998,940	116.0430	2,320,860	2,000,000	1,999,002	0	21	0	0	4.125	4.128	FA	31,167	82,500	07/27/2016	08/15/2046
92343V-DS-0	VERIZON COMMUNICATIONS	LS		1	2.A FE	5,878,991	133.3630	8,041,774	6,030,000	5,888,507	0	2,318	0	0	5.012	5.173	AO	63,803	302,224	07/11/2017	04/15/2049
92343V-GK-4	VERIZON COMMUNICATIONS			1	2.A FE	14,991,300	104.9460	15,741,941	15,000,000	14,991,006	0	(294)	0	0	3.400	3.404	MS	140,250	255,000	03/11/2021	03/22/2041
925524-AH-3	VIACOM INC			1	2.B FE	8,463,300	138.6140	9,009,910	6,500,000	7,726,851	0	(111,364)	0	0	7.875	5.127	JJ	214,703	511,875	03/06/2014	07/30/2030
925524-AV-2	VIACOM INC			1	2.B FE	6,096,041	125.3580	5,965,772	4,759,000	6,049,737	0	(46,304)	0	0	5.500	2.712	MN	33,445	130,873	07/06/2021	05/15/2033
925524-AX-8	VIACOM INC			1	2.B FE	990,136	143.1920	1,431,919	1,000,000	992,771	0	282	0	0	6.875	6.954	AO	11,649	68,750	10/27/2006	04/30/2036
92552V-AK-6	VIASAT INC			1	4.B FE	6,083,000	100.5350	6,115,545	6,083,000	6,083,000	0	0	0	0	5.625	5.625	MS	100,750	342,169	09/07/2017	09/15/2025
92553P-AC-6	VIACOM INC			1	2.B FE	2,359,400	130.5100	2,636,305	2,020,000	2,277,693	0	(10,053)	0	0	6.750	5.526	AO	32,573	136,350	08/25/2011	10/05/2037
92553P-AU-6	VIACOM INC			1	2.B FE	6,368,900	135.1630	6,758,168	5,000,000	6,337,119	0	(31,781)	0	0	5.850	3.992	MS	97,500	146,250	03/12/2021	09/01/2043
92556H-AD-9	VIACOMCBS INC			1	2.B FE	698,299	112.9230	790,460	700,000	698,455	0	114	0	0	4.200	4.226	MN	3,430	29,400	05/19/2020	05/19/2032
92556V-AD-8	VIATRIS INC	LS		1	2.C FE	15,494,866	100.3760	14,831,578	14,776,000	15,481,499	0	(13,366)	0	0	2.700	2.082	JD	9,974	199,476	10/19/2021	06/22/2030
927804-FS-8	VIRGINIA ELECTRIC & POWER			1	1.F FE	3,294,235	105.0200	3,675,684	3,500,000	3,359,898	0	37,723	0	0	3.100	4.389	MN	13,864	108,500	03/20/2020	05/15/2025
92826C-AD-4	VISA INC			1	1.D FE	9,983,965	106.7320	10,842,855	10,159,000	10,063,412	0	22,200	0	0	3.150	3.406	JD	15,112	320,009	04/04/2018	12/14/2025
92826C-AF-9	VISA INC			1	1.D FE	4,991,650	125.8580	6,292,905	5,000,000	4,992,499	0	174	0	0	4.300	4.310	JD	10,153	215,000	12/09/2015	12/14/2045
92840V-AD-4	VISTRA OPERATIONS CO LLC			1	2.C FE	25,248,000	103.1150	25,778,713	25,000,000	25,138,319	0	(53,526)	0	0	3.550	3.316	JJ	409,236	887,500	11/06/2019	07/15/2024
92890H-AC-6	WEA FINANCE LLC/WFDAU			1	2.A FE	4,981,400	104.8570	5,242,826	5,000,000	4,994,033	0	1,978	0	0	3.750	3.795	MS	54,167	187,500	09/10/2014	09/17/2024
929160-AS-8	VULCAN MATERIALS CO			1	2.B FE	8,188,639	108.4380	8,521,081	7,858,000	7,994,180	0	(42,236)	0	0	4.500	3.896	AO	88,403	353,610	04/06/2017	04/01/2025
929160-AV-1	VULCAN MATERIALS CO			1	2.B FE	1,992,480	122.6740	2,453,479	2,000,000	1,993,039	0	143	0	0	4.500	4.523	JD	4,000	90,000	06/12/2017	06/15/2047
92929Q-AQ-0	WASTE MANAGEMENT INC			1	2.A FE	5,188,900	122.4090	6,120,448	5,000,000	5,063,290	0	(11,498)	0	0	7.100	6.772	FA	147,917	355,000	09/09/2003	08/01/2026
92940P-AB-0	WRKCO INC			1	2.B FE	11,000,621	111.6170	12,277,829	11,000,000	10,999,669	0	(87)	0	0	4.650	4.649	MS	150,608	511,500	02/20/2019	03/15/2026
92940P-AE-4	WRKCO INC			1	2.B FE	11,802,332	109.6080	12,215,794</													

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95763P-EF-4	WESTERN ALLIANCE BANK			2	1.G PL	1,000,000	107.2270	1,072,273	1,000,000	1,000,000	0	0	0	0	5.250	5.250	JD	4,375	52,500	05/20/2020	06/01/2030
958254-AE-4	WESTERN GAS PARTNERS LP			1	3.A FE	4,830,009	104.7560	5,035,620	4,807,000	4,817,832	0	(3,127)	0	0	3.950	3.876	JD	15,823	189,877	11/27/2017	06/01/2025
958254-AH-7	WESTERN GAS PARTNERS LP	LS		1	3.A FE	2,983,050	109.1920	3,275,753	3,000,000	2,988,487	0	1,560	0	0	4.500	4.571	MS	45,000	135,000	02/21/2018	03/01/2028
959802-BA-6	WESTERN UNION CO-W/I			1	2.B FE	8,370,005	99.0360	8,351,715	8,433,000	8,373,078	0	3,072	0	0	2.750	2.838	MS	68,284	119,819	06/15/2021	03/15/2031
960386-AL-4	WABTEC			1	2.C FE	11,887,600	106.0850	12,906,268	12,166,000	12,001,457	0	30,169	0	0	3.450	3.756	MN	53,632	419,727	01/05/2018	11/15/2026
960413-AT-9	WESTLAKE CHEMICAL CORP	LS		1	2.B FE	3,981,035	107.3270	4,293,083	4,000,000	3,989,753	0	1,976	0	0	3.600	3.660	FA	54,400	144,000	04/21/2017	08/15/2026
96145D-AD-7	WESTROCK CO			1	2.B FE	903,775	106.3110	1,063,111	1,000,000	931,699	0	10,189	0	0	3.375	4.755	MS	9,938	33,750	02/20/2019	09/15/2027
962178-AN-9	TRI POINTE GROUP / HOMES			1	3.C FE	1,776,190	108.7140	1,976,414	1,818,000	1,797,062	0	7,617	0	0	5.875	6.388	JD	4,747	106,808	02/07/2019	06/15/2024
96926J-AC-1	WILLIAM CARTER			1	3.B FE	838,000	103.3470	866,044	838,000	838,000	0	0	0	0	5.625	5.625	MS	13,879	47,138	02/28/2019	03/15/2027
969457-BU-3	WILLIAMS COS INC			1	2.B FE	2,015,460	102.1710	2,094,514	2,050,000	2,041,588	0	7,741	0	0	3.700	4.106	JJ	34,975	75,850	08/16/2018	01/15/2023
969457-BV-1	WILLIAMS COS INC			1	2.B FE	2,993,190	130.2040	3,906,118	3,000,000	2,993,951	0	128	0	0	5.750	5.766	JD	3,354	172,500	06/19/2014	06/24/2044
969457-BW-9	WILLIAMS COS INC			1	2.B FE	1,994,760	107.1630	2,143,261	2,000,000	1,998,452	0	569	0	0	4.550	4.583	JD	1,769	91,000	06/19/2014	06/24/2024
96950F-AJ-3	WILLIAMS PARTNERS			1	2.B FE	2,138,026	100.9540	2,273,483	2,252,000	2,241,275	0	16,565	0	0	3.350	4.128	FA	28,500	75,442	12/17/2014	08/15/2022
96950F-AQ-7	WILLIAMS PARTNERS			1	2.B FE	9,969,000	106.5450	10,654,514	10,000,000	9,989,661	0	3,102	0	0	3.900	3.936	JJ	179,833	390,000	06/24/2014	01/15/2025
976826-BL-0	WISCONSIN POWER & LIGHT			1	1.G FE	4,985,450	105.2170	5,260,863	5,000,000	4,990,918	0	1,390	0	0	3.050	3.084	AO	32,194	152,500	10/02/2017	10/15/2027
980745-F#-5	WOODWARD GOVERNOR CO PP			1	2.C	5,000,000	111.6310	5,581,573	5,000,000	5,000,000	0	0	0	0	4.350	4.350	MN	18,729	217,500	05/29/2018	05/30/2027
980745-F#-7	WOODWARD GOVERNOR CO PP			1	2.C	4,000,000	108.5690	4,342,740	4,000,000	4,000,000	0	0	0	0	4.270	4.270	MN	14,708	170,800	05/29/2018	05/30/2025
983024-AG-5	WYETH			1	1.F FE	5,550,654	142.6880	6,432,365	4,508,000	5,389,419	0	(54,276)	0	0	6.500	4.396	FA	122,092	293,020	11/19/2018	02/01/2034
98389B-AX-8	XCEL ENERGY INC.			1	2.A FE	1,991,460	107.3730	2,147,463	2,000,000	1,991,820	0	169	0	0	3.500	3.523	JD	5,833	70,000	11/04/2019	12/01/2049
98389B-AY-6	XCEL ENERGY INC.			1	2.A FE	4,983,500	107.6640	5,383,207	5,000,000	4,986,118	0	1,390	0	0	3.400	3.438	JD	14,167	170,000	03/27/2020	06/01/2030
98419M-AK-6	XYLEM INC			1	2.B FE	1,979,140	119.6810	2,393,616	2,000,000	1,981,047	0	410	0	0	4.375	4.438	MN	14,583	87,500	10/03/2016	11/01/2046
98421M-AB-2	XEROX HOLDINGS CORP	LS		1	3.B FE	10,892,531	105.3720	10,934,461	10,377,000	10,865,342	0	(27,190)	0	0	5.500	4.664	FA	215,611	285,368	08/04/2021	08/15/2028
988498-AL-5	YUM! BRANDS INC			1	3.C FE	769,000	108.2060	832,107	769,000	769,000	0	0	0	0	4.750	4.750	JJ	16,843	36,528	09/04/2019	01/15/2030
98919V-AA-3	ZAYO GROUP HOLDINGS INC			1	4.B FE	1,893,000	98.5610	1,865,760	1,893,000	1,893,000	0	0	0	0	4.000	4.000	MS	25,240	75,720	02/20/2020	03/01/2027
012873-AK-1	ALBERTA ENERGY			1	3.A FE	8,578,800	131.6570	10,532,593	8,000,000	8,332,993	0	(24,102)	0	0	7.375	6.777	MN	98,333	590,000	11/09/2006	11/01/2031
013716-A#-5	ALCAN INC	A		1	1.F FE	2,813,830	135.3300	4,059,886	3,000,000	2,874,726	0	5,834	0	0	5.750	6.213	JD	14,375	172,500	03/29/2006	06/01/2035
01626P-AM-8	ALIMENTATION COUCHE-TARD			1	2.B FE	6,991,600	103.6680	7,256,787	7,000,000	6,992,939	0	755	0	0	2.950	2.964	JJ	89,483	206,500	01/22/2020	01/25/2030
06368B-GS-1	BANK OF MONTREAL			2	2.A FE	7,412,995	107.0810	7,801,949	7,286,000	7,379,404	0	(13,861)	0	0	3.803	3.562	JD	12,315	277,087	07/02/2019	12/15/2032
064159-BN-9	BANK OF NOVA SCOTIA	A		2	2.C FE	10,795,000	96.5880	10,426,697	10,795,000	10,795,000	0	0	0	0	3.625	3.625	JAJO	91,308	0	09/29/2021	10/27/2081
064159-HB-5	BANK OF NOVA SCOTIA	A		1	2.A FE	9,999,200	110.0660	11,006,624	10,000,000	9,999,450	0	81	0	0	4.500	4.501	JD	18,750	450,000	12/09/2015	12/16/2025
064159-VJ-2	BANK OF NOVA SCOTIA	A		2	2.C FE	15,000,000	107.0650	16,059,823	15,000,000	15,000,000	0	0	0	0	4.900	4.900	MJSD	55,125	735,000	05/28/2020	01/01/9999
071734-AC-1	BAUSCH HEALTH COS INC	A		1	3.B FE	2,407,781	103.8840	2,726,961	2,625,000	2,449,821	0	24,451	0	0	5.750	7.213	FA	57,021	150,938	03/23/2020	08/15/2027
071734-AH-0	BAUSCH HEALTH COS INC	A		1	4.B FE	815,000	93.0470	758,330	815,000	815,000	0	0	0	0	5.000	5.000	JJ	17,092	40,750	12/17/2019	01/30/2028
12201P-AN-6	BURLINGTON RESOURCES FINANCE			1	1.G FE	3,994,186	143.3590	5,734,355	4,000,000	3,996,567	0	203	0	0	7.400	7.411	JD	24,667	296,000	07/25/2002	12/01/2031
136375-BN-1	CANADIAN NATL RAILWAYS			1	1.F FE	1,950,280	140.2840	2,805,687	2,000,000	1,964,600	0	1,456	0	0	6.200	6.389	JD	10,333	124,000	08/10/2007	06/01/2036
136375-CV-2	CANADIAN NATL RAILWAYS	A		1	1.F FE	4,999,300	127.7030	6,385,151	5,000,000	4,999,866	0	0	0	0	4.450	4.450	JJ	99,507	222,500	10/31/2018	01/20/2049
136385-AC-5	CANADIAN NATL RESOURCES	A		1	2.C FE	1,660,050	133.2710	1,999,058	1,500,000	1,593,299	0	(6,480)	0	0	7.200	6.352	JJ	49,800	108,000	04/06/2006	01/15/2032
136385-AL-5	CANADIAN NATL RESOURCES			1	2.C FE	9,088,590	131.6370	10,587,537	8,043,000	8,975,519	0	(37,380)	0	0	6.250	5.169	MS	148,014	502,688	05/15/2019	03/15/2038
136385-AX-9	CANADIAN NATL RESOURCES	A		1	2.C FE	2,990,880	107.5160	3,225,489	3,000,000	2,994,550	0	875	0	0	3.850	3.887	JD	9,625	115,500	05/23/2017	06/01/2027
136385-AY-7	CANADIAN NATL RESOURCES	A		1	2.C FE	1,998,440	123.9440	2,478,871	2,000,000	1,998,477	0	28	0	0	4.950	4.955	JD	8,25			

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68245X-AM-1	BURGER KING	A	1		4.B FE	5,000,000	98.7860	4,939,289	5,000,000	5,000,000	0	0	0	0	4.000	4.000	AO	42,222	205,556	10/14/2020	10/15/2030
68327L-AC-0	CADILLAC FAIRVIEW PRP TR	A	1		1.E FE	27,527,262	111.2540	28,647,786	25,750,000	27,458,517	0	(71,140)	0	0	4.125	3.048	FA	442,578	511,500	09/07/2021	02/01/2029
68327L-AD-8	CADILLAC FAIRVIEW PRP TR	A	1		1.E FE	9,894,200	100.1320	10,013,188	10,000,000	9,895,962	0	1,762	0	0	2.500	2.621	AO	52,778	0	10/07/2021	10/15/2031
698900-AG-2	PANCANADIAN ENERGY CORP	A	1		3.A FE	6,990,690	130.0610	9,104,255	7,000,000	6,993,652	0	364	0	0	7.200	7.211	MN	84,000	504,000	10/31/2001	11/01/2031
70137T-AP-0	PARKLAND FUEL CORP	A	1		3.B FE	6,300,000	105.5410	6,649,106	6,300,000	6,300,000	0	0	0	0	5.875	5.875	JJ	170,669	370,125	06/25/2019	07/15/2027
70137W-AG-3	PARKLAND CORP/CANADA	A	1		3.B FE	11,395,768	100.1650	11,298,578	11,280,000	11,383,525	0	(12,243)	0	0	4.500	4.352	AO	126,900	236,880	06/08/2021	10/01/2029
70137W-AL-2	PARKLAND CORP/CANADA	A	1		3.B FE	4,348,000	99.6970	4,334,810	4,348,000	4,348,000	0	0	0	0	4.625	4.625	MN	21,227	0	11/08/2021	05/01/2030
71644E-AE-2	PETRO-CANADA	A	1		2.A FE	2,298,500	122.4780	2,449,567	2,000,000	2,102,376	0	(19,239)	0	0	7.875	6.531	JD	7,000	157,500	04/20/2006	06/15/2026
71644E-AG-7	PETRO-CANADA	A	1		2.A FE	1,818,880	129.3330	2,586,654	2,000,000	1,873,880	0	5,694	0	0	5.950	6.669	MN	15,206	119,000	07/06/2007	05/15/2035
740212-AM-7	PRECISION DRILLING CORP	A	1		4.B FE	451,633	101.8280	441,932	434,000	450,906	0	(728)	0	0	6.875	6.173	JJ	16,245	0	09/16/2021	01/15/2029
74819R-AP-1	QUEBECOR MEDIA INC	A	1		3.C FE	1,778,000	104.0960	1,850,832	1,778,000	1,778,000	0	0	0	0	5.750	5.750	JD	4,544	102,235	05/21/2013	01/15/2023
77381W-AA-4	ROCKPOINT GAS STORAGE CA	A	1		4.B FE	3,077,693	100.1280	3,126,993	3,123,000	3,103,895	0	13,247	0	0	7.000	7.493	MS	55,260	218,610	01/14/2020	03/31/2023
775109-BB-6	ROGERS COMMUNICATIONS	A	1		2.A FE	3,341,520	123.2680	3,698,046	3,000,000	3,309,959	0	(8,548)	0	0	5.000	4.272	MS	44,167	150,000	01/30/2018	03/15/2044
775109-BN-0	ROGERS COMMUNICATIONS	A	1		2.A FE	4,983,350	116.2290	5,811,456	5,000,000	4,983,861	0	297	0	0	4.350	4.370	MN	36,250	217,500	04/23/2019	05/01/2049
867229-AC-0	SUNCOR ENERGY INC	A	1		2.A FE	2,226,160	136.4290	2,728,582	2,000,000	2,131,619	0	(9,141)	0	0	7.150	6.259	FA	59,583	143,000	05/02/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC	A	1		2.A FE	4,812,460	129.2030	6,460,149	5,000,000	4,875,588	0	6,108	0	0	5.950	6.233	JD	24,792	297,500	07/17/2006	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED	A	1		2.C FE	1,486,650	129.7730	1,946,591	1,500,000	1,490,883	0	403	0	0	6.125	6.190	AO	22,969	91,875	01/19/2006	10/01/2035
893526-DJ-9	TRANS-CANADA PIPELINES	A	1		2.A FE	1,495,290	138.7540	2,081,313	1,500,000	1,496,127	0	109	0	0	6.100	6.123	JD	7,625	91,500	05/26/2010	06/01/2040
89352H-AK-5	TRANS-CANADA PIPELINES	A	1		2.A FE	9,648,840	104.1700	10,052,364	9,650,000	9,649,426	0	87	0	0	3.750	3.751	AO	75,391	361,875	02/21/2014	10/16/2023
89352H-AM-1	TRANS-CANADA PIPELINES	A	1		2.A FE	1,888,320	117.7510	2,355,019	2,000,000	1,904,601	0	5,512	0	0	4.625	5.157	MS	30,833	92,500	11/19/2018	03/01/2034
91831A-AC-5	VRX ESCROW CORP	A	2		4.B FE	1,186,136	102.0680	1,154,386	1,131,000	1,141,782	0	(7,956)	0	0	6.125	5.342	AO	14,624	69,274	08/03/2015	04/15/2025
91911K-AN-2	VALEANT PHARMA	A	1		3.B FE	2,700,000	101.5210	2,741,070	2,700,000	2,700,000	0	0	0	0	5.500	5.500	MN	24,750	148,500	10/02/2017	11/01/2025
98417E-AC-4	XSTRATA FINANCE CANADA	A	1		2.A FE	3,987,480	139.7300	5,589,207	4,000,000	3,990,003	0	323	0	0	6.900	6.925	MN	35,267	276,000	11/13/2007	11/15/2037
44841D-AB-8	HUTCHISON WHAMPOA FIN	D	1		1.F FE	998,840	106.2090	1,062,094	1,000,000	999,501	0	119	0	0	3.625	3.639	AO	6,142	36,250	10/28/2014	10/31/2024
00401M-AA-4	ABU DHABI CRUDE OIL	D	1		1.C FE	9,000,000	110.0400	9,903,589	9,000,000	9,000,000	0	0	0	0	3.650	3.650	JD	913	328,500	10/26/2017	11/02/2029
00687Y-AA-3	ADIENT GLOBAL HOLDINGS	D	1		4.C FE	1,763,015	102.3820	2,315,883	2,282,000	1,919,598	0	57,512	0	0	4.875	8.942	FA	41,659	110,273	01/14/2019	08/15/2026
00913R-AC-0	AIR LIQUIDE FINANCE	D	1		1.G FE	4,987,450	102.0850	5,104,245	5,000,000	4,996,613	0	1,843	0	0	2.250	2.289	MS	29,375	112,500	09/22/2016	09/27/2023
00913R-AD-8	AIR LIQUIDE FINANCE	D	1		1.G FE	8,672,892	103.6300	9,466,576	9,135,000	8,858,679	0	53,105	0	0	2.500	3.192	MS	59,631	228,375	02/14/2019	09/27/2026
00973R-AE-3	AKER BP ASA	D	1		2.C FE	362,893	103.8490	378,011	364,000	363,305	0	214	0	0	3.000	3.066	JJ	5,035	10,920	01/08/2020	01/15/2025
00973R-AF-0	AKER BP ASA	D	1		2.C FE	9,980,200	105.9110	10,591,129	10,000,000	9,983,397	0	1,725	0	0	3.750	3.774	JJ	172,917	375,000	01/08/2020	01/15/2030
013822-AC-5	ALCOA NEDERLAND HOLDING	D	1		3.A FE	20,378,750	107.5880	22,055,561	20,500,000	20,370,828	0	5,452	0	0	6.125	6.222	MN	160,441	1,255,625	03/13/2020	05/15/2028
013822-AE-1	ALCOA NEDERLAND HOLDING	D	1		3.A FE	7,500,000	107.0000	8,025,000	7,500,000	7,500,000	0	0	0	0	5.500	5.500	JD	18,333	412,500	07/08/2020	12/15/2027
01609W-AR-3	ALIBABA GROUP HOLDING-SP ADR	D	1		1.E FE	5,720,700	114.0410	5,702,049	5,000,000	5,639,345	0	(41,274)	0	0	4.500	3.271	MN	20,625	225,000	12/26/2019	11/28/2034
02154C-AF-0	ALTICE FINANCING SA	D	1		4.B FE	1,500,000	97.2510	1,458,770	1,500,000	1,500,000	0	0	0	0	5.000	5.000	JJ	34,583	75,000	01/08/2020	01/15/2028
02156L-AA-9	ALTICE FRANCE SA	D	1		4.B FE	2,340,883	106.6290	2,483,397	2,329,000	2,334,652	0	(1,951)	0	0	8.125	8.041	FA	78,846	189,231	07/17/2018	02/01/2027
02156L-AC-5	ALTICE FRANCE SA	D	1		4.B FE	2,675,651	99.1320	2,655,756	2,679,000	2,676,315	0	366	0	0	5.500	5.519	AO	31,106	147,345	09/13/2019	01/15/2028
02364W-AP-0	AMERICA MOVIL SA de CV	D	1		2.A FE	1,980,940	135.7260	2,714,523	2,000,000	1,985,809	0	508	0	0	6.125	6.195	MN	15,653	122,500	10/24/2007	11/15/2037
032523-AB-8	ANADOLU EFES	D	1		2.C FE	9,923,000	97.1020	9,710,178	10,000,000	9,927,940	0	4,940	0	0	3.375	3.500	JD	1,875	168,750	06/22/2021	06/29/2028
035198-AD-2	ANGOLA	D	1		5.A FE	444,375	98.5150	443,319	450,000	444,771	0	396	0	0	8.000	8.201	MN	3,500	36,000	03/10/2021	11/26/2029
046353-AD-0	ASTRAZENECA PLC	D	1		2.A FE	6,480,475	147.4410	9,583,675	6,500,000	6,484,738	0	518									

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06738E-AS-4	BARCLAYS PLC	D	1		2.B FE	5,000,000	100.0480	5,002,414	5,000,000	5,000,000	0	0	0	0	3.684	3.684	JJ	87,495	184,200	01/03/2017	01/10/2023
06738E-BT-1	BARCLAYS PLC	D	2		3.B FE	10,060,000	97.9300	9,792,995	10,000,000	10,056,695	0	(3,305)	0	0	4.375	4.293	MJSD	19,444	150,694	08/04/2021	03/15/2028
06849A-AB-5	BARRICK INTL BK CORP	D	1		2.A FE	18,765,336	135.2240	20,283,602	15,000,000	18,570,285	0	(144,596)	0	0	6.350	4.125	AO	201,083	952,500	03/17/2021	10/15/2036
09659T-2A-8	BNP PARIBAS	D	2		2.A FE	14,951,850	108.6140	16,292,061	15,000,000	14,960,544	0	2,630	0	0	4.375	4.404	MS	218,750	656,250	02/22/2018	03/01/2033
09659W-2D-5	BNP PARIBAS	D			1.G FE	14,973,150	105.1420	15,771,257	15,000,000	14,987,535	0	3,824	0	0	3.375	3.404	JJ	241,875	506,250	01/02/2018	01/09/2025
09659W-2K-9	BNP PARIBAS	D	2		1.G FE	15,000,000	103.0690	15,460,315	15,000,000	15,000,000	0	0	0	0	3.052	3.052	JJ	213,640	457,800	01/06/2020	01/13/2031
09659W-2R-4	BNP PARIBAS	D	2		1.G FE	12,000,000	97.9600	11,755,163	12,000,000	12,000,000	0	0	0	0	2.159	2.159	MS	76,285	0	09/08/2021	09/15/2029
09952A-AC-0	BORAL FINANCE PTY LTD	D	1		2.B FE	4,976,800	106.1580	5,307,909	5,000,000	4,984,730	0	2,068	0	0	3.750	3.804	MN	31,250	187,500	10/24/2017	05/01/2028
10554T-AB-1	BRASKEM NETHERLANDS	D	1		2.C FE	15,635,500	106.0210	16,963,375	16,000,000	15,744,269	0	35,539	0	0	4.500	4.807	JJ	342,000	720,000	01/29/2019	01/10/2028
10554T-AE-5	BRASKEM NETHERLANDS	D	1		2.C FE	649,188	114.8670	746,636	650,000	649,212	0	25	0	0	5.875	5.883	JJ	16,018	19,094	03/16/2021	01/31/2050
111021-AL-5	BRITISH TELECOM PLC	D	1		2.B FE	1,071,208	112.9680	1,030,265	912,000	1,065,803	0	(5,405)	0	0	5.125	2.458	JD	3,506	23,370	09/27/2021	12/04/2028
11102A-AE-1	BRITISH TELECOMMUNICATIO	D	1		2.B FE	11,051,016	102.2820	10,691,494	10,453,000	11,028,365	0	(22,651)	0	0	3.250	2.473	MN	50,015	169,861	08/31/2021	11/08/2029
11778B-AB-8	BSKYB FINANCE UK	D	1		1.G FE	8,855,770	141.5280	12,737,484	9,000,000	8,899,130	0	4,320	0	0	6.500	6.624	AO	123,500	585,000	10/14/2005	10/15/2035
12615T-AB-4	CNOOC FINANCE	D			1.E FE	3,674,930	120.1940	4,206,794	3,500,000	3,603,005	0	(6,521)	0	0	5.500	5.154	MN	21,389	192,500	10/20/2006	05/21/2033
12656*-AG-7	CSL LMTD PP	D	1		1.G	976,280	102.9300	1,029,298	1,000,000	993,260	0	5,201	0	0	3.200	3.760	MS	8,444	32,000	07/23/2018	03/26/2023
12656*-AL-6	CSL LMTD PP	D	1		1.G	3,200,435	104.7720	3,667,010	3,500,000	3,287,553	0	26,751	0	0	2.970	4.000	AO	22,523	103,950	07/23/2018	10/13/2028
12674T-AA-4	CWCLN	D	1		4.A FE	3,307,495	104.0180	3,467,954	3,334,000	3,314,817	0	2,694	0	0	6.875	7.000	JJ	105,692	229,213	03/27/2019	09/15/2027
14365B-BJ-0	CARNIVAL CRUISE	D	1		4.A FE	549,094	114.2700	541,642	474,000	533,678	0	(15,416)	0	0	9.875	6.805	FA	19,503	23,404	02/11/2021	08/01/2027
151290-BV-4	CEMEX SAB-SPONS ADR	D	1		3.B FE	4,200,000	107.4240	4,511,808	4,200,000	4,200,000	0	0	0	0	5.450	5.450	MN	26,705	228,900	11/12/2019	11/19/2029
151290-BZ-5	CEMEX SAB-SPONS ADR	D	1		3.B FE	597,300	99.7760	598,654	600,000	597,471	0	171	0	0	3.875	3.928	JJ	10,979	11,560	04/20/2021	07/11/2031
17186H-AC-6	CIMPRESS NV	D	1		4.C FE	8,537,998	104.5040	8,564,083	8,195,000	8,445,172	0	(87,538)	0	0	7.000	6.087	JD	25,496	556,780	08/05/2021	06/15/2026
191241-AH-1	COCA-COLA FEMSA SAB CV	D	1		1.F FE	14,845,800	102.0820	15,312,321	15,000,000	14,872,256	0	13,887	0	0	2.750	2.869	JJ	182,188	412,500	01/08/2020	01/22/2030
20752T-AA-2	CONNECT FINCO SARL/CONNE	D	1		4.A FE	11,805,153	105.0280	12,272,477	11,685,000	11,764,418	0	(26,048)	0	0	6.750	6.548	AO	197,184	788,738	08/12/2020	10/01/2026
21986B-BS-4	CORP ANDINA DE FOMENTO	D			1.E FE	3,113,610	101.6110	3,048,338	3,000,000	3,006,201	0	(13,565)	0	0	4.375	3.906	JD	5,833	131,250	01/25/2013	06/15/2022
21987B-AZ-1	CODELCO INC	D	1		1.G FE	7,493,500	101.4110	7,098,744	7,000,000	7,426,486	0	(51,965)	0	0	3.000	2.138	MS	53,083	210,000	09/14/2020	09/30/2029
22535W-AA-5	CREDIT AGRICOLE LONDON	D			1.G FE	2,769,828	100.0470	2,751,296	2,750,000	2,752,176	0	(17,651)	0	0	3.375	0.206	JJ	44,086	0	10/14/2021	01/10/2022
22535W-AG-2	CREDIT AGRICOLE LONDON	D	2		1.G FE	5,000,000	100.2270	5,011,366	5,000,000	5,000,000	0	0	0	0	1.907	1.907	JD	3,973	95,350	06/09/2020	06/16/2026
225401-AE-8	CREDIT SUISSE GROUP	D	2		2.A FE	10,000,000	100.7690	10,076,882	10,000,000	10,000,000	0	0	0	0	1.398	2.517	MJSD	6,991	137,830	09/11/2017	12/14/2023
225401-AF-5	CREDIT SUISSE GROUP	D	1		2.A FE	7,000,000	107.0260	7,491,810	7,000,000	7,000,000	0	0	0	0	3.869	3.869	JJ	127,140	270,830	01/05/2018	01/12/2029
225401-AM-0	CREDIT SUISSE GROUP	D	1		2.A FE	7,000,000	102.0740	7,145,162	7,000,000	7,000,000	0	0	0	0	2.593	2.593	MS	55,461	181,510	09/04/2019	09/11/2025
22546Q-AP-2	CREDIT SUISS NEW YORK	D			1.F FE	12,360,461	106.0770	13,100,567	12,350,000	12,347,784	0	225	0	0	3.625	3.629	MS	139,281	447,688	12/07/2018	09/09/2024
22550U-AA-9	CREDIT SUISSE NEW YORK	D			1.E FE	11,650,000	100.0160	11,651,812	11,650,000	11,650,000	0	0	0	0	0.500	2.050	FMAN	9,385	58,429	01/30/2020	02/04/2022
25156P-BC-6	DEUTSCHE TELEKOM	D	1		2.A FE	19,720,150	121.2510	24,250,192	20,000,000	19,749,035	0	9,655	0	0	4.750	4.861	JD	26,389	950,000	01/04/2019	06/21/2038
26151A-AA-7	DRAX FINCO PLC	D	1		3.A FE	3,045,000	103.1860	3,095,574	3,000,000	3,016,091	0	(11,473)	0	0	6.625	6.338	MN	33,125	198,750	05/02/2019	11/01/2025
268317-AU-8	ELECTRICITE DE FRANCE	D	1		1.G FE	4,250,216	113.1050	4,382,805	3,875,000	4,157,057	0	(38,575)	0	0	4.500	3.271	MS	48,438	174,375	07/09/2019	09/21/2028
29082H-AB-8	EMBRAER NETHERLANDS FINA	D			3.B FE	3,094,425	104.2380	3,158,421	3,030,000	3,084,353	0	(9,204)	0	0	5.400	4.995	FA	68,175	163,620	11/19/2020	02/01/2027
29268B-AC-5	ENEL FINANCE	D	1		2.A FE	10,651,055	142.3580	14,947,592	10,500,000	10,610,739	0	(4,038)	0	0	6.800	6.688	MS	210,233	714,000	10/16/2007	09/15/2037
29287T-AA-7	ENGIE ENERGIA CHILE SA	D	1		2.B FE	4,964,800	101.1110	5,055,554	5,000,000	4,970,572	0	3,096	0	0	3.400	3.484	JJ	72,250	170,000	01/23/2020	01/28/2030
29646A-AC-0	ESKOM HOLDINGS LIMITED	D			3.C FE	8,917,500	107.8420	8,627,327	8,000,000	8,814,145	0	(99,817)	0	0	6.350	4.548	FA	198,967	412,750	02/08/2021	08/10/2028
29646A-AD-8	ESKOM HOLDINGS LIMITED	D			5.B FE	352,400	107.7310														

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404280-BB-4	HSBC HOLDINGS PLC-SPONS	D			1.G FE	2,094,920	108.0200	2,160,398	2,000,000	2,051,362	0	(10,697)	0	0	3.900	3.268	MN	7,800	78,000	09/13/2017	05/25/2026
404280-BK-4	HSBC HOLDINGS PLC-SPONS	D	2		1.G FE	4,159,280	108.1010	4,324,048	4,000,000	4,095,963	0	(16,564)	0	0	4.041	3.531	MS	48,492	161,640	12/19/2017	03/13/2028
404280-CC-1	HSBC HOLDINGS PLC-SPONS	D	2		1.G FE	4,700,000	108.7210	5,109,896	4,700,000	4,700,000	0	0	0	0	3.973	3.973	MN	20,229	186,731	05/15/2019	05/22/2030
41754W-AS-0	HARVEST OPERATIONS CORP	D	2		1.C FE	3,996,760	104.2450	4,169,783	4,000,000	3,998,956	0	619	0	0	4.200	4.217	JD	14,000	168,000	04/24/2018	06/01/2023
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD	D			1.F FE	27,114,944	100.0910	25,021,634	24,999,000	25,009,442	0	(323,385)	0	0	4.625	3.299	JJ	539,562	1,156,204	04/23/2015	01/13/2022
44841S-AC-3	HUTCHISON WHAMPOA INTL	D			1.F FE	6,953,180	148.5920	8,915,546	6,000,000	6,612,427	0	(33,960)	0	0	7.450	6.222	MN	45,942	447,000	04/12/2007	11/24/2033
45262B-AB-9	IMPERIAL BRANDS FIN PLC	D	1		2.B FE	993,520	105.0040	1,050,044	1,000,000	995,470	0	893	0	0	3.500	3.608	JJ	15,069	35,000	10/11/2019	07/26/2026
453140-AB-1	IMPERIAL TOBACCO FINANCE	D	1		2.B FE	7,935,244	101.9760	8,071,427	7,915,000	7,915,627	0	(4,204)	0	0	3.500	3.453	FA	107,732	277,025	06/10/2016	02/11/2023
45326Y-AB-6	INCITEC PIVOT PP	D	1		2.B	2,000,000	110.1270	2,202,537	2,000,000	2,000,000	0	0	0	0	4.130	4.130	AO	13,996	82,600	10/24/2019	10/30/2030
462629-A*-7	IPSEN SA PP	C	1		3.A	15,000,000	101.9650	15,294,741	15,000,000	15,000,000	0	0	0	0	3.630	3.630	JJ	238,975	544,500	07/08/2019	07/23/2026
46590X-AA-4	JBS USA FOOD FINANCE	C	1		2.C FE	9,782,170	110.1440	10,428,401	9,468,000	9,717,066	0	(26,952)	0	0	6.500	6.044	AO	129,922	627,255	06/15/2020	04/15/2029
46590X-AB-2	JBS USA FOOD FINANCE	D	1		2.C FE	2,448,000	108.7730	2,610,552	2,400,000	2,441,831	0	(4,098)	0	0	5.500	5.231	JJ	60,867	135,000	06/15/2020	01/15/2030
46592Q-AB-5	JBS FINANCE LUXEMBOURG	D	1		2.C FE	641,502	99.4400	644,372	648,000	641,616	0	114	0	0	2.500	2.711	JJ	1,710	0	11/29/2021	01/15/2027
46653K-AA-6	JAB HOLDINGS BV	D	1		2.B FE	9,968,800	97.9170	9,791,665	10,000,000	9,971,817	0	2,824	0	0	2.200	2.235	MN	23,222	220,000	11/18/2020	11/23/2030
47032F-AB-5	JAMES HARDIE INTL FIN	D	1		3.A FE	1,118,360	104.1580	1,216,565	1,168,000	1,131,505	0	4,947	0	0	5.000	5.617	JJ	26,929	58,400	03/20/2019	01/15/2028
472141-AA-8	JBSSBZ	D	1		2.C FE	4,661,000	107.9820	4,751,208	4,400,000	4,617,288	0	(28,886)	0	0	6.750	5.779	FA	112,200	302,500	06/15/2020	02/15/2028
47216F-AA-5	JAZZ SECURITIES DAC	D	1		3.B FE	10,183,460	103.5150	10,352,578	10,001,000	10,162,585	0	(20,875)	0	0	4.375	4.095	JJ	294,127	0	04/23/2021	01/15/2029
48667Q-AP-0	KAZMINAYGAS NATIONAL	D			2.C FE	347,217	122.8490	356,262	290,000	346,934	0	(283)	0	0	5.750	4.449	AO	3,335	8,338	10/08/2021	04/19/2047
494386-AB-1	KIMBERLY-CLARK DE MEXICO	D	1		2.A FE	10,437,006	104.5380	10,652,377	10,190,000	10,285,792	0	(40,161)	0	0	3.800	3.364	AO	89,276	387,220	01/24/2018	04/08/2024
500631-AH-9	KOREA ELECTRIC & POWER	D			1.C FE	4,274,780	123.5320	4,941,265	4,000,000	4,103,146	0	(16,736)	0	0	7.000	6.396	FA	116,667	280,000	05/05/2006	02/01/2027
50201D-AA-1	LIKAI	D	1		4.A FE	7,141,375	105.8400	7,280,764	6,879,000	7,037,978	0	(51,616)	0	0	6.750	6.130	AO	98,026	464,333	01/06/2020	10/15/2027
539439-AQ-2	LLOYDS BANKING GROUP PLC	D	2		1.F FE	17,000,000	106.8960	18,172,328	17,000,000	17,000,000	0	0	0	0	3.574	3.574	MN	91,137	607,580	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC	D			1.F FE	1,992,940	112.4450	2,248,891	2,000,000	1,995,132	0	.650	0	0	4.375	4.419	MS	24,063	87,500	03/15/2018	03/22/2028
53944V-AS-8	LLOYDS BANK PLC	D			1.E FE	9,967,700	101.0440	10,104,441	10,000,000	9,993,023	0	10,861	0	0	2.250	2.362	FA	85,625	225,000	08/07/2019	08/14/2022
53944Y-AH-6	LLOYDS BANKING GROUP PLC	D			1.F FE	10,129,450	105.5590	10,555,883	10,000,000	10,062,103	0	(26,870)	0	0	3.900	3.602	MS	118,083	390,000	05/30/2019	03/12/2024
55292W-AA-8	MC BRAZIL DINSTRM	D	1		3.C FE	348,941	99.7470	345,124	346,000	348,916	0	(.25)	0	0	7.250	7.113	JD	70	0	10/08/2021	06/30/2031
591555-AE-7	METINVEST BV	D	1		4.A FE	5,973,125	104.2100	5,679,425	5,450,000	5,876,114	0	(89,629)	0	0	8.500	6.366	AO	87,503	463,250	12/02/2020	04/23/2026
591555-AF-4	METINVEST BV	D			4.A FE	542,452	99.1600	545,378	550,000	543,649	0	.568	0	0	7.750	7.950	MN	5,210	42,625	10/02/2019	10/17/2029
59284M-AB-0	MEXICO CITY AIRPORT TRUST	D	1		2.C FE	9,825,000	100.0100	10,001,042	10,000,000	9,838,814	0	2,892	0	0	5.500	5.620	AO	93,194	550,000	10/27/2016	10/31/2046
59284M-AD-6	MEXICO CITY AIRPORT TRUST	D	1		2.C FE	1,987,960	100.1080	2,002,152	2,000,000	1,988,491	0	.199	0	0	5.500	5.542	JJ	46,139	110,000	09/13/2017	07/31/2047
603051-AA-1	MINERAL RESOURCES LTD	D	1		3.C FE	7,770,700	107.4480	7,951,187	7,400,000	7,654,175	0	(66,517)	0	0	8.125	7.211	MN	100,208	601,250	06/12/2020	05/01/2027
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR	D			1.G FE	2,544,975	100.3570	2,508,928	2,500,000	2,509,889	0	(35,086)	0	0	2.998	0.203	FA	26,857	37,475	06/30/2021	02/22/2022
606822-BG-8	MITSUBISHI UFJ FINL-SPON ADR	D			1.G FE	22,089,928	100.5000	21,751,227	21,643,000	21,762,451	0	(327,477)	0	0	3.218	0.204	MS	220,549	348,236	06/30/2021	03/07/2022
61238Q-AA-6	BASELL FINANCE CO BV	D			2.B FE	2,564,810	127.9100	2,558,206	2,000,000	2,267,843	0	(43,885)	0	0	8.100	5.133	MS	47,700	162,000	12/18/2013	03/15/2027
62878U-2E-1	NBN CO LTD	D	1		1.E FE	9,969,700	98.6630	9,866,284	10,000,000	9,970,109	0	.409	0	0	2.500	2.534	JJ	57,639	0	09/28/2021	01/08/2032
62947Q-AV-0	NXP BV	D	1		2.B FE	7,000,000	104.7120	7,329,868	7,000,000	7,000,000	0	0	0	0	4.625	4.625	JD	26,979	323,750	05/18/2016	06/01/2023
656531-AJ-9	STATOIL ASA	D	1		1.D FE	2,278,760	131.0810	2,621,616	2,000,000	2,129,588	0	(14,419)	0	0	7.150	6.007	JJ	65,939	143,000	09/15/2006	01/15/2029
67052N-AA-3	NUFARM AUSTRALIA/AMERICA	D	1		4.A FE	6,707,269	102.1540	7,252,907	7,100,000	6,830,799	0	51,736	0	0	5.750	6.772	AO	69,176	408,250	08/21/2019	04/30/2026
67091T-AE-5	OFFICE CHERIFIEN DES PHO	D	2		3.A FE	512,500	94.6010	473,006	500,000	512,478	0	(.22)	0	0	5.125	4.962	JD	569	12,813	09/16/2021	06/23/2051
706451-BG-5	PEMEX FINANCE LTD	D	1		3.C FE	615,550	96.1440	624,939	650,000	616,890											

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
75735G-AA-6	REDE D'OR FINANCE SARL	D	1		3.B FE	400,000	.97.3870	389,549	400,000	400,000	.0	.0	.0	.0	4.500	4.500	JJ	.0	18,000		01/14/2020	01/22/2030
780097-BA-8	ROYAL BANK OF SCOTLAND	D			2.A FE	13,974,660	111.4980	15,609,660	14,000,000	13,986,717	.0	2,539	.0	.0	4.800	4.823	AO	160,533	672,000		03/30/2016	04/05/2026
780153-AU-6	ROYAL CARIBBEAN CRUISES	D	1		4.B FE	656,500	101.3420	658,726	650,000	650,939	.0	(1,072)	.0	.0	5.250	5.071	MN	4,360	34,125		02/22/2016	11/15/2022
803014-AA-7	SANTOS FINANCE LTD	D			2.C FE	20,000,000	101.9150	20,382,907	20,000,000	20,000,000	.0	.0	.0	.0	3.649	3.649	AO	125,688	364,900		04/22/2021	04/29/2031
81254U-AK-2	SEASPAR CORP	D	1		3.B FE	422,560	100.5580	422,342	420,000	422,345	.0	(215)	.0	.0	5.500	5.405	FA	10,716	.0		07/09/2021	08/01/2029
81725W-AG-8	SENSATA TECHNOLOGIES BV	D			3.C FE	7,000,000	105.3970	7,377,796	7,000,000	7,000,000	.0	.0	.0	.0	4.875	4.875	AO	72,042	341,250		04/10/2013	10/15/2023
82481L-AC-3	SHIRE ACQ INV IRELAND DA	D	1		2.B FE	4,999,350	102.8250	5,141,227	5,000,000	4,999,700	.0	96	.0	.0	2.875	2.877	MS	39,132	143,750		09/19/2016	09/23/2023
82481L-AD-1	SHIRE ACQ INV IRELAND DA	D	1		2.B FE	4,994,050	106.1050	5,305,267	5,000,000	4,996,792	.0	588	.0	.0	3.200	3.214	MS	43,556	160,000		09/19/2016	09/23/2026
826200-AD-9	SIEMENS FINANCING	D	1		1.E FE	5,036,230	119.2180	5,960,883	5,000,000	5,012,252	.0	(2,315)	.0	.0	6.125	6.061	FA	113,993	306,250		10/24/2006	08/17/2026
82620K-AL-7	SIEMENS	D	1		1.E FE	4,674,200	102.9820	5,149,095	5,000,000	4,810,624	.0	36,009	.0	.0	2.350	3.209	AO	24,806	117,500		01/10/2018	10/15/2026
82620K-BF-9	SIEMENS	D	1		1.E FE	14,965,950	101.9120	15,286,867	15,000,000	14,966,609	.0	659	.0	.0	2.875	2.890	MS	131,771	215,625		03/02/2021	03/11/2041
82937J-AB-0	SINOPEC GRP OVERSEA 2012	D	1		1.E FE	28,638,145	101.0450	28,545,231	28,250,000	28,269,469	.0	(55,806)	.0	.0	3.900	3.697	MN	134,658	1,101,750		08/14/2014	05/17/2022
82937T-AA-0	SINOPEC	D	1		1.E FE	5,956,310	102.4290	6,657,875	6,500,000	6,413,790	.0	62,292	.0	.0	3.125	4.169	AO	37,804	203,125		06/03/2013	04/24/2023
856899-AB-5	STATE GRID OVERSEAS INV	D	1		1.E FE	8,792,540	102.8240	9,254,132	9,000,000	8,962,784	.0	25,532	.0	.0	3.125	3.430	MN	30,469	281,250		08/27/2014	05/22/2023
857006-AL-4	STATE GRID OVERSEAS INV	D	1		1.E FE	6,985,440	103.5400	7,247,783	7,000,000	6,995,566	.0	2,981	.0	.0	3.750	3.796	MN	43,021	262,500		04/24/2018	05/02/2023
86074Q-AQ-5	STILLWATER MINING CO	D	1		3.C FE	4,798,150	96.2470	4,812,326	5,000,000	4,798,945	.0	795	.0	.0	4.500	5.126	MN	28,125	.0		12/14/2021	11/16/2029
86964W-AF-9	SUZANO AUSTRIA GMBH	D	1		2.C FE	991,088	115.7390	1,157,395	1,000,000	992,903	.0	782	.0	.0	6.000	6.125	JJ	27,667	60,000		08/14/2019	01/15/2029
86964W-AK-8	SUZANO AUSTRIA GMBH	D	1		2.C FE	5,917,620	96.7510	5,805,060	6,000,000	5,920,920	.0	3,300	.0	.0	3.125	3.280	JJ	93,750	.0		06/28/2021	01/15/2032
87406Q-AW-6	TAKEDA PHARMACEUTICAL	D	1		2.B FE	22,910,758	117.4860	27,021,890	23,000,000	22,927,229	.0	8,481	.0	.0	5.000	5.054	MN	111,806	1,150,000		12/17/2019	11/26/2028
87656X-BH-7	TATE & LYLE PP	D	1		2.C	2,000,000	104.7550	2,095,096	2,000,000	2,000,000	.0	.0	.0	.0	3.410	3.410	MN	7,957	68,200		08/16/2019	11/19/2031
87656X-BB-9	TATE & LYLE PP	D	1		2.C	3,000,000	104.6700	3,140,089	3,000,000	3,000,000	.0	.0	.0	.0	3.310	3.310	MN	11,585	99,300		08/16/2019	11/19/2029
87927V-AF-5	TELECOM ITALIA CAPITAL	D	1		3.B FE	2,962,155	107.7270	3,231,806	3,000,000	2,976,090	.0	1,290	.0	.0	6.375	6.471	MN	24,438	191,250		09/30/2004	11/15/2033
87938W-AW-3	TELEFONICA EMISIONES	D	1		2.C FE	7,000,000	120.1740	8,412,167	7,000,000	7,000,000	.0	.0	.0	.0	4.895	4.895	MS	109,458	342,650		02/27/2018	03/06/2048
87969N-AD-7	TELSTRA CORP LTD	D	1		1.G FE	9,840,480	105.0160	10,501,558	10,000,000	9,938,770	.0	17,283	.0	.0	3.125	3.323	AO	72,917	312,500		10/08/2015	04/07/2025
88165F-AG-7	TEVA PHARMACEUT FIN BV	D	1		3.C FE	22,595,268	100.0730	23,575,249	23,558,000	23,433,432	.0	124,684	.0	.0	2.950	3.512	JD	25,096	694,961		06/30/2014	12/18/2022
88167A-AE-1	TEVA PHARMACEUTICALS NE	D	1		3.C FE	440,934	94.5950	458,785	485,000	448,750	.0	6,615	.0	.0	3.150	4.933	AO	3,819	15,278		10/21/2020	10/01/2026
89378T-AC-7	TRANSNET SOC LTD	D			3.C FE	2,592,000	99.4960	2,686,397	2,700,000	2,690,863	.0	15,359	.0	.0	4.000	4.604	JJ	46,500	108,000		07/28/2014	07/26/2022
89400P-AE-3	TRANSURBAN FINANCE CO	D	1		2.A FE	9,912,300	108.7110	10,871,051	10,000,000	9,959,929	.0	8,738	.0	.0	4.125	4.232	FA	170,729	412,500		10/27/2015	02/02/2026
89680Y-AC-9	TRITON CONTAINER	D	1		2.C FE	6,693,702	100.8660	6,758,046	6,700,000	6,693,977	.0	275	.0	.0	3.150	3.161	JD	9,380	110,215		05/26/2021	06/15/2031
89686Q-AA-4	TRIVIUM PACKAGING FIN	D	1		4.B FE	715,000	104.4210	746,607	715,000	715,000	.0	.0	.0	.0	5.500	5.500	FA	14,856	39,325		07/19/2019	08/15/2026
899415-AE-3	TULLOW OIL PLC	D	1		5.B FE	1,428,000	82.1730	1,173,429	1,428,000	1,428,000	.0	.0	.0	.0	7.000	7.000	MS	33,320	99,960		03/16/2018	03/01/2025
902133-AG-2	TYCO ELECTRONICS GROUP S	D	1		1.G FE	8,221,594	151.6730	8,454,271	5,574,000	7,998,201	.0	(113,638)	.0	.0	7.125	3.507	AO	99,287	397,148		12/30/2019	10/01/2037
902133-AT-4	TYCO ELECTRONICS GROUP S	D	1		1.G FE	4,987,850	107.6130	5,380,652	5,000,000	4,994,346	.0	1,212	.0	.0	3.700	3.729	FA	69,889	185,000		01/25/2016	02/15/2026
90320B-AA-7	UPC BROADBAND FINCO BV	D	1		3.C FE	15,226,844	102.5000	15,349,375	14,975,000	15,215,626	.0	(11,218)	.0	.0	4.875	4.662	JJ	336,626	.0		08/04/2021	07/15/2031
90351D-AB-3	UBS GROUP FUNDING	D	1		1.G FE	2,117,374	108.2590	2,165,187	2,000,000	2,058,943	.0	(14,643)	.0	.0	4.125	3.278	MS	22,229	82,500		10/20/2017	09/24/2025
90351D-AF-4	UBS GROUP FUNDING	D	1		1.G FE	3,991,160	109.1920	4,367,682	4,000,000	3,995,587	.0	879	.0	.0	4.125	4.152	AO	34,833	165,000		03/29/2016	04/15/2026
903742-AA-2	ULKER BISKUVI SANAYI AS	D			4.A FE	6,817,675	94.1970	6,038,037	6,410,000	6,735,187	.0	(74,586)	.0	.0	6.950	5.461	AO	75,487	445,495		11/24/2020	10/30/2025
92857W-BD-1	VODAFONE GROUP PLC	D	1		2.B FE	2,970,585	116.4440	4,075,548	3,500,000	3,047,145	.0	11,260	.0	.0	4.375	5.409	FA	56,146	153,125		11/15/2013	02/19/2043
92857W-BL-3	VODAFONE GROUP PLC	D	1		2.B FE	4,905,200	124.3880	6,219,388	5,000,000	4,915,716	.0	3,195	.0	.0	5.000	5.153	MN	21,528	250,00			

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PP	C	1		1.G	11,738,100	108.7820	10,878,154	10,000,000	10,444,768	.0	(215,609)	.0	.0	6.050	3.671	JD	26,889	605,000	05/07/2015	12/15/2023
G7334#-AB-9	RRPF ENG LEASING PP	D	1		2.C FE	8,000,000	99.1480	7,931,828	8,000,000	8,000,000	.0	.0	.0	.0	4.130	4.131	FA	128,489	330,400	06/05/2018	06/13/2030
G7334#-AL-7	RRPF ENG LEASING PP	D	1		2.C FE	4,000,000	103.2300	4,129,212	4,000,000	4,000,000	.0	.0	.0	.0	4.350	4.351	FA	67,667	174,000	02/07/2019	06/13/2026
G8781#-AC-3	THAMES WATER PP	D	1		2.A	8,000,000	105.7070	8,456,590	8,000,000	8,000,000	.0	.0	.0	.0	3.570	3.570	MS	78,540	285,600	02/26/2018	03/22/2025
G9284#-BD-8	VITOL FINANCE PP	D	1		2.B	4,000,000	104.1980	4,167,907	4,000,000	4,000,000	.0	.0	.0	.0	4.400	4.400	JD	1,956	176,000	06/19/2013	06/27/2023
K2162#-AA-4	DANISH CROWN PP	D	1		2.C	3,000,000	101.5770	3,047,322	3,000,000	3,000,000	.0	.0	.0	.0	4.940	4.940	JD	7,410	148,200	06/01/2012	06/19/2022
N4281#-BS-3	KONINKLIJKE VOPAK NV PP	D	1		2.B	3,000,000	103.6450	3,109,343	3,000,000	3,000,000	.0	.0	.0	.0	3.740	3.740	JD	3,740	112,200	11/07/2012	06/19/2023
N4445#-AR-7	IMTECH CAPITAL PP	D	1		6.*	.0	9.0000	38,407	426,750	.0	.0	.0	.0	.0	7.250	0.000	JD	.0	.0	06/18/2014	07/15/2022
N4445#-AV-8	IMTECH CAPITAL PP	D	1		6.*	.0	9.0000	5,840	64,891	.0	.0	.0	.0	.0	7.250	0.000	JD	.0	.0	06/18/2014	07/15/2022
N7338#-AC-5	RED ELECTRICA PP	C	1		1.G	2,293,980	112.6040	2,252,087	2,000,000	2,119,467	.0	(28,857)	.0	.0	5.310	3.612	AO	21,240	106,200	04/17/2015	10/19/2025
N7660#-AM-9	SHV NEDERLAND BV PP	D	1		2.A	4,000,000	100.8020	4,032,081	4,000,000	4,000,000	.0	.0	.0	.0	4.420	4.420	MS	45,673	176,800	03/23/2012	03/28/2022
P4001#-AA-2	ENVASES PP	D	1		2.C PL	10,000,000	100.8470	10,084,675	10,000,000	10,000,000	.0	.0	.0	.0	3.150	3.150	FA	124,250	167,455	02/02/2021	02/09/2028
P4001#-AB-0	ENVASES PRIVATE PLACEMENT	D	1		2.C PL	5,000,000	100.9190	5,045,950	5,000,000	5,000,000	.0	.0	.0	.0	3.200	3.200	JJ	73,778	.0	07/02/2021	07/15/2028
P4400#-AA-7	chacao PRIVATE PLACEMENT	D	1		2.B PL	25,000,000	100.0000	25,000,000	25,000,000	25,000,000	.0	.0	.0	.0	3.790	3.790	JD	2,632	300,042	09/29/2021	12/31/2033
Q0697#-AA-4	AUSGRID FIN PTY PP	D	1		2.A FE	5,000,000	104.5220	5,226,125	5,000,000	5,000,000	.0	.0	.0	.0	3.500	3.500	AO	43,750	175,000	08/28/2017	10/01/2027
Q1842#-AC-2	ARC INFRASTRUCTURE PTY LTD PP	C	1		2.B	2,000,000	102.4710	2,049,429	2,000,000	2,000,000	.0	.0	.0	.0	4.230	4.230	MS	22,090	84,600	03/22/2013	03/27/2023
Q3300#-AC-7	DULUXGROUP PP	C	1		2.C	6,000,000	109.8140	6,588,835	6,000,000	6,000,000	.0	.0	.0	.0	4.230	4.230	MS	72,615	253,800	08/18/2014	09/18/2026
Q3946#-AE-3	FOXTEL PTY LTD PP	D	1		2.C PL	3,000,000	101.4500	3,043,499	3,000,000	3,000,000	.0	.0	.0	.0	4.270	4.270	JJ	55,510	128,100	07/17/2012	07/25/2022
Q3971#-AJ-8	GPT RE LTD PP	D	1		1.F	19,000,000	111.1100	21,110,812	19,000,000	19,000,000	.0	.0	.0	.0	3.790	3.790	JJ	312,043	720,100	05/28/2019	07/25/2030
Q3974#-AA-6	GIP CAPRICORN PRIVATE PLACEMENT	D	1		2.B PL	20,000,000	101.9870	20,397,400	20,000,000	20,000,000	.0	.0	.0	.0	3.110	3.122	MJSD	1,728	274,717	07/19/2021	12/31/2034
Q5664#-AB-0	PORT OF MELBOURN PP	D	1		2.B FE	7,000,000	113.3370	7,933,602	7,000,000	7,000,000	.0	.0	.0	.0	4.270	4.270	AO	74,725	298,900	08/27/2018	10/01/2030
Q7450#-AA-8	PERTH AIRPORT PP	D	1		2.B FE	1,000,000	101.8320	1,018,321	1,000,000	1,000,000	.0	.0	.0	.0	4.470	4.470	JJ	19,246	44,700	07/12/2012	07/26/2022
Q8773#-AN-8	STOCKLAND TR MGT PP	D	1		1.G FE	10,000,000	108.7110	10,871,144	10,000,000	10,000,000	.0	.0	.0	.0	3.630	3.630	JJ	166,375	363,050	01/12/2018	01/16/2028
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer																					
Obligations						7,297,984,646	XXX	7,896,921,782	7,211,390,211	7,288,881,698	0	(4,812,096)	1,908,054	0	XXX	XXX	XXX	72,750,741	272,714,794	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4		4		1.A FM	217,650	100.0000	252,348	252,348	222,360	.0	(1,431)	.0	.0	5.500	9.996	MON	1,157	13,879	09/30/2008	05/25/2033
00079C-AE-9	ABFS 2001-2 A4		4		1.A FM	39,554	89.1330	44,027	49,395	4,272	.0	1,345	.0	.0	6.990	3,846.918	MON	288	3,700	01/22/2003	12/25/2031
00253C-HH-3	AMT 2001-4 A4		4		1.A FM	85,663	100.0000	85,698	85,698	85,698	.0	.0	.0	.0	6.530	6.241	MON	466	5,596	11/30/2001	04/25/2031
00764M-GG-6	AMCAR 2005-4 M1		4		1.A FM	75,386	99.9100	75,549	75,617	75,536	.0	74	.0	.0	0.777	1.093	MON	11	589	10/29/2020	10/25/2035
00842B-AC-1	ABMT 2015-5 A3		4		1.A	3,036,241	101.5540	3,096,814	3,049,418	3,037,164	.0	399	.0	.0	3.500	3.709	MON	8,894	106,730	05/24/2018	07/25/2045
00842V-AJ-2	ABMT 2016-3 A9		4		1.A	1,184,522	101.8330	1,188,403	1,167,017	1,170,572	.0	(3,163)	.0	.0	3.500	3.005	MON	3,404	40,846	08/08/2016	08/25/2046
00842V-AT-0	ABMT 2016-3 B2		4		1.A	5,080,027	101.4500	4,979,426	4,908,239	5,005,169	.0	(53,396)	.0	.0	3.802	2.510	MON	15,553	186,876	07/29/2020	08/25/2046
02148J-AD-9	CIWALT 2006-39CB 1A4		4		1.D FM	638,955	98.6390	744,868	755,142	597,256	.0	(19,348)	.0	.0	6.000	12.595	MON	3,776	45,111	12/14/2006	01/25/2037
02151F-AF-6	CIWALT 2007-21CB 1A6		4		1.D FM	691,598	95.0690	723,621	761,152	605,114	.0	(25,756)	.0	.0	6.000	10.259	MON	3,806	45,384	07/17/2007	09/25/2037
02660T-ER-0	AHM 2005-2 5A1		4		1.D FM	225,956	96.1040	217,799	226,629	213,579	.0	(2,804)	.0	.0	5.064	4.711	MON	956	7,378	09/06/2005	09/25/2035
059469-AF-3	BOAA 2006-7 A6		4		1.D FM	592,874	37.0690	478,802	1,291,664	516,768	.0	(59,699)	.0	.0	5.859	4.943	MON	6,307	24,699	12/14/2006	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1		4		1.A FM	110,855	104.1620	115,849	111,220	110,833	.0	8	.0	.0	5.500	5.555	MON	510	6,078	08/30/2005	09/25/2035
05946X-GP-2	BAFC 2004-3 1A1		4		1.A FM	325,330	100.0000	344,606	344,606	337,076	.0	6,775	.0	.0	5.500	6.600	MON	1,579	18,953	12/17/2007	10/25/2034
05946X-U9-2	BAFC 2005-7 4A3		4		1.A FM	922,241	109.1930	1,028,477	941,888	932,370	.0	1,649	.0	.0	5.750	6.054	MON	4,513	54,152	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1		4		1.A FM	70,551	107.2560	79,522	74,143	72,723	.0	471	.0	.0	5.500	6.318	MON	340	4,055	09/20/2007	08/25/2035
05949C-PJ-9	BOAMS 2005-L 2A3		4		2.B FM	767,749	89.7060	728,421	812,013	787,034	.0	(11,711)	.0	.0	2.650	1.935	MON	1,793	22,393	12/13/2005	01/25/2036
05950P-AJ-2	BAFC 2006-H 3A2		4		1.D FM	1,190,415	100.0000	1,403,565	1,403,565	1,300,438	.0	312	.0	.0	2.870	6.449	MON	3,357	42,121	09/08/2006	09/20/2046
059515-BF-2	BAFC 2007-3 XA2		4		1.D FM	706,781	101.3890	855,935	844,209	736,495	.0	(2,197)	.0	.0	5.500	8.755	MON	3,869	46,435	07/03/2007	09/25/2034
05951F-AQ-9	BAFC 2007-1 TA5		4		2.B FM	1,116,003	98.7850	1,207,530	1,222,381	1,230,794	.0	.0	.0	.0	6.090	4.173	MON	6,203	63,564	02/15/2007	01/25/2037
06060T-AK-7	BAHM 1998-2 B1		4		6. FE	1,667,518	31.1330	622,658	.0	622,658	(40,527)	(161,981)	.0	.0	7.260	(0.468)	MON	8,470	218,571	07/24/2015	12/10/2025
07384M-TM-4	BSARM 2003-1 5A1		4		1.A FM	56,448	100.0000	56,519	56,519	56,519	.0	.0	.0	.0	2.122	2.129	MON	100	1,256	03/12/2015	04/25/2033
10638C-AA-0	BABS 2021-RM1 A		4		1.A FE	8,406,973	95.3400	8,406,495	8,817,399	8,459,491	.0	52,517	.0	.0	1.400	3.011	MON	2,057	90,834	06/25/2021	10/25/2063
1248ME-AG-4	CBASS 2007-CB4 A2D		4		1.D FM	180,518	101.2110	222,811	220,144	199,637	.0	10,402	.0	.0	3.785	10.092	MON	694	8,172	08/16/2011	04/25/2037
1248MG-AX-2	CBASS 2007-CB1 AF1B		4		1.D FM	64,244	39.9900	41,315	103,313	36,183	.0	(1,927)	.0	.0	3.236	9.236	MON	279	1,468	10/11/2007	01/25/2037
12529L-AA-7	CFMT 2020-AB1 A		4		1.A FE	14,990,210	100.2200	15,023,267	14,990,288	14,988,641	.0	711	.0	.0	1.943	1.954	MON	4,854	291,261	09/18/2020	09/25/2050
12529L-AA-8	CFMT 2020-HB4 A		4		1.A FE	139,198	99.9400	139,114	139,198	139,181	.0	(17)	.0	.0	0.946	0.970	MON	22	1,343	12/11/2020	12/26/2030
12543P-AQ-6	CIHL 2006-21 A15		4		6. FM	7,686	42.1900	12,166	28,837	4,088	.0	1,031	.0	.0	6.000	354.825	MON	144	670	02/13/2008	02/25/2

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12628K-AF-9	CSAB 2006-3 A3A			4	1.D FM	4,002,875	22.3810	2,090,019	9,338,512	2,098,776	0	(426,260)	0	0	5.950	9.759	MON	46,303	102,472	10/20/2006	11/25/2036
12628L-AJ-9	CSAB 2006-4 A6A			4	1.D FM	1,932,251	30.1590	1,365,181	4,526,637	1,274,606	0	(215,747)	0	0	5.684	7.122	MON	21,440	128,141	11/15/2006	12/25/2036
12646U-AF-5	CSMC 2013-1VR1 B4			4	1.A	1,240,448	101.0820	1,239,966	1,226,696	1,229,061	0	(11,351)	0	0	3.454	2.596	MON	3,530	42,253	01/07/2020	03/25/2043
12646W-AS-3	CSMC 2013-1VR2 B2			4	1.A	1,400,241	101.1440	1,469,115	1,452,497	1,440,227	0	6,668	0	0	3.391	4.177	MON	4,105	49,359	03/29/2016	04/25/2043
12647G-CP-1	CSMC 2013-1VR4 B3			4	1.A	2,078,794	101.2150	2,201,757	2,175,324	2,140,393	0	20,654	0	0	3.464	5.304	MON	6,280	75,183	03/31/2020	07/25/2043
12647M-DU-6	CSMC 2013-6 B3			4	1.A	2,349,028	101.1180	2,421,061	2,394,295	2,377,945	0	7,528	0	0	3.298	3.986	MON	6,580	79,150	08/21/2018	08/25/2043
12647P-AF-5	CSMC 2013-7 A5			4	1.A	668,375	101.7530	681,638	669,892	668,187	0	(161)	0	0	3.000	3.068	MON	1,675	20,097	01/26/2015	08/25/2043
12649D-AP-8	CSMC 2014-WIN2 B1			4	1.A	1,646,770	101.0990	1,610,993	1,593,488	1,597,059	0	(9,471)	0	0	3.886	3.327	MON	5,160	62,205	05/10/2016	10/25/2044
12649G-AQ-9	CSMC 2014-OAK1 B3			4	1.A	1,289,530	102.1140	1,272,073	1,245,734	1,259,479	0	(14,791)	0	0	3.660	2.199	MON	3,800	45,956	06/14/2019	11/25/2044
12649G-AR-7	CSMC 2014-OAK1 B4			4	1.A	1,351,080	101.6870	1,339,549	1,317,323	1,317,323	0	(13,939)	0	0	3.660	2.336	MON	4,018	48,597	11/08/2019	11/25/2044
12649K-AL-1	CSMC 2015-WIN1 A7			4	1.A	614,087	101.1680	620,629	613,464	612,824	0	(434)	0	0	3.000	2.914	MON	1,534	18,382	01/13/2015	12/25/2044
12649K-AX-5	CSMC 2015-WIN1 B4			4	1.A	3,288,074	102.4690	3,444,617	3,361,609	3,329,297	0	14,023	0	0	3.829	4.507	MON	10,727	128,288	10/02/2018	12/25/2044
12653T-AA-9	CSMC 2018-J1 A1			4	1.A	8,298,520	101.4120	8,616,335	8,496,325	8,404,627	0	56,345	0	0	3.500	4.349	MON	24,781	297,371	07/11/2018	02/25/2048
12667F-3U-7	CWALT 2005-J1 1A8			4	1.D FM	528,148	103.7360	577,713	556,907	547,440	0	4,412	0	0	5.500	6.325	MON	2,552	30,630	06/27/2007	02/25/2035
12667F-5E-1	CWALT 2005-6CB 1A3			4	1.D FM	497,918	94.0960	530,902	564,213	479,304	0	(11,798)	0	0	5.250	7.381	MON	2,468	29,620	03/23/2012	04/25/2035
12667F-EG-6	CWALT 2004-J2 3A3			4	1.A FM	327,038	100.0000	333,181	333,181	330,812	0	45	0	0	5.500	5.759	MON	1,527	18,325	12/14/2006	04/25/2034
12667F-JL-0	CWALT 2004-12CB 1A1			4	1.A FM	12,333	100.0000	12,241	12,241	12,241	0	0	0	0	5.000	4.926	MON	51	661	08/13/2010	10/25/2049
12667G-7H-0	CWALT 2005-46CB A14			4	1.D FM	1,251,339	87.7680	1,176,581	1,340,554	1,098,574	0	(54,248)	0	0	5.500	6.267	MON	6,144	73,530	12/20/2006	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8			4	1.D FM	1,501,933	98.3140	1,537,627	1,563,996	1,453,703	0	(30,918)	0	0	5.500	5.660	MON	7,168	85,989	10/13/2006	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8			4	4.B FM	1,846,680	95.4220	1,762,140	1,846,680	1,846,680	0	0	0	0	5.500	9.266	MON	8,464	101,567	10/17/2007	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			4	1.D FM	787,359	90.4100	786,955	870,428	705,257	0	(25,907)	0	0	5.500	8.666	MON	3,989	47,725	04/12/2006	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	1.D FM	821,976	80.1270	755,511	942,896	724,446	0	(40,679)	0	0	5.750	6.736	MON	4,518	58,260	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			4	2.B FM	663,936	70.4090	555,933	789,576	550,347	0	(63,898)	0	0	5.500	6.479	MON	3,619	43,398	11/15/2006	10/25/2035
12668A-IH-5	CWALT 2005-49CB A3			4	2.B FM	1,638,009	83.2950	1,475,007	1,770,820	1,459,532	0	(82,086)	0	0	5.500	4.832	MON	8,116	97,395	01/30/2008	11/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4			4	1.D FM	1,186,260	87.6310	1,110,020	1,266,694	1,064,073	0	(56,410)	0	0	5.500	6.923	MON	5,806	69,369	09/07/2005	11/25/2035
12668B-VF-4	CWALT 2006-7CB 1A14			4	1.D FM	1,445,013	68.3580	1,216,339	1,779,360	1,003,751	0	(92,564)	0	0	6.000	9.710	MON	8,897	106,720	04/07/2006	05/25/2036
12668W-AU-1	CIWL 2007-4 ASW			4	1.A FM	2,598,705	104.7150	2,966,724	2,833,139	2,902,661	0	0	0	0	4.564	3.883	MON	10,775	128,821	03/20/2007	04/25/2047
126694-HK-7	CIWL 2005-25 A6			4	1.D FM	645,437	72.8730	548,275	752,369	491,534	0	(88,723)	0	0	5.500	7.593	MON	3,448	41,045	12/01/2021	11/25/2035
126694-JX-7	CIWL 2005-24 A7			4	1.D FM	289,479	76.1890	260,624	342,075	238,660	0	(31,660)	0	0	5.500	7.517	MON	1,568	18,724	10/28/2005	11/25/2035
126694-KZ-0	CIWL 2005-24 A33			4	1.D FM	176,437	76.1890	158,577	208,135	145,447	0	(19,303)	0	0	5.500	7.438	MON	954	11,392	12/07/2005	11/25/2035
12669F-RG-0	CIWL 2004-4 A5			4	1.A FM	381,663	100.0000	383,401	383,401	381,904	0	20	0	0	5.250	5.326	MON	1,677	20,129	10/06/2004	05/25/2034
12669F-UC-5	CIWL 2004-9 A7			4	1.A FM	675,379	108.4450	780,138	719,385	699,920	0	175	0	0	5.250	6.103	MON	3,147	37,768	06/07/2004	06/25/2034
12669G-IW-6	CIWL 2005-J2 3A14			4	1.D FM	1,252,484	91.9750	1,244,294	1,352,854	1,023,957	0	(73,190)	0	0	5.500	6.802	MON	6,201	66,594	10/19/2006	08/25/2035
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A			4	1.A FE	7,895,398	100.7800	7,958,887	7,897,288	7,889,624	0	23,443	0	0	2.800	2.847	MON	4,300	221,124	06/25/2019	06/25/2069
14727Q-AA-3	CFMT 2018-RM2 A			4	1.A FE	5,166,485	102.4200	5,316,325	5,190,710	5,150,312	0	13,565	0	0	4.000	4.072	MON	3,951	190,800	11/02/2018	10/25/2068
15132E-LC-0	CDMC 2005-1 A5			4	1.A FM	78,843	100.0000	78,892	78,892	78,507	0	105	0	0	5.105	5.620	MON	336	3,752	11/19/2009	02/18/2035
17310Q-AR-9	CMISJ 2006-6 B1			4	5.B FM	294,549	66.4790	397,509	597,948	406,786	202,112	27,547	0	0	6.000	18.183	MON	2,990	15,970	11/13/2007	11/25/2036
17310F-AT-2	CMISJ 2006-5 3A1			4	1.A FM	543,229	100.0000	534,543	534,543	547,708	0	8,369	0	0	5.500	4.367	MON	2,450	29,400	11/23/2016	09/25/2036
17312H-AE-9	CMISJ 2007-2 A5			4	1.A FM	5,463,287	100.0000	5,463,451	5,380,996	5,380,996	0	25,429	0	0	4.988	6.119	MON	22,708	269,694	06/20/2007	06/25/2037
17321L-AA-7	CMILT1 2013-J1 A1			4																	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
251513-AQ-0	DBALT 2006-AB4 A1A			4	3.B FM	9,800	94.4230	10,938	11,584	11,750	0	0	0	0	6.005	2.126	MON	58	647	09/14/2006	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4			4	1.A FM	686,137	103.8300	825,975	795,507	640,894	0	8,590	0	0	6.423	13.339	MON	4,258	42,684	06/14/2006	07/25/2036
294751-CQ-3	EQABS 2003-3 AF4			4	1.A FM	635,960	100.0000	635,961	631,892	631,892	0	(368)	0	0	4.995	5.170	MON	2,647	29,366	07/17/2003	12/25/2033
29977J-AA-4	EVER 2013-1 A1			4	1.A	1,150,812	99.7560	1,195,062	1,197,983	1,169,689	0	10,413	0	0	2.250	4.286	MON	2,246	26,955	06/14/2019	03/25/2043
29977K-AA-1	EVER 2013-2 A			4	1.A	2,055,968	101.8590	2,120,642	2,081,933	2,072,821	0	4,448	0	0	3.000	3.303	MON	5,205	62,458	11/20/2015	06/25/2043
29978C-AA-8	EVER 2018-1 A1			4	1.A	2,817,424	101.3430	2,887,737	2,849,481	2,834,278	0	4,571	0	0	3.500	3.876	MON	8,311	99,732	02/08/2018	02/25/2048
33766W-BM-5	FKMT 2014-1 B3			4	1.A	2,450,689	100.0000	2,357,140	2,357,140	2,402,898	0	(36,196)	0	0	3.894	1.233	MON	7,648	92,730	09/10/2020	11/25/2044
33850B-AX-5	FSMT 2017-1 B2			4	1.A	6,683,694	102.5470	6,887,578	6,716,489	6,672,451	0	(3,919)	0	0	3.663	3.667	MON	20,501	246,456	05/10/2019	03/25/2047
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7			4	3.B FM	9	100.0000	9	9	9	0	0	0	0	6.465	4.699	MON	0	1	10/24/2003	06/25/2028
36186L-AG-8	GMAC 2007-HE2 A6			4	2.B FM	815,310	108.9050	926,439	850,682	855,249	0	0	0	0	6.249	2.414	MON	4,430	57,413	06/27/2007	12/25/2037
3622MM-AH-6	GSR 2007-3F 2A7			4	3.B FM	298,770	127.3360	399,349	313,618	315,532	0	342	0	0	5.750	4.748	MON	1,503	18,020	07/06/2007	05/25/2037
3622MM-BH-5	GSR 2007-3F 1A4			4	3.B FM	390,042	98.0690	467,904	477,116	461,369	0	3,856	0	0	5.000	6.370	MON	1,988	23,856	07/08/2008	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13			4	2.B FM	386,316	103.1970	410,024	397,321	373,874	0	(4,036)	0	0	5.750	5.793	MON	1,904	23,567	12/04/2006	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6			4	1.A FM	69,820	105.3190	77,251	73,350	72,429	0	616	0	0	5.500	6.347	MON	336	3,240	09/20/2007	09/25/2035
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8			4	1.A	9,660,412	100.9290	9,510,909	9,423,355	9,656,637	0	(3,775)	0	0	2.500	1.976	MON	19,632	98,160	07/20/2021	01/25/2052
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2			4	1.A	28,641,017	99.8370	28,258,710	28,304,896	28,635,829	0	(5,188)	0	0	2.500	2.286	MON	58,969	353,811	06/15/2021	11/25/2051
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8			4	1.A	15,996,160	100.9380	15,778,787	15,632,222	15,984,707	0	(11,453)	0	0	2.500	1.837	MON	32,567	130,269	08/17/2021	01/25/2052
437089-AE-5	INHEL 2006-1 A5			4	1.D FM	108,355	84.2500	562,821	668,036	4,981	0	(29,913)	0	0	6.522	8,888.000	MON	3,631	11,900	07/01/2008	05/25/2036
45660L-2V-0	RAST 2005-A16 A3			4	1.D FM	255,020	57.9100	179,605	310,145	173,673	0	(22,500)	0	0	6.000	12.685	MON	1,551	21,075	12/23/2005	02/25/2036
45660L-3H-0	RAST 2005-A15 1A2			4	1.D FM	1,163,367	100.0000	1,226,414	1,226,414	1,168,520	0	4,788	0	0	5.750	8.183	MON	5,877	69,652	12/26/2006	02/25/2036
45660L-3K-3	RAST 2005-A15 1A4			4	1.D FM	1,309,174	100.0000	1,291,417	1,291,417	1,290,054	0	(8,584)	0	0	5.750	4.959	MON	6,188	73,343	06/06/2017	02/25/2036
45660L-3T-4	RAST 2005-A15 2A3			4	1.D FM	2,113,455	56.1440	1,853,160	3,300,726	1,745,483	0	(176,394)	0	0	6.000	8.386	MON	16,504	201,164	10/13/2006	02/25/2036
45660L-SB-3	RAST 2005-A14 A1			4	1.D FM	1,417,207	65.2520	1,221,127	1,871,394	1,162,629	0	(115,720)	0	0	5.500	8.134	MON	8,577	102,508	06/27/2007	12/25/2035
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			4	1.A FM	2,157	99.3850	2,144	2,157	2,154	0	(1)	0	0	6.060	5.566	MON	11	131	01/12/2006	09/25/2035
46412Q-AE-7	IRWIHE 2006-2 2A4			4	1.D FM	70,323	97.0930	69,911	72,004	12,315	0	(24,128)	0	0	6.670	294.317	MON	400	4,803	07/12/2006	02/25/2036
46412R-AD-7	IRWIHE 2007-1 2A3			4	1.A FM	1,576,337	106.6230	2,367,297	2,220,243	1,512,474	0	5,497	0	0	6.650	40.584	MON	12,304	147,646	05/11/2007	08/25/2037
46591T-AC-8	JPMMT 2020-2 A3			4	1.A	2,126,256	101.3470	2,105,226	2,077,246	2,099,953	0	(22,916)	0	0	3.500	1.413	MON	6,059	72,704	02/19/2020	07/25/2050
46592N-AC-0	JP Morgan Mortga20217 2021-7 A3			4	1.A	23,574,687	100.2060	23,234,872	23,187,028	23,568,790	0	(5,897)	0	0	2.500	2.199	MON	48,306	338,144	05/24/2021	11/25/2051
46628S-AH-6	JPMAC 2006-WF1 A5			4	1.D FM	1,909,672	40.3310	1,380,506	3,422,965	1,233,655	0	(127,231)	0	0	6.910	7.902	MON	19,711	75,553	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1.D FM	2,211,206	38.9050	1,495,652	3,844,385	1,423,437	0	(148,162)	0	0	6.000	7.064	MON	19,222	84,564	08/11/2006	07/25/2036
46640M-AT-7	JPMMT 2013-3 B3			4	1.A	1,090,537	101.0830	1,088,405	1,076,741	1,078,969	0	(6,202)	0	0	3.368	2.690	MON	3,022	36,315	06/12/2019	07/25/2043
46641A-AA-3	JPTAX 2013-2 A			4	1.A FE	3,723,698	103.8100	3,808,445	3,668,668	3,696,975	0	(13,451)	0	0	4.000	3.604	MON	12,229	146,186	11/14/2013	08/26/2036
46648H-AN-3	JPMMT 2017-2 A13			4	1.A	885,313	100.8890	886,743	878,927	879,019	0	(2,595)	0	0	3.500	3.236	MON	2,564	30,698	05/22/2017	05/25/2047
46648H-AY-9	JPMMT 2017-2 B1			4	1.A	7,516,966	102.6990	7,704,223	7,501,728	7,489,931	0	(12,182)	0	0	3.667	3.580	MON	22,921	275,151	04/04/2019	05/25/2047
46648R-AC-5	JPMMT 2018-1 A3			4	1.A	1,144,847	100.7800	1,150,006	1,141,103	1,139,159	0	(1,852)	0	0	3.500	3.323	MON	3,328	39,623	01/18/2018	06/25/2048
46648R-AG-6	JPMMT 2018-1 A7			4	1.A	10,617,282	100.7800	10,810,056	10,726,369	10,689,590	0	14,973	0	0	3.500	3.879	MON	31,285	372,455	01/18/2018	06/25/2048
46649H-AN-2	JPMMT 2017-6 A13			4	1.A	13,883,600	101.7340	14,070,276	13,830,420	13,819,801	0	(22,993)	0	0	3.500	3.387	MON	40,339	482,143	12/14/2017	12/25/2048
46649H-AY-8	JPMMT 2017-6 B1			4	1.A	6,062,900	102.2420	5,896,216	5,766,896	5,918,068	0	(78,187)	0	0	3.795	2.485	MON	18,239	218,531	10/11/2019	12/25/2048
46651Y-AC-4	JPMMT 2019-9 A3			4	1.A	2,655,525	101.4170	2,655,794	2,618,699	2,632,286	0	(21,917)	0	0	3.500	2.411	MON	7,638	91,655	11/22/2019	05/25/2050
46652H-AC-0	JPMM 2020-ATR1 A3																				

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59980C-AE-3	MCMLT 2017-3 M1			4	1.A	12,027,299	103.0570	12,229,892	11,867,077	11,924,111	0	(53,733)	0	0	3.250	2.905	MON	32,140	385,680	08/28/2019	01/25/2061
59980C-AG-8	MCMLT 2017-3 M3			4	1.A	10,430,638	102.9750	9,916,601	9,630,133	10,265,311	0	(157,694)	0	0	3.250	1.473	MON	26,082	312,979	12/11/2020	01/25/2061
59980M-AG-6	MCMLT 2018-2 M1			4	1.A	14,010,427	102.7560	13,851,175	13,479,665	13,787,839	0	(160,581)	0	0	3.750	2.663	MON	42,124	505,487	05/11/2020	05/25/2058
59980M-AL-5	MCMLT 2018-2 B2			4	1.A	4,539,872	97.1650	4,459,956	4,590,076	4,542,261	0	2,389	0	0	3.750	3.895	MON	14,344	100,408	06/01/2021	05/25/2058
59980T-AB-2	MCMLT 2016-1 M1			4	1.A	12,038,994	100.7710	12,092,536	12,000,000	11,980,713	0	(16,217)	0	0	3.150	3.070	MON	31,500	378,000	08/15/2016	04/25/2057
59980T-AE-6	MCMLT 2016-1 B1			4	1.A	12,675,548	103.9590	13,593,721	13,076,000	12,814,067	0	99,344	0	0	3.578	4.305	MON	38,988	475,546	11/02/2018	04/25/2057
59980T-AF-3	MCMLT 2016-1 B2			4	1.A	9,126,563	103.2610	8,777,179	8,500,000	8,957,056	0	(132,993)	0	0	3.578	2.106	MON	25,344	309,127	09/09/2020	04/25/2057
59980T-AG-1	MCMLT 2016-1 B3			4	1.A	7,524,875	99.4470	7,359,058	7,400,000	7,508,019	0	(16,856)	0	0	3.578	3.284	MON	22,064	200,905	03/25/2021	04/25/2057
59980V-AF-8	MCMLT 2018-1 M1			4	1.A	19,542,744	102.8990	20,681,632	20,099,000	19,838,860	0	147,616	0	0	3.250	3.748	MON	54,435	653,217	04/18/2018	05/25/2062
59980X-AH-0	COMM 2018-3 M2			4	1.A	6,813,885	102.7790	6,677,694	6,497,149	6,742,911	0	(65,010)	0	0	3.250	2.218	MON	17,596	211,157	10/30/2020	08/25/2058
59981A-AG-1	Mill City Mortgage20191 2019-1 M1			4	1.A	6,537,833	104.0060	6,332,679	6,088,785	6,515,815	0	(22,018)	0	0	3.500	2.299	MON	17,759	71,036	08/24/2021	10/25/2069
59981H-AA-9	COMM 2017-1 A1			4	1.A	49,976	100.2890	49,289	49,147	49,352	0	(576)	0	0	2.750	0.334	MON	113	1,352	11/18/2020	11/25/2058
59981H-AB-7	MCMLT 2017-1 M1			4	1.A	4,855,876	101.7400	5,086,986	5,000,000	4,966,117	0	39,515	0	0	3.250	3.805	MON	13,542	162,500	03/13/2017	11/25/2058
59981H-AE-1	MCMLT 2017-1 B1			4	1.A	7,879,711	103.5100	7,665,500	7,405,600	7,687,805	0	(119,214)	0	0	3.561	2.251	MON	21,977	264,919	09/09/2020	11/25/2058
59981T-AH-8	MCMLT 2019-GS2 M2			4	1.A	5,631,698	103.3840	5,428,718	5,251,000	5,579,080	0	(48,611)	0	0	3.250	2.198	MON	14,221	170,658	11/20/2020	08/25/2059
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1.D FM	3,112,593	43.4380	2,444,060	5,626,524	2,276,388	0	(174,430)	0	0	6.092	7.441	MON	28,563	84,371	09/22/2006	10/25/2036
61749J-AK-3	MSM 2006-11 1A4			4	1.D FM	1,094,150	30.0580	894,910	2,977,282	869,330	0	(165,617)	0	0	6.513	3.909	MON	16,159	44,389	07/17/2006	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1.D FM	3,033,331	67.5010	3,222,575	4,774,114	1,763,004	0	(89,674)	0	0	5.941	13.470	MON	23,636	204,906	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			4	1.D FM	1,033,756	40.4980	782,517	1,932,254	717,229	0	(50,534)	0	0	6.207	8.155	MON	9,995	40,286	02/15/2007	01/25/2047
62942K-AA-4	NPMT 2013-1 A1			4	1.A	1,124,033	101.4060	1,169,064	1,152,855	1,141,614	0	5,177	0	0	3.250	3.789	MON	3,122	37,468	09/17/2014	07/25/2043
64352V-MA-6	NCHET 2005-A A6			4	1.A FM	42,935	100.0000	45,981	45,981	44,028	0	709	0	0	4.713	7.550	MON	181	2,227	01/27/2012	08/25/2035
65246P-AA-9	NewRez Warehouse20211 izatio 2021-1 A			4	1.A FE	20,000,000	99.8230	19,964,650	20,000,000	20,000,000	0	0	0	0	0.852	0.851	MON	3,313	109,758	04/29/2021	05/25/2055
65538P-AF-5	NAA 2007-1 1A5			4	1.A FM	666,745	102.1720	819,192	801,774	636,899	0	7,014	0	0	6.347	12.768	MON	4,241	37,752	05/08/2007	03/25/2047
693456-AP-0	PMTLT 2013-J1 B2			4	1.A	2,490,202	99.4290	2,414,941	2,428,818	2,433,078	0	(10,142)	0	0	3.568	2.893	MON	7,223	86,620	10/12/2016	09/25/2043
693456-AQ-8	PMTLT 2013-J1 B3			4	1.A	1,392,956	100.7730	1,398,476	1,387,752	1,387,572	0	(2,309)	0	0	3.568	3.265	MON	4,127	49,492	05/16/2019	09/25/2043
69371V-AA-5	PSMC 2018-1 A1			4	1.A	460,498	100.3050	467,822	466,401	464,992	0	1,257	0	0	3.500	4.009	MON	1,360	16,324	03/08/2018	02/25/2048
69371V-AM-9	PSMC 2018-1 A12			4	1.A	2,698,125	100.3610	2,808,497	2,798,399	2,787,270	0	24,936	0	0	3.500	4.684	MON	8,162	97,944	03/08/2018	02/25/2048
74387L-AC-5	PFMT 2019-1 A2			4	1.A	1,991,193	100.8710	1,996,995	1,979,748	1,983,102	0	(7,155)	0	0	3.000	2.461	MON	4,949	59,392	11/27/2019	12/25/2049
74922E-AF-6	RALI 2006-QS6 1A6			4	2.B FM	724,735	91.6040	793,546	866,279	747,803	0	(6,848)	0	0	6.250	7.842	MON	4,512	54,380	06/01/2006	06/25/2036
74957E-AM-9	RFMSI 2006-S5 A12			4	1.D FM	307,882	100.1430	377,201	376,662	323,379	0	4,645	0	0	6.000	11.130	MON	1,883	21,891	09/02/2011	06/25/2036
74968R-AA-3	RPIT 2019-1 A			4	1.A FE	4,904,538	99.8500	4,935,096	4,942,510	4,942,421	0	31,723	0	0	2.750	2.766	MON	2,265	135,919	09/04/2020	10/25/2063
759950-GY-8	RAMC 2006-1 AF6			4	1.D FM	1,350,403	64.2780	1,190,040	1,851,389	909,357	0	(64,289)	0	0	5.746	10.488	MON	8,865	106,423	03/06/2006	05/25/2036
760985-7P-0	RAMP 2004-SP2 A21			4	1.D FM	235,428	84.6550	232,366	274,485	232,158	0	(3,289)	0	0	6.000	6.906	MON	1,372	16,427	08/30/2005	01/25/2032
761118-MD-7	RALI 2005-QS16 A4			4	2.B FM	615,501	96.6890	657,404	679,916	626,818	0	(4,991)	0	0	5.750	7.494	MON	3,258	39,095	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	1.D FM	864,374	91.6190	961,024	1,048,934	950,643	0	(5,898)	0	0	6.000	6.357	MON	5,245	62,925	03/22/2006	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4			4	1.D FM	20,268	94.3700	21,221	22,487	19,915	0	(229)	0	0	5.500	8.578	MON	103	1,221	10/28/2005	11/25/2035
76112B-4N-7	RAMP 2006-NC3 A3			4	1.A FM	54,155	99.8800	54,183	54,248	54,243	0	68	0	0	0.374	0.677	MON	4	352	10/21/2020	03/25/2036
76114A-AB-6	RAST 2006-R2 A2			4	1.D FM	7,119,809	57.0550	6,229,090	10,917,683	6,189,695	0	(584,636)	0	0	6.000	9.750	MON	54,588	650,498	10/19/2006	04/25/2036
81733Y-BN-8	SEMT 2015-2 A19			4	1.A	676,186	101.1170	669,305	661,913	665,677	0	(2,883)	0	0	3.500	2.798	MON	1,931	23,167	10/04/2016	05/25/2045
81744Y-AG-1	SEMT																				

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value
81748R-AB-3	SEMT 2020-4 A2			4	1.A	8,587,055	100.5100	8,394,742	8,352,151	8,597,145	0	10,437	0	0	2.500	1.598	MON		17,400	208,804	10/23/2020	11/25/2050
822804-AA-8	SAFT 2013-1 A1			4	1.A	1,923,767	101.5320	1,996,989	1,966,862	1,953,467	0	3,304	0	0	3.750	4.281	MON		6,146	73,757	06/27/2013	07/25/2043
86359A-K3-6	SASC 2003-25XS A5			4	1.A FM	2,590,768	98.3690	2,550,114	2,592,389	2,540,784	0	(51,605)	0	0	5.068	5.662	MON		10,950	136,798	07/23/2003	08/25/2033
872225-AH-0	TBW 2006-5 A6			4	3.B FM	791,336	100.0000	794,444	794,444	823,161	0	9,873	0	0	6.400	6.210	MON		4,237	36,400	10/23/2006	11/25/2036
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			4	1.D FM	1,637,040	31.6650	5,066,472	16,000,000	906,596	0	111,593	0	0	4.750	13.576	MON		0	235,952	11/23/2005	12/25/2036
89169E-AA-7	TPMT 2017-5 A1			4	1.A	117,715	99.9410	117,352	117,422	117,667	0	(48)	0	0	0.703	0.518	MON		11	766	02/03/2021	02/25/2057
89173F-AA-8	TPMT 2017-1 A1			4	1.A	91,574	100.7130	90,308	89,669	90,748	0	(735)	0	0	2.750	0.644	MON		205	2,466	10/20/2020	10/25/2056
89173F-AB-6	TPMT 2017-1 A2			4	1.A	14,175,000	102.7140	15,407,121	15,000,000	14,553,348	0	247,376	0	0	3.500	5.198	MON		43,750	525,000	03/25/2020	10/25/2056
89173F-AE-0	TPMT 2017-1 B1			4	1.A	5,258,594	104.9530	5,247,635	5,000,000	5,179,724	0	(46,266)	0	0	3.778	2.936	MON		15,740	190,758	01/16/2020	10/25/2056
89173H-AB-2	TPMT 2017-2 A2			4	1.A	4,153,913	102.3010	4,207,430	4,112,785	4,125,196	0	(20,146)	0	0	3.250	2.828	MON		11,139	133,665	04/21/2020	04/25/2057
89173H-AD-8	TPMT 2017-2 M2			4	1.A	15,632,813	103.9820	14,947,384	14,375,000	15,333,544	0	(299,268)	0	0	3.750	1.138	MON		44,922	404,297	03/02/2021	04/25/2057
89173U-AD-9	TPMT 2017-4 M2			4	1.A	15,787,500	102.2860	15,342,908	15,000,000	15,693,792	0	(93,708)	0	0	3.250	2.362	MON		40,625	365,625	03/10/2021	06/25/2057
89175J-AB-6	TPMT 2017-6 A2			4	1.A	17,700,000	102.5450	20,509,056	20,000,000	18,502,639	0	562,273	0	0	3.000	5.895	MON		50,000	600,000	03/24/2020	10/25/2057
89175T-AC-2	TPMT 2018-4 M1			4	1.A	4,022,188	101.8340	4,073,370	4,000,000	4,015,535	0	(4,357)	0	0	3.000	2.926	MON		10,000	120,000	09/05/2019	06/25/2058
89176L-AB-0	TPMT 2018-6 A1B			4	1.A	25,296,875	105.4310	26,357,810	25,000,000	25,223,632	0	(90,563)	0	0	3.750	3.365	MON		78,125	937,500	09/08/2020	03/25/2058
89176L-AD-6	TPMT 2018-6 M1			4	1.A	8,225,130	103.8740	8,374,290	8,062,000	8,201,765	0	(31,256)	0	0	3.750	3.419	MON		25,194	302,325	07/03/2019	03/25/2058
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1			4	1.A	70,669	100.5790	71,162	70,752	69,868	0	233	0	0	1.102	2.012	MON		15	784	02/15/2019	10/25/2048
89177J-AB-4	FREMF 2019-2 A2			4	1.A	5,812,291	103.7630	5,504,650	5,305,000	5,703,740	0	(101,291)	0	0	3.750	1.768	MON		16,578	198,938	11/17/2020	12/25/2058
89177J-AC-2	TPMT 2019-2 M1			4	1.A	15,157,031	106.2550	15,938,259	15,000,000	15,099,569	0	(34,887)	0	0	3.750	3.582	MON		46,875	562,500	07/09/2019	12/25/2058
89177L-AD-5	TPMT 2019-3 A2			4	1.A	10,108,203	106.0660	10,606,645	10,000,000	10,063,855	0	(20,481)	0	0	4.000	3.818	MON		33,333	400,000	05/10/2019	02/25/2059
89177L-AE-3	TPMT 2019-3 M1			4	1.A	37,759,375	108.4230	37,948,117	35,000,000	37,074,191	0	(385,641)	0	0	4.250	3.058	MON		123,958	1,432,427	02/03/2020	02/25/2059
89177W-AE-9	TPMT 2019-MH1 B1			4	3.B FE	1,073,953	99.1510	1,041,087	1,050,000	1,070,557	0	(3,396)	0	0	3.750	3.281	MON		26,250	26,250	04/28/2021	11/25/2058
89178B-AC-8	TPMT 2019-4 M1			4	1.A	16,096,875	105.2600	15,789,029	15,000,000	16,010,539	0	(86,336)	0	0	3.500	2.217	MON		43,750	262,500	06/24/2021	10/25/2059
89178B-AS-3	TPMT 2019-4 M1B			4	1.A	10,375,000	102.3800	10,238,029	10,000,000	10,316,790	0	(55,700)	0	0	3.000	2.383	MON		25,000	300,000	12/02/2020	10/25/2059
89180D-AA-4	TPHT 2021-HE1 A1			4	1.A	114,869	99.3530	114,126	114,869	114,849	0	(20)	0	0	0.918	0.865	MON		88	879	02/22/2021	02/25/2063
929227-2G-0	WAMJ 2003-S5 1A4			4	1.A FM	379,083	100.0000	453,991	453,991	407,766	0	17,239	0	0	5.500	11.130	MON		2,081	24,910	11/05/2008	06/25/2033
939344-AR-8	WIALT 2006-4 3A6			4	1.D FM	1,061,813	82.4350	1,160,594	1,407,884	1,280,093	0	(22,170)	0	0	6.102	6.782	MON		7,159	68,923	07/01/2021	05/25/2036
93934F-EQ-1	WIALT 2005-9 2A4			4	1.D FM	609,282	100.0000	659,822	659,822	612,301	0	(1,262)	0	0	5.500	8.306	MON		3,024	32,604	09/30/2005	11/25/2035
93935B-AH-3	WIALT 2006-5 3A6			4	1.D FM	1,268,337	30.9540	1,105,298	3,570,769	1,089,623	0	(151,388)	0	0	6.768	5.371	MON		20,139	53,488	06/15/2006	07/25/2036
93935W-AD-6	WIALT MORTGAGE 2006-9 A3			4	1.D FM	3,890,843	35.8450	2,655,989	7,409,719	2,674,636	0	(310,710)	0	0	4.299	5.992	MON		26,545	129,785	10/20/2006	10/25/2036
949796-AS-5	WFMS 2020-RR1 A17			4	1.A	1,969,628	100.3090	1,929,282	1,923,347	1,957,898	0	(9,797)	0	0	3.000	0.269	MON		4,808	57,701	09/17/2020	05/25/2050
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3			4	1.A	20,004,820	100.8830	19,719,194	19,546,694	19,982,152	0	(22,668)	0	0	2.500	1.578	MON		40,722	122,167	09/15/2021	06/25/2051
94989U-AS-0	WFMS 2018-1 A17			4	1.A	2,956,146	100.8430	3,061,348	3,035,767	3,005,636	0	18,030	0	0	3.500	4.657	MON		8,854	106,252	08/08/2019	07/25/2047
95001T-BH-7	WFMS 2019-1 B1			4	1.A	2,697,456	100.5270	2,690,942	2,676,834	2,676,604	0	(9,320)	0	0	4.024	3.757	MON		8,977	107,272	06/01/2021	11/25/2048
95002F-AA-2	WFMS 2019-4 A1			4	1.A	4,070,782	101.3470	4,053,426	3,999,540	4,028,606	0	(37,617)	0	0	3.500	2.076	MON		11,665	139,824	11/19/2019	09/25/2049
95003B-AA-0	WFMS 2020-5 A1			4	1.A	5,837,462	100.3510	5,684,744	5,664,861	5,835,785	0	(356)	0	0	2.500	1.526	MON		11,802	141,621	10/13/2020	09/25/2050
693675-AA-8	CGMS 2020-3 A1	C		4	1.A	9,031,190	101.3330	8,921,598	8,804,207	8,974,313	0	(57,940)	0	0	3.000	0.876	MON		22,011	264,126	10/27/2020	11/25/2050
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						901,827,491	XXX	902,085,202	951,310,998	882,423,991	161,585	(7,117,553)	0	0	XXX	XXX	XXX		2,728,543	28,255,672	XXX	</

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05549R-AA-5	BBCMS 2018-CBM A			4	1.A	12,500,000	99.6900	12,461,218	12,500,000	12,500,000	0	0	0	0	1.110	2.130	MON	6,551	139,929	07/19/2018	07/15/2037
05550T-AA-7	BHPT 2019-BXHP A	.CF		4	1.A FE	12,801,103	99.9300	12,796,157	12,805,105	12,802,772	0	872	0	0	1.084	1.093	MON	6,553	140,114	12/15/2021	08/15/2036
05551V-BK-8	Barclays Commc2021C10 gage S 2021-C10 XA			4	1.A FE	9,980,246	9.2330	9,162,422	0	9,517,984	0	(462,262)	0	0	3.117	3.117	MON	108,134	571,878	06/29/2021	07/15/2054
05552A-BC-1	BBCMS 2020-C8 A5			4	1.A	11,839,609	98.5850	11,337,283	11,500,000	11,802,593	0	(32,936)	0	0	2.040	1.711	MON	19,550	234,600	11/12/2020	10/15/2053
05553J-AA-6	BFLD 2020-0BRK A			4	1.A	6,000,000	100.1300	6,007,823	6,000,000	6,000,000	0	0	0	0	2.159	2.168	MON	6,032	131,041	10/28/2020	11/15/2028
05554B-AG-9	BFLD Trust 2021FPM 2021-FPM B			4	1.D FE	13,400,000	99.9040	13,387,092	13,400,000	13,400,000	0	0	0	0	2.609	2.619	MON	16,281	169,590	06/08/2021	06/15/2038
05554B-AJ-3	BFLD Trust 2021FPM 2021-FPM C			4	1.G FE	12,450,000	99.9040	12,438,007	12,450,000	12,450,000	0	0	0	0	3.609	3.631	MON	20,925	218,433	06/08/2021	06/15/2038
05591Q-AC-0	BPR 2021-KEN XCP			4	1.A FE	1,206,141	0.2693	377,517	0	371,221	0	(834,919)	0	0	2.120	2.951	MON	138,427	751,283	09/16/2021	02/15/2029
05591Q-AG-1	BPR 2021-KEN B			4	1.D FE	200,000	100.2690	200,537	200,000	200,000	0	0	0	0	2.059	2.067	MON	194	3,327	02/18/2021	02/15/2029
05591U-AA-5	2021DC 2021-DC A			4	1.A	10,000,000	99.8820	9,988,193	10,000,000	10,000,000	0	0	0	0	1.059	1.061	MON	4,999	34,965	08/03/2021	08/15/2038
05591U-AC-1	2021DC 2021-DC B			4	1.A	9,600,000	99.7420	9,575,242	9,600,000	9,600,000	0	0	0	0	1.459	1.463	MON	6,612	46,473	08/03/2021	08/15/2038
05604F-AA-3	BIWAY 2013-1515 A1	.CF		4	1.A	9,168,330	101.8550	9,495,349	9,322,402	9,277,185	0	11,686	0	0	2.809	3.090	MON	21,825	268,065	09/19/2013	03/10/2033
05605A-AA-7	BX 2019-XL A			4	1.A	16,679,536	99.9720	16,680,126	16,684,750	16,680,964	0	1,189	0	0	1.029	1.038	MON	7,993	173,212	11/10/2020	10/15/2036
05605A-AE-9	BX 2019-XL B			4	1.A	3,598,871	99.9020	3,591,960	3,595,500	3,597,943	0	(891)	0	0	1.189	1.166	MON	1,991	43,160	12/15/2020	10/15/2036
05605A-AF-6	BX 2019-XL C			4	1.A	11,044,023	99.8020	11,028,165	11,050,000	11,045,136	0	1,058	0	0	1.359	1.378	MON	6,992	49,399	11/12/2021	10/15/2036
05606F-AG-8	BX 2019-OC11 B			4	1.A	15,398,054	106.4940	15,920,780	14,950,000	15,315,286	0	(41,005)	0	0	3.605	3.266	MON	44,912	538,947	12/06/2019	12/09/2041
05606J-AA-3	BX 2018-BILT A			4	1.A FE	7,990,000	99.7320	7,978,572	8,000,000	7,969,476	0	9,416	0	0	0.910	1.935	MON	3,437	73,332	05/03/2018	05/15/2030
05606J-AG-0	BX 2018-BILT B			4	1.D FE	7,990,000	99.4560	7,956,493	8,000,000	7,969,447	0	9,482	0	0	1.130	2.159	MON	4,268	91,172	05/03/2018	05/15/2030
05607Q-AA-6	BX 2020-BXLP A			4	1.A	41,778,668	99.9560	41,733,872	41,752,051	41,771,798	0	(6,563)	0	0	0.909	0.894	MON	17,915	382,648	12/11/2020	12/15/2036
05608E-AA-2	BX Trust 2020VIV3 2020-VIV3 B			4	1.D FE	29,271,798	104.4700	27,914,391	26,720,000	29,149,895	0	(121,903)	0	0	3.544	2.324	MON	78,910	385,522	08/10/2021	03/09/2044
05608F-AA-9	BX 2019-CALM A			4	1.A FE	17,992,973	99.8730	17,977,096	18,000,000	17,970,640	0	12,247	0	0	0.985	1.187	MON	8,255	151,445	12/01/2021	11/15/2032
05608R-AE-5	BX Trust 2021ARIA 2021-ARIA B			4	1.A	29,113,700	99.7610	29,190,206	29,260,000	29,118,261	0	4,561	0	0	1.406	1.515	MON	19,156	54,068	10/13/2021	10/15/2036
05608R-AG-0	BX Trust 2021ARIA 2021-ARIA C			4	1.A	18,745,800	99.7880	18,799,984	18,840,000	18,748,628	0	2,828	0	0	1.755	1.867	MON	15,397	43,580	10/13/2021	10/15/2036
05608V-AE-6	BX 2021-MFM1 B			4	1.D FE	8,000,000	99.1320	7,930,542	8,000,000	8,000,000	0	0	0	0	1.059	1.061	MON	3,999	76,888	01/05/2021	01/15/2034
05608X-AC-6	BXMT 2020-FL3 AS			4	1.A FE	25,000,000	100.0120	25,002,893	25,000,000	25,000,000	0	0	0	0	1.914	1.923	MON	22,292	478,564	10/20/2020	11/15/2037
05608X-AE-2	BXMT 2020-FL3 B			4	1.D FE	15,000,000	100.0120	15,001,851	15,000,000	15,000,000	0	0	0	0	2.314	2.325	MON	16,170	347,972	10/20/2020	11/15/2037
05609B-AB-5	BX 2021-LBA XJVC			4	2.B FE	122,364	0.0200	15,838	0	16,076	0	(106,288)	0	0	0.157	1.274	MON	5,808	103,176	02/04/2021	02/15/2036
05609B-AF-6	BX 2021-LBA BJV			4	1.A	18,667,000	99.0440	18,488,478	18,667,000	18,667,000	0	0	0	0	1.159	1.161	MON	10,213	179,439	02/03/2021	02/15/2036
05609B-AX-7	BX 2021-LBA XVCP			4	2.B FE	73,734	0.0160	9,542	0	9,444	0	(64,290)	0	0	0.126	2.798	MON	3,500	62,173	02/04/2021	02/15/2036
06054M-AF-0	BACM 2016-UB10 XA			4	1.A FE	1,779,537	6.2680	861,312	0	849,147	0	10,933	0	0	1.783	2.861	MON	20,414	439,989	05/23/2016	07/15/2049
06539L-AZ-3	BN 2018-BN13 ASB	.CF		4	1.A	15,817,634	107.8510	16,563,832	15,358,000	15,585,517	0	(70,996)	0	0	4.193	3.689	MON	53,663	643,961	07/23/2018	08/15/2061
06540A-BB-0	BANK 2018-BN10 A5			4	1.A	1,017,500	109.3860	1,093,856	1,000,000	1,013,629	0	0	0	0	3.688	3.434	MON	3,073	36,880	03/25/2020	02/15/2061
065405-AD-4	BANK 2019-BN16 A3	.CF		4	1.A	15,149,745	109.9520	16,492,761	15,000,000	15,105,178	0	(16,098)	0	0	3.741	3.628	MON	46,763	561,150	02/01/2019	02/15/2052
065405-AE-2	BANK 2019-BN16 A4			4	1.A	1,606,272	112.0960	1,810,352	1,615,000	1,607,347	0	618	0	0	4.005	4.091	MON	5,390	64,681	03/23/2020	02/15/2052
06540C-BF-3	BANK 2021-BN35 2021BN35 2021-BN35 A5			4	1.A	25,234,226	100.6520	24,659,776	24,500,000	25,207,258	0	(26,968)	0	0	2.285	1.951	MON	46,652	186,608	07/28/2021	06/15/2064
06540T-AB-6	BANK 2018-BN11 ASB	.CF		4	1.A	9,269,782	107.9390	9,714,533	9,000,000	9,138,645	0	(37,329)	0	0	4.010	3.553	MON	30,075	360,900	04/13/2018	03/15/2061
06540T-AE-0	BANK 2018-BN11 XA			4	1.A FE	2,728,843	2.5940	2,399,872	0	2,537,162	0	(191,681)	0	0	0.470	3.279	MON	36,258	260,871	06/21/2021	03/15/2061
06540W-BC-6	BANK 2019-BN19 A2			4	1.A	6,080,796	104.3330	6,880,792	6,595,000	6,165,466	0	(429,534)	0	0	2.926	3.965	MON	16,081	192,970	03/24/2020	08/15/2061
06541F-BB-4	BANK 2017-BNK4 XA			4	1.A FE	2,428,737	5.1640	1,866,868	0	1,911,768	0	(399,494)	0	0	1.178	4.154	MON	41,525	526,376		

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12575A-AB-3	CMFT Net Lease M20211 suer L 2021-1 A2			4	1.A FE	11,245,097	.98,0260	11,027,940	11,249,990	11,245,526	.0	.429	.0	.0	2.570	2.596	MON	8,834	114,044	07/22/2021	07/20/2051
12591K-AC-9	COMM Mortgage Tr2013CR12 2013-CR12 ASB			4	1.A	45,600	102.2050	45,057	44,085	44,623	.0	(648)	.0	.0	3.623	1.944	MON	133	1,597	08/20/2020	10/10/2046
12591Q-AN-2	COMM 2014-UBS4 ASB	CF		4	1.A	16,755,768	102.4050	16,659,710	16,268,413	16,333,278	.0	(36,892)	.0	.0	3.390	2.939	MON	45,958	551,499	07/23/2014	08/10/2047
12591R-AY-6	COMM 2014-CR15 ASB	CF		4	1.A	8,994,974	102.6820	8,967,598	8,733,352	8,768,578	.0	(15,454)	.0	.0	3.595	3.156	MON	26,164	393,281	02/10/2014	02/10/2047
12591U-AD-5	COMM 2014-UBS2 ASB	CF		4	1.A	5,483,989	102.5850	5,462,119	5,324,460	5,346,183	.0	(10,390)	.0	.0	3.472	3.029	MON	15,405	195,867	03/03/2014	03/10/2047
12591V-AC-5	COMM 2014-CR16 ASB	CF		4	1.A	6,673,158	102.4970	6,640,922	6,479,134	6,503,290	.0	(11,996)	.0	.0	3.653	3.203	MON	19,724	236,683	03/28/2014	04/10/2047
12591Y-BA-2	COMM 2014-UBS3 ASB	CF		4	1.A	4,570,022	102.1610	4,532,868	4,436,966	4,453,487	.0	(10,423)	.0	.0	3.367	2.918	MON	12,449	149,393	05/21/2014	06/10/2047
12592F-AA-3	COMM 2014-277P A	CF		4	1.A	7,115,123	104.5340	7,317,345	7,000,000	7,029,817	.0	(13,210)	.0	.0	3.611	3.483	MON	21,066	256,302	08/08/2014	08/10/2049
12592L-BG-6	COMM 2014-CR20 ASB	CF		4	1.A	2,569,974	102.7750	2,564,472	2,495,240	2,508,676	.0	(4,731)	.0	.0	3.305	2.865	MON	6,872	86,191	10/22/2014	11/10/2047
12592L-BK-7	COMM 2014-CR20 XA			4	1.A FE	1,166,328	2.2400	1,164,898	.0	1,165,055	.0	(170,998)	78,213	.0	0.985	4.380	MON	42,699	149,249	12/07/2021	11/10/2047
12592P-BG-7	COMM 2014-UBS6 XA			4	1.A FE	1,300,231	2.0910	554,828	.0	540,559	.0	(164,741)	.0	.0	0.862	4.775	MON	19,064	243,238	06/30/2021	12/10/2047
12592X-AZ-9	COMM 2015-CR22 A2			4	1.A	91,183	100.0010	91,233	91,232	91,232	.0	.0	.0	.0	2.856	2.784	MON	217	2,901	12/12/2019	03/10/2048
12593F-BB-9	COMM 2015-LC21 ASB	CF		4	1.A	1,430,120	102.2340	1,419,534	1,388,508	1,397,975	.0	(3,457)	.0	.0	3.421	2.932	MON	3,958	47,501	06/12/2015	07/10/2048
12593J-BC-9	COMM 2015-CR24 ASB	CF		4	1.A	7,205,618	103.1870	7,218,809	6,995,818	7,039,428	.0	(16,257)	.0	.0	3.445	2.989	MON	20,084	269,106	07/24/2015	08/10/2048
12595H-AA-6	COMM 2017-PANW A	CF		4	1.A FE	13,961,766	103.5310	14,685,925	14,185,000	14,073,036	.0	33,801	.0	.0	3.244	3.538	MON	38,347	460,161	02/27/2019	10/10/2029
126192-AD-5	COMM 2012-LC4 A4	CF		4	1.A FM	594,862	99.9440	592,038	592,371	592,371	.0	(126)	.0	.0	3.288	3.173	MON	1,623	19,653	10/30/2020	12/10/2044
12623S-AF-7	COMM 2012-CR5 XA			4	1.A FE	1,263,642	0.7850	305,003	.0	306,546	.0	(563,552)	.0	.0	1.500	3.835	MON	48,553	608,403	03/24/2020	12/10/2045
12624P-AD-7	COMM 2012-CR3 ASB			4	1.A FM	57,712	100.3520	57,178	56,978	57,065	.0	(503)	.0	.0	2.372	1.386	MON	113	1,351	10/30/2020	10/15/2045
12625F-AY-2	COMM Mortgage Tr2013CR7 2013-CR7 C			4	1.A	6,442,187	102.4080	6,348,824	6,199,533	6,376,784	.0	(65,403)	.0	.0	4.063	1.719	MON	20,988	106,886	07/13/2021	03/10/2046
12625K-AM-7	COMM 2013-CR8 B			4	1.A	1,556,953	102.7740	1,541,615	1,500,000	1,526,300	.0	(19,845)	.0	.0	3.929	2.554	MON	4,911	59,870	06/09/2020	06/10/2046
12625X-AA-5	COMM 2013-300P A1	CF		4	1.A	12,835,391	103.8690	12,464,229	12,000,000	12,184,863	.0	(117,884)	.0	.0	4.353	3.321	MON	43,530	522,360	01/05/2016	08/10/2030
12626B-AE-4	COMM 2013-CR10 ASB	CF		4	1.A	4,242,551	102.5440	4,223,970	4,119,162	4,131,550	.0	(8,997)	.0	.0	3.795	3.356	MON	13,027	187,527	08/01/2013	08/10/2046
12626G-BH-5	COMM 2013-LC13 AAB	CF		4	1.A	6,780,876	102.3830	6,740,302	6,583,438	6,601,146	.0	(14,117)	.0	.0	3.774	3.330	MON	20,705	301,202	09/20/2013	08/10/2046
12630B-AE-8	COMM 2013-CR13 D			4	2.B	15,851,953	101.0850	15,162,719	15,000,000	15,427,140	.0	(218,551)	.0	.0	4.881	3.322	MON	61,010	742,609	01/08/2020	11/10/2046
12630B-AG-3	COMM 2013-CR13 E			4	4.B	5,842,532	96.1260	5,465,736	5,686,000	5,764,260	.0	(41,330)	.0	.0	4.881	4.112	MON	23,127	281,498	02/19/2020	11/10/2046
12630B-BD-9	COMM 2013-CR13 B			4	1.A	3,712,480	105.3330	3,686,653	3,500,000	3,618,667	.0	(60,569)	.0	.0	4.881	3.035	MON	14,236	173,275	06/05/2020	11/10/2046
12630D-AW-4	COMM 2014-CR14 ASB	CF		4	1.A	4,209,013	102.2070	4,176,722	4,086,546	4,101,909	.0	(9,106)	.0	.0	3.743	3.281	MON	12,747	167,565	01/09/2014	02/10/2047
12652F-AG-7	CSMC 2017-CALI B			4	1.D FE	533,418	103.0570	515,284	500,000	522,996	.0	(7,891)	.0	.0	3.728	2.046	MON	1,553	18,903	09/02/2020	11/10/2032
12652F-AJ-1	CSMC 2017-CALI C			4	1.G FE	5,327,148	102.2420	5,112,090	5,000,000	5,220,394	.0	(75,548)	.0	.0	3.778	2.162	MON	15,742	191,532	07/29/2020	11/10/2032
12654Y-AC-3	CPTS 2019-CPT X			4	1.A FE	5,177,090	1.1370	4,028,882	.0	4,238,341	.0	(533,455)	.0	.0	0.132	2.262	MON	38,915	614,455	11/01/2019	11/13/2039
12655H-AN-5	COMM 2019-WCM E			4	1.A	837,900	99.0270	831,824	840,000	838,155	.0	.255	.0	.0	1.859	1.946	MON	737	6,567	08/05/2021	10/15/2034
12656K-AC-1	COMM 2020-CX X			4	1.C FE	10,496,972	3.5480	9,261,310	.0	9,353,282	.0	(1,006,459)	.0	.0	0.442	2.675	MON	96,223	1,251,972	10/23/2020	11/10/2046
12658W-AC-3	Credit Suisse Mo2021B33 rust 2021-B33 A2			4	1.A FE	12,517,002	102.8630	12,500,400	12,152,500	12,510,558	.0	(6,444)	.0	.0	3.167	2.829	MON	32,073	64,147	10/08/2021	10/10/2043
13705D-AA-0	20211 2021-1 B			4	1.F FE	17,362,175	103.0000	17,362,175	16,856,480	17,307,833	.0	(54,342)	.0	.0	4.307	3.152	MON	32,264	183,499	09/10/2021	09/15/2056
17290M-AA-2	CGMT 2015-101A A			4	1.A	2,841,680	107.1140	3,213,417	3,000,000	2,868,615	.0	7,341	.0	.0	3.529	3.979	MON	8,823	105,870	02/12/2018	01/14/2043
17291H-AA-2	Citigroup Commer2021PRM21tgage 2021-PRM2 A			4	1.A	25,505,000	100.0060	25,506,629	25,505,000	25,505,000	.0	.0	.0	.0	1.059	1.061	MON	12,750	31,692	10/22/2021	10/15/2036
17318U-AE-4	CGGMT 2012-GC8 AAB			4	1.A FM	51,677	100.2850	51,174	51,029	51,186	.0	(419)	.0	.0	2.608	0.941	MON	111	1,272	01/14/2021	09/10/2045
17320D-AJ-7	Citigroup Commer2013GC11tgage 2013-GC11 AAB			4	1.A	84,181	100.8290	83,272	82,587	82,962	.0	(750)	.0	.0	2.690	1.619	MON	185	2,222	07/06/2020	04/10/2046
17320Q-AN-9	CGGMT 2013-375P E			4	1.A	1,397,134	99.9780	1,455,673	1,456,000	1,435,345	.0	13,363	.0	.0	3.518	4.617	MON	4,			

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A			4	1.A FE	5,706,216	0.5360	5,322,349	0	5,308,509	0	(397,708)	0	0	0.100	1.333	MON	82,811	414,057	07/19/2021	10/25/2028
30300S-AU-6	FREMF 2020-K737 C			4	1.A	4,944,545	102.0650	5,103,269	5,000,000	4,956,019	0	6,073	0	0	0.301	3.472	MON	13,754	167,423	01/22/2020	01/25/2053
30313W-AC-2	FREMF Mortgage T2020K106 2020-K106 X2B			4	2.A FE	1,550,510	0.7170	1,607,376	0	1,531,247	0	(19,262)	0	0	0.100	2.546	MON	18,688	18,688	11/18/2021	03/25/2053
30315D-AS-7	FREMF 2019-K103 B			4	1.A	5,035,156	105.0170	5,250,872	5,000,000	5,027,036	0	(4,194)	0	0	0.345	3.366	MON	14,389	175,138	01/10/2020	12/25/2051
35563B-AS-9	FREMF Mortgage T2014K37 2014-K37 X2B			4	1.B FE	273,926	0.1940	266,174	0	239,777	0	(34,149)	0	0	0.100	7.085	MON	11,458	34,375	09/14/2021	01/25/2047
36167R-AA-1	GCT 2021-GCT A			4	1.A FE	12,000,000	98.4110	11,809,264	12,000,000	12,000,000	0	0	0	0	0.909	0.910	MON	5,149	93,565	01/29/2021	02/15/2038
36167R-AC-7	GCT 2021-GCT B			4	1.D FE	4,500,000	99.4440	4,474,967	4,500,000	4,500,000	0	0	0	0	1.359	1.362	MON	2,887	52,695	01/29/2021	02/15/2038
36192H-AA-2	GSMS 2012-ALOH A			4	1.A FM	10,346,569	100.0000	10,259,973	10,260,000	10,269,272	0	(65,646)	0	0	0.351	2.913	MON	30,361	364,333	10/22/2020	04/10/2034
36197X-AM-6	GSMS 2013-GC12 XA			4	1.A FE	3,920,767	1.3340	956,731	0	960,311	0	(964,709)	0	0	1.393	1.847	MON	83,211	1,044,376	07/28/2020	06/10/2046
36198E-AD-7	GSMS 2013-GC13 A4	CF		4	1.A	5,049,834	101.9930	5,099,657	5,000,000	4,999,872	0	(5,019)	0	0	0.871	3.805	MON	16,129	193,550	07/17/2013	07/10/2046
36198F-AF-9	GSMS 2013-GC14 AAB	CF		4	1.A	604,976	101.8610	598,308	587,375	588,587	0	(1,404)	0	0	0.317	3.365	MON	1,868	24,270	08/14/2013	08/10/2046
36198F-AG-7	GSMS 2013-GC14 XA			4	1.A FE	2,484,366	0.7390	979,101	0	1,155,379	0	(739,211)	0	0	0.544	3.794	MON	60,018	847,554	02/13/2020	08/10/2046
36198F-AV-4	GSMS 2013-GC14 D			4	4.B	10,480,044	98.0530	9,750,403	9,944,000	10,194,190	0	(156,526)	0	0	0.478	3.077	MON	39,261	477,951	02/21/2020	08/10/2046
36249K-AC-4	GSMS 2010-C1 A2	CF		4	1.A FM	750,695	99.6380	726,223	728,858	728,329	0	(58)	0	0	0.452	4.267	MON	2,789	33,469	08/04/2010	08/10/2043
36249K-AC-4	GSMS 2010-C1 A2			4	1.A FM	1,162,756	99.6380	1,155,664	1,159,857	1,158,950	0	(2,818)	0	0	0.452	4.267	MON	4,438	53,261	12/15/2020	08/10/2043
36253P-AE-2	GSMS 2017-GS6 XA			4	1.A FE	4,200,831	4.8470	3,431,884	0	3,486,937	0	(566,340)	0	0	1.019	3.552	MON	60,139	777,862	05/04/2021	05/10/2050
36254X-AE-4	GSMS 2017-FARM B			4	1.A	24,785,528	105.3270	26,331,868	25,000,000	24,847,060	0	16,595	0	0	0.341	3.718	MON	73,763	897,444	12/18/2017	01/10/2043
36255M-AN-7	GSMS 2017-SLP E			4	1.A	18,374,331	99.4990	18,519,731	18,613,000	18,540,094	0	56,074	0	0	0.451	5.074	MON	71,215	693,857	06/15/2021	10/10/2032
36255W-AA-3	GSMS 2018-RIVR A			4	1.A	14,496,032	99.6760	14,449,124	14,496,032	14,496,032	0	0	0	0	1.060	1.974	MON	7,254	154,924	07/17/2018	07/15/2035
36264Y-AA-8	GSMS 2021-ROSS A			4	1.A	7,000,000	99.7190	6,980,336	7,000,000	7,000,000	0	0	0	0	1.259	1.262	MON	4,103	48,424	05/14/2021	05/15/2026
36264Y-AE-0	GSMS 2021-ROSS B			4	1.A	5,000,000	99.7440	4,987,220	5,000,000	5,000,000	0	0	0	0	1.709	1.714	MON	3,979	47,156	05/14/2021	05/15/2026
38046U-AA-7	GOJO INDUSTRIES PRIVATE PLACEMENT			1	2.B FE	14,894,641	95.9900	14,155,808	14,747,170	14,892,171	0	(2,470)	0	0	0.345	3.407	MON	22,842	179,879	08/03/2021	08/15/2041
39152T-AA-8	GWIT 2019-WOLF A	CF		4	1.A	29,925,000	99.8490	29,954,641	30,000,000	29,954,658	0	14,674	0	0	1.143	1.197	MON	15,966	346,190	12/11/2019	12/15/2036
40390M-AA-3	2021LULU 2021-LULU A			4	1.A FE	7,353,000	99.7030	7,331,134	7,353,000	7,353,000	0	0	0	0	1.259	1.261	MON	4,310	15,456	09/24/2021	10/15/2036
40390M-AG-0	2021LULU 2021-LULU B			4	1.D FE	17,547,000	99.4610	17,452,362	17,547,000	17,547,000	0	0	0	0	1.559	1.563	MON	12,738	45,803	09/24/2021	10/15/2036
44421L-AA-0	HY 2016-10HY A	CF		4	1.A	9,335,547	103.7490	10,374,905	10,000,000	9,574,431	0	81,481	0	0	2.835	3.858	MON	23,625	283,500	12/12/2018	08/10/2038
46590M-AT-7	JPMCC 2016-JP2 XA			4	1.A FE	1,795,044	6.6050	841,665	0	831,174	0	(181,862)	0	0	1.776	3.241	MON	18,857	235,862	07/11/2016	08/15/2049
46592F-AA-1	JPMCC 2021-2NU A			4	1.A FE	7,209,995	98.2460	6,877,210	7,000,000	7,183,123	0	(26,873)	0	0	1.974	1.519	MON	11,514	126,657	01/13/2021	01/05/2040
46592F-AE-3	JPMCC 2021-2NU B			4	1.D FE	4,732,524	97.4890	4,484,499	4,600,000	4,715,615	0	(16,909)	0	0	2.076	1.639	MON	7,960	88,885	01/13/2021	01/05/2040
46592F-AG-8	JPMCC 2021-2NU C			4	1.G FE	3,543,615	96.4510	3,375,795	3,500,000	3,538,035	0	(5,580)	0	0	2.076	1.888	MON	6,056	67,630	01/13/2021	01/05/2040
46637W-AD-5	JPMCC 2012-CBX A4			4	1.A FM	67,576	100.3130	66,753	66,544	66,721	0	(855)	0	0	0.483	1.869	MON	193	2,353	03/10/2021	06/15/2045
46639J-AF-7	JPMCC 2013-C10 ASB	CF		4	1.A	2,905,316	101.0140	3,058,681	3,027,973	3,015,178	0	9,955	0	0	2.702	3.369	MON	6,817	98,664	09/09/2013	12/15/2047
46640J-AS-6	JPMCC 2013-C13 ASB	CF		4	1.A	1,107,377	101.7760	1,115,892	1,096,416	1,096,377	0	(987)	0	0	0.344	3.257	MON	3,119	37,428	06/28/2013	01/15/2046
46640N-AG-3	JPMBB 2013-C15 XA			4	1.A FE	2,351,456	1.4440	1,091,653	0	1,266,335	0	(669,149)	0	0	1.028	5.001	MON	64,776	897,962	03/31/2020	11/15/2045
46640N-AL-2	JPMBB 2013-C15 C			4	1.A	16,294,247	105.1050	16,033,693	15,255,000	15,897,705	0	(362,777)	0	0	0.519	2.677	MON	66,009	803,208	11/24/2020	11/15/2045
46640N-AP-3	JPMBB 2013-C15 D			4	1.A	16,782,591	103.1370	16,086,017	15,596,774	16,175,130	0	(327,202)	0	0	0.519	2.964	MON	67,488	821,203	02/12/2020	11/15/2045
46640U-AC-6	JPMBB 2013-C17 A3	CF		4	1.A	6,244,809	103.6650	6,409,617	6,183,010	6,194,266	0	(9,943)	0	0	0.328	3.757	MON	20,238	242,850	11/01/2021	01/15/2047
46641B-AE-3	JPMCC 2013-C16 ASB	CF		4	1.A	5,249,675	102.2550	5,211,750	5,096,802	5,110,415	0	(11,692)	0	0	0.374	3.214	MON	15,606	201,523	11/08/2013	12/15/2046
46642E-AZ-9	JPMBB 2014-C21 ASB	CF		4	1.A	2,480,665	102.6890	2,473,185	2,408,420	2,418,874	0	(5,022)	0	0	0.348	2.971	MON	6,880	92,498		

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61690G-AE-1	MSBAM 2014-C14 A4	.CF		4	1.A	2,128,863		101.4930	2,139,358	2,107,889	0	(3,140)	0	0	3.787	3.637	MON	6,652	79,826	11/01/2021	02/15/2047
61690Y-BU-5	MSC 2016-BNK2 A4			4	1.A	3,318,301		105.4760	3,691,646	3,500,000	0	3,361,748	0	0	0.849	3.960	MON	8,893	106,715	03/23/2020	11/15/2049
61691A-BM-4	MSC 2015-UBS8 XA			4	1.A FE	1,674,912		2.8450	1,361,561	0	1,372,467	0	(302,445)	0	0.071	3.703	MON	34,727	378,267	02/24/2021	12/15/2048
61691L-AG-4	MSC 2017-CLS B			4	1.A	300,000		99.9310	299,794	300,000	0	300,000	0	0	0.959	0.961	MON	136	2,162	03/23/2021	11/15/2034
61691Q-AC-2	MSC 2018-L1 ASB	.CF		4	1.A	5,046,783		109.3720	5,359,224	4,900,000	0	4,984,484	0	0	4.238	3.773	MON	17,305	207,662	10/12/2018	10/15/2051
61692A-AJ-1	MSC 2019-NUGS C			4	1.A	4,850,781		99.9140	4,995,711	5,000,000	0	4,897,510	0	0	3.000	3.753	MON	7,083	152,083	07/13/2020	12/15/2036
61692A-AN-2	MSC 2019-NUGS E			4	1.A	3,889,368		100.1300	3,952,121	3,947,000	0	3,906,438	0	0	2.353	2.718	MON	4,385	65,849	10/06/2021	12/15/2036
61692B-BU-3	MSC 2020-HR8 XA			4	1.A FE	6,027,872		12.8250	5,201,300	0	5,255,481	0	(544,682)	0	1.843	3.655	MON	62,299	769,464	07/24/2020	07/15/2053
61761A-AJ-7	MSBAM 2012-C5 E			4	3.B FM	5,281,963		100.2030	5,090,337	5,080,000	0	5,118,536	0	0	4.636	2.895	MON	19,625	240,091	01/30/2020	08/15/2045
61762M-AW-1	MSBAM 2013-C10 A3FL			4	1.A	108,703		100.2660	111,395	111,099	0	109,959	0	0	1.109	1.999	MON	58	1,245	09/04/2020	07/15/2046
61762X-AS-6	MSBAM 2013-C12 ASB	.CF		4	1.A	3,963,889		101.8550	3,888,893	3,818,065	0	3,829,827	0	0	3.824	3.212	MON	12,167	146,003	01/15/2014	10/15/2046
61763K-AY-0	MSBAM 2014-C15 ASB	.CF		4	1.A	5,916,516		102.5330	5,889,840	5,744,315	0	5,765,503	0	0	3.654	3.197	MON	17,491	209,897	03/26/2014	04/15/2047
61763X-AC-0	MSBAM 2014-C18 ASB	.CF		4	1.A	3,922,117		103.0030	3,922,394	3,808,021	0	3,825,591	0	0	3.621	3.163	MON	11,491	198,163	09/18/2014	10/15/2047
61765T-AG-8	MSBAM 2015-C25 XA			4	1.A FE	5,175,690		2.9230	3,749,507	0	3,812,147	0	(1,193,699)	0	1.047	0.151	MON	111,915	1,386,080	03/10/2021	10/15/2048
61766C-AF-6	MSC 2016-UBS9 ASB	.CF		4	1.A	13,186,015		103.9470	13,307,493	12,802,231	0	12,899,954	0	0	3.340	2.889	MON	35,633	427,595	02/19/2016	03/15/2049
61767Y-AW-0	MSC 2018-H3 ASB	.CF		4	1.A	12,730,338		108.4270	13,401,519	12,360,000	0	12,557,174	0	0	4.120	3.654	MON	42,436	509,232	06/27/2018	07/15/2051
61768F-AA-8	MSC 2018-BOP A			4	1.A	192,687		100.0200	192,725	192,687	0	192,687	0	0	0.959	1.843	MON	87	1,862	08/15/2018	08/15/2033
61768F-AN-0	MSC 2018-BOP E			4	1.A	8,766,406		97.5150	8,711,885	8,933,917	0	8,783,030	0	0	2.060	3.137	MON	8,690	30,889	11/15/2021	06/15/2035
61977K-AE-6	Motel 6 Trust 2021MTL6 2021-MTL6 B			4	1.A	5,500,000		99.9800	5,498,914	5,500,000	0	5,500,000	0	0	1.310	1.313	MON	3,402	17,905	08/24/2021	09/15/2038
63874L-AJ-3	NCMS 2018-TECH B	.CF		4	1.A	5,500,056		99.5500	5,475,239	5,500,000	0	5,463,379	0	0	1.155	1.926	MON	2,999	64,337	10/29/2018	11/15/2034
63874L-AS-3	NCMS 2018-TECH F			4	2.B	2,765,000		98.3370	2,719,007	2,765,000	0	2,765,000	0	0	3.110	4.179	MON	4,060	87,014	01/19/2018	11/15/2034
64966T-FE-9	NYDC 2014-8SPR B	.CF		4	1.D FE	2,441,885		104.1150	2,498,766	2,400,000	0	2,400,000	0	0	3.864	3.591	MON	7,728	92,736	10/24/2014	02/15/2048
66981E-AC-7	A10 2020-C B			4	1.D FE	13,499,776		99.6720	13,455,669	13,500,000	0	13,499,906	0	0	2.617	2.632	MON	15,702	353,295	09/08/2020	08/15/2040
682439-AA-2	AACMT 2005-C6A A1	.CF		4	1.A FM	5,776,240		104.7950	5,168,145	4,931,688	0	5,102,406	0	0	5.690	2.775	MON	15,589	280,593	05/05/2015	10/13/2037
682439-AQ-7	AACMT 2005-C6A F			4	1.A FM	1,846,800		123.1740	2,106,282	1,710,000	0	1,826,097	0	0	5.690	4.965	MON	5,405	97,292	12/28/2018	10/13/2037
68245H-AJ-3	One Market Plaza20171MKT 2017-1MKT E			4	1.A	5,025,000		100.2670	5,013,333	5,000,000	0	5,022,683	0	0	4.142	3.897	MON	17,257	34,513	10/21/2021	02/10/2032
69357X-AE-1	PPF III 20218 2021-8 B			4	1.D FE	18,000,000		99.3800	17,888,485	18,000,000	0	18,000,000	0	0	1.609	1.614	MON	14,478	61,116	09/16/2021	08/09/2037
741671-AC-4	PRIMA PRIMA 2020-8A			4	1.G FE	19,426,672		101.9800	20,396,000	20,000,000	0	19,527,336	0	0	2.750	3.198	MON	16,806	550,000	07/01/2020	12/01/2070
75574X-AA-3	RCMT 2019-FL3 A			4	1.A FE	5,231		99.5740	5,209	5,231	0	5,231	0	0	1.102	2.073	MON	1	58	03/29/2019	03/25/2034
75575M-AG-3	RCMT 2019-5 B	.CF		4	1.A	8,971,931		102.8540	9,228,058	8,972,000	0	8,970,888	0	0	4.254	4.296	MON	6,361	381,678	01/28/2019	02/25/2052
78413M-AA-6	SFAVE 2015-5AVE A1	.CF		4	1.A	3,458,572		101.5880	3,763,818	3,705,000	0	3,493,251	0	0	3.872	4.487	MON	11,955	143,458	04/01/2019	01/05/2043
78413M-AG-3	SFAVE 2015-5AVE XA			4	1.A FE	5,458,338		.5,1560	4,867,631	0	4,514,088	0	(248,245)	0	0.453	5.161	MON	35,656	485,412	12/07/2018	01/05/2043
78426R-AC-6	SGCMS 2019-787E B			4	1.A	10,371,697		109.8870	11,065,611	10,070,000	0	10,292,903	0	0	4.415	4.063	MON	37,049	444,591	02/01/2019	02/15/2041
87303T-AA-5	TTAN 2021MHC 2021-MHC A			4	1.A FE	10,495,152		99.8380	10,478,108	10,495,152	0	10,495,152	0	0	0.960	0.962	MON	4,757	59,749	04/29/2021	03/15/2038
88327H-AA-1	THPT 2018-THL A			4	1.A	202,299		99.9150	202,348	202,520	0	202,520	0	0	1.159	1.222	MON	135	2,089	11/15/2019	11/11/2034
90117P-AG-0	AOTA 2015-1211 XB			4	1.D FE	317,736		.0,1490	132,746	0	132,307	0	(41,070)	0	0.051	1.621	MON	3,769	45,229	07/07/2017	08/10/2035
90187L-AG-4	PRKAV 2017-245P B	.CF		4	1.A	5,139,720		106.5330	5,326,634	5,000,000	0	5,078,933	0	0	3.657	3.407	MON	15,239	185,410	05/17/2017	06/05/2037
90270R-BC-7	UBSBB 2012-C4 A3			4	1.A FM	148,092		99.9930	147,810	147,820	0	147,820	0	0	2.533	2.363	MON	312	4,498	08/18/2020	12/10/2045
90270R-BF-0	UBSBB 2012-C4 AAB			4	1.A FM	49,010		100.3480	48,761	48,592	0	(300)	0	0	2.459	1.255	MON	100	1,300	12/22/2020	12/10/2045
90270Y-BG-3	UBSBB 2013-C5 AAB	.CF		4	1.A	1,251,150		100.8460	1,224,993	1,214,713	0	1,216,946	0	0	2.687	2.255	MON	2,720	32,644	02/15/2013	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char		Actual Cost		Fair Value													
92938G-AE-8	WFRBS 2013-C17 ASB	.CF		4	1.A	4,456,132		102.3740	4,429,235	4,326,539	0	(9,798)	0	0	3.558	3.111	MON	12,828	153,938	11/01/2013	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB	.CF		4	1.A	2,253,281		102.3970	2,240,214	2,187,770	0	(5,100)	0	0	3.603	3.154	MON	6,569	78,825	11/22/2013	03/15/2046
92938V-AR-6	WFRBS 2014-C19 ASB	.CF		4	1.A	9,166,566		102.5620	9,128,081	8,900,088	0	(22,118)	0	0	3.618	3.165	MON	26,834	322,005	03/10/2014	03/15/2047
92939F-AV-1	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB			4	1.A	87,622		102.3160	86,698	84,736	0	(1,126)	0	0	3.393	1.894	MON	240	2,875	08/20/2020	08/15/2047
92939H-BB-0	WFRBS 2014-C23 B			4	1.A	6,124,677		105.9870	5,959,645	5,623,000	0	(127,874)	0	0	4.387	1.972	MON	20,558	249,948	10/19/2020	10/15/2057
94988D-AW-0	Wells Fargo Rere2013FRR1t 2013-FRR1 BK26			4	3.C FE	9,576,525		95.7830	9,444,204	9,860,000	0	7,636	0	0	0.000	2.890	MON	0	0	12/17/2021	01/27/2045
94988H-AD-3	WFCM 2012-LC5 ASB	.CF		4	1.A FM	520,815		100.2280	527,110	525,910	0	405	0	0	2.528	2.695	MON	1,108	13,295	11/06/2013	10/15/2045
94988Q-BC-4	WFCM 2013-LC12 XA			4	1.A FE	2,385,547		0.2220	248,949	0	0	(192,812)	0	0	0.157	4.469	MON	14,705	402,436	05/11/2015	07/15/2046
94989M-AF-6	WFCM 2015-NXS2 ASB	.CF		4	1.A	10,156,703		103.3160	10,188,037	9,861,010	0	(23,549)	0	0	3.461	2.992	MON	28,441	341,290	06/30/2015	07/15/2058
94989Y-AY-9	WFCM 2016-C32 A3			4	1.A	5,556,113		104.0380	5,871,516	5,580,486	0	6,580	0	0	3.294	3.610	MON	15,492	187,526	03/25/2020	01/15/2059
94989Y-AZ-6	WFCM 2016-C32 A4			4	1.A	3,689,497		106.7900	3,919,192	3,670,000	0	(4,069)	0	0	3.560	3.455	MON	10,888	130,652	03/25/2020	01/15/2059
95001J-AX-5	WFCM 2018-C44 A5			4	1.A	4,298,797		112.1190	4,753,844	4,240,000	0	(7,282)	0	0	4.212	4.020	MON	14,882	178,589	03/23/2020	05/15/2051
95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA			4	1.A FE	5,238,830		4.2540	5,191,016	0	0	(44,903)	0	0	1.015	5.618	MON	103,261	0	12/10/2021	07/15/2050
95001R-AC-3	WFCM 2018-C48 D			4	2.B	12,047,852		89.4960	11,634,465	13,000,000	0	54,523	0	0	3.000	4.160	MON	32,500	195,000	06/28/2021	01/15/2052
95001V-AT-7	WFCM 2019-C51 A3			4	1.A	9,646,000		105.7450	10,400,000	10,336,506	0	(63,494)	0	0	3.055	7.212	MON	26,477	317,720	03/24/2020	06/15/2052
95002E-BB-2	WFCM 2020-C55 A5			4	1.A	5,355,230		103.9150	6,250,481	6,015,000	0	57,392	0	0	2.725	4.110	MON	13,659	163,909	03/23/2020	02/15/2053
95002N-AA-5	WFCM 2019-JWDR A			4	1.A FE	4,963,810		99.3880	4,969,421	5,000,000	0	1,252	0	0	2.501	2.656	MON	10,419	126,762	09/19/2019	09/15/2031
95002N-AG-2	WFCM 2019-JWDR B			4	1.D FE	7,445,753		98.2340	7,367,552	7,500,000	0	1,335	0	0	2.696	2.856	MON	16,850	205,008	09/19/2019	09/15/2031
95002U-AJ-0	WFCM 2020-C58 A4			4	1.A	3,347,302		99.0210	3,218,183	3,250,000	0	(9,406)	0	0	2.092	1.758	MON	5,666	67,990	12/03/2020	07/15/2053
95002U-AP-6	WFCM 2020-C58 A5			4	1.A	4,634,676		99.8560	4,493,517	4,500,000	0	(12,773)	0	0	2.398	2.062	MON	8,993	107,910	12/03/2020	07/15/2053
96221T-AH-0	WFRBS 2014-LC14 XA			4	1.A FE	1,897,652		2.0570	582,249	0	0	(321,822)	0	0	1.249	3.654	MON	29,467	376,174	06/21/2016	03/15/2047
00489T-AG-1	ACR 2021-FL4 C	D		4	1.G FE	15,301,250		99.6100	15,240,330	15,300,000	0	(1,649)	0	0	1.853	1.880	MON	12,592	219,411	07/07/2021	12/18/2037
69290L-AE-7	PPP 2021-7 B	D		4	1.D FE	10,499,476		99.3650	10,432,851	10,499,476	0	0	0	0	1.509	1.513	MON	7,915	115,861	03/03/2021	04/14/2038
69290L-AG-2	PPP 2021-7 C	D		4	1.G FE	13,499,326		99.3680	13,414,050	13,499,326	0	0	0	0	1.759	1.765	MON	11,864	173,901	03/03/2021	04/14/2038
822866-AE-9	Shelter Growth C2021FL3 2021-FL3 B	D		4	1.D FE	17,693,000		99.3000	17,569,121	17,693,000	0	0	0	0	1.959	1.967	MON	16,364	75,288	09/15/2021	09/15/2036
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,992,405,503	XXX	1,972,707,177	1,841,911,452	1,954,978,621	0	(19,382,647)	78,213	0	XXX	XXX	XXX	5,480,925	61,802,366	XXX	XXX
000299-AA-5	A10 2019-B A1			4	1.A FE	1,517,534		100.4800	1,521,247	1,513,986	0	(1,365)	0	0	3.085	2.981	MON	2,076	46,706	01/22/2020	08/15/2040
000299-AB-3	A10 2019-B AS			4	1.A FE	9,999,872		99.9370	9,993,651	10,000,000	0	38	0	0	3.222	3.244	MON	14,320	322,200	07/29/2019	08/15/2040
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2			1,4	2.C FE	9,775,500		99.4880	9,725,473	9,775,500	0	0	0	0	3.734	3.749	JAJO	61,850	168,313	05/05/2021	07/30/2051
00178U-AC-3	AMSR 2020-SFR2 C			4	1.E FE	1,749,936		100.1580	1,752,762	1,750,000	0	(357)	0	0	2.533	2.524	MON	1,601	44,328	06/05/2020	07/17/2037
006346-AS-9	ADMSO 2018-1 A			1,4	1.F FE	8,614,599		103.4180	8,840,832	8,548,655	0	(8,350)	0	0	4.810	4.715	MON	18,275	411,190	01/25/2019	11/15/2048
023765-AA-8	AMER AIRLINE 16-2 AA PTT	.LS		1	2.A FE	2,293,500		100.2190	2,298,512	2,293,500	0	0	0	0	3.200	3.200	JD	3,262	73,392	05/02/2016	06/15/2028
02376U-AA-3	AMERICAN AIRLINES INC			1	2.A FE	4,945,421		101.3720	5,070,314	5,001,690	0	4,891	0	0	3.575	3.805	JJ	82,451	178,810	03/02/2018	01/15/2028
023771-BR-1	AMERICAN AIRLINES			1	2.A FE	3,859,153		99.8390	3,852,945	3,859,153	0	0	0	0	3.000	3.000	AO	24,441	115,775	09/19/2016	10/15/2028
02377A-AA-6	AMER AIRLN 14-1 A PTT			1,4	3.B FE	3,087,743		101.2700	3,166,534	3,126,829	0	4,474	0	0	3.700	4.013	AO	28,923	115,693	03/20/2018	10/01/2026
02529H-AG-5	ACAR 2018-1 D			4	1.A FE	6,416		100.0520	6,307	6,303	0	(83)	0	0	3.930	2.366	MON	14	248	10/14/2020	04/10/2024
02530D-AC-0	ACAR 2019-2 C			4	1.A FE	53,379		100.2730	52,556	52,413	0	(823)	0	0	3.170	1.364	MON	88	1,523	01/12/2021	06/12/2025
02530Q-AA-5	ACAR 2020-4 A			4	1.A FE	16,199		99.9980	16,199	16,200	0	.1	0	0	0.530	0.535	MON	4	86	10/20/2020	03/13/2024
02665U-AA-3	AH4R 2014-SFR2 A			4	1.A FE	4,370,680		104.0850	4,549,450	4,356,746	0	2,173	0	0	3.786	3.877	MON	13,790	165,482	09/10/2014	10/17/2036
02666A-AA-6	AH4R 2015-SFR1 A			4	1.A FE	5,260,423		103.8820	5,464,850	5,260,637	0	(816)	0	0	3.467	3.473	MON	15,199	182,986	02/26/2015	04/17/2052
02666A-AG-3	AH4R 201																				

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19260M-AA-4	COIN 2017-1A A2			1,4	2.B FE	27,881,861	100.0260	27,219,845	27,212,725	27,440,579	0	(158,623)	0	0	5.216	4.636	JAJO	260,226	1,419,416	08/28/2019	04/25/2047
22767C-AB-6	XROAD 2021-A A2			4	1.A FE	193,602	99.9920	193,609	193,624	193,613	0	11	0	0	0.820	0.828	MON	49	1,398	01/26/2021	03/20/2024
233046-AF-8	DNKN 2017-1A A211			1,4	2.B FE	7,700,000	104.3930	8,038,270	7,700,000	7,700,000	0	0	0	0	4.030	3.971	FIAN	35,341	310,310	09/14/2017	11/20/2047
233046-AQ-4	DNKN 2021-1A A211			1,4	2.B FE	15,000,000	99.3270	14,899,116	15,000,000	15,000,000	0	0	0	0	2.493	1.901	FIAN	72,713	0	10/15/2021	11/20/2051
23343G-AE-2	DTAOT 2019-1A C			4	1.A FE	24,279	100.1340	23,725	23,694	23,733	0	(394)	0	0	3.610	1.513	MON	38	855	10/16/2020	11/15/2024
23343R-AA-6	DT Auto Owner Tr20202A 2020-2A A			4	1.A FE	20,586	100.0560	20,598	20,586	20,586	0	0	0	0	1.140	1.144	MON	10	235	06/02/2020	01/16/2024
25755T-AH-3	DPABS 2017-1A A23			1,4	2.A FE	8,602,310	104.8060	8,776,212	8,373,750	8,519,367	0	(67,070)	0	0	4.118	3.406	JAJO	63,219	344,831	06/08/2020	07/25/2047
25755T-AJ-9	DPABS 2018-1A A21			1,4	2.A FE	6,790,000	102.1900	6,938,700	6,790,000	6,790,000	0	0	0	0	4.116	3.883	JAJO	51,237	279,476	04/18/2018	07/25/2048
25755T-AP-5	DPABS 2021-1A A211			1,4	2.A FE	14,925,000	102.4670	15,293,158	14,925,000	14,925,000	0	0	0	0	3.151	3.163	JAJO	86,219	246,901	04/08/2021	04/25/2051
26207K-AG-6	DRIVE 2017-3 D			4	1.A FE	5,929	100.0740	5,869	5,865	5,867	0	(23)	0	0	3.530	2.690	MON	9	207	09/25/2019	12/15/2023
26208L-AC-2	HONK 2018-1A A2			1,4	2.C FE	11,098,405	104.0010	11,541,494	11,097,500	11,097,866	0	(285)	0	0	4.739	4.765	JAJO	103,721	525,911	01/04/2019	04/20/2048
26208L-AD-0	HONK 2019-1A A2			1,4	2.C FE	8,752,500	104.6410	9,158,669	8,752,500	8,752,500	0	0	0	0	4.641	4.668	JAJO	80,112	406,203	03/12/2019	04/20/2049
26208L-AE-8	HONK 2019-2A A2			1,4	2.C FE	9,800,000	103.0000	10,093,964	9,800,000	9,800,000	0	0	0	0	3.981	4.001	JAJO	76,944	390,138	09/10/2019	10/20/2049
26209A-AF-8	DRIVE 2019-4 C			4	1.A FE	7,814,339	100.5560	7,858,927	7,815,453	7,815,309	0	410	0	0	2.510	2.529	MON	8,719	196,168	09/09/2019	11/17/2025
26209X-AA-9	HONK 2020-1A A2			1,4	2.C FE	11,170,804	102.7640	11,416,391	11,109,375	11,156,238	0	(14,566)	0	0	3.786	3.612	JAJO	82,952	408,918	03/25/2021	07/20/2050
26209X-AC-5	HONK 2020-2A A2			1,4	2.C FE	5,210,625	100.1280	5,217,302	5,210,625	5,210,625	0	0	0	0	3.237	3.250	JAJO	33,265	143,368	10/29/2020	01/20/2051
26253A-AA-4	DT Auto Owner Tr20203A 2020-3A A			4	1.A FE	51,988	100.0170	51,999	51,990	51,990	0	1	0	0	0.540	0.542	MON	12	281	09/16/2020	04/15/2024
28415P-AA-2	EHGVT 2016-A A			4	1.F FE	4,811,300	101.0050	4,859,748	4,811,380	4,811,618	0	(327)	0	0	2.730	2.743	MON	2,189	131,351	06/22/2016	04/25/2028
28416T-AB-1	EHGVT 2019-A B			4	1.F FE	6,309,646	101.2130	6,387,212	6,310,671	6,312,351	0	3,035	0	0	2.910	2.920	MON	3,061	183,641	08/14/2019	01/25/2034
28932M-AG-0	ELM RD GENERATING STAT			1	1.F FE	606,532	107.7160	653,334	606,532	606,532	0	0	0	0	4.673	4.673	JJ	12,754	28,343	01/12/2011	01/19/2031
30165Y-AE-3	EART 2017-3A C			4	1.A FE	101,033	100.8000	99,998	99,204	99,638	0	(1,395)	0	0	3.680	1.919	MON	162	3,042	03/09/2021	07/17/2023
34417M-AB-3	FOCUS 2017-1A A211			1,4	2.B FE	21,679,707	103.8930	21,828,005	21,010,000	21,599,907	0	(35,968)	0	0	5.093	4.460	JAJO	181,312	705,253	10/12/2021	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2			1,4	2.B FE	977,578	104.0370	1,009,160	970,000	973,578	0	0	0	0	5.184	5.044	JAJO	8,520	50,285	12/19/2018	10/30/2048
34417R-AA-4	Focus Brands Fun20171A 2017-1A A21B			1,4	2.B FE	7,159,398	100.0000	7,162,500	7,162,500	7,160,954	0	1,556	0	0	3.857	3.911	JAJO	46,810	207,193	03/04/2021	04/30/2047
34486*-AA-0	FOOTBALL CLUB TRUST PP			1	1.F FE	3,000,000	105.1930	3,155,778	3,000,000	3,000,000	0	0	0	0	3.410	3.410	OCT	24,438	103,721	08/20/2012	10/05/2024
36258A-AB-6	GCAR 2019-3A B			4	1.C FE	13,294,169	100.5890	13,329,313	13,251,206	13,257,366	0	(18,747)	0	0	2.720	2.580	MON	16,019	360,433	01/15/2020	06/17/2024
36258X-AA-8	GCAR 2020-1A A			4	1.A FE	15,086	100.1540	15,110	15,087	15,087	0	0	0	0	2.170	2.183	MON	15	327	01/28/2020	02/15/2024
36258X-AB-6	GCAR 2020-1A B			4	1.E FE	14,749,746	100.9300	14,887,188	14,750,000	14,749,941	0	114	0	0	2.430	2.443	MON	15,930	358,425	01/28/2020	11/15/2024
411707-AD-4	HNGRY 2018-1A A211			1,4	2.B FE	21,073,926	107.1890	22,555,810	21,043,125	21,061,905	0	(4,410)	0	0	4.959	4.962	MJSD	31,886	1,043,529	02/07/2019	06/20/2048
411707-AH-5	HNGRY 2020-1A A2			1,4	2.B FE	20,889,000	104.4280	21,814,041	20,889,000	20,889,000	0	0	0	0	3.981	4.001	MJSD	25,410	829,281	11/13/2020	12/20/2050
42806M-AF-6	Hertz Vehicle Fi20212A LLC 2021-2A B			4	1.F FE	17,491,686	98.7240	17,276,685	17,500,000	17,492,430	0	744	0	0	2.120	2.139	MON	6,183	181,378	06/24/2021	12/27/2027
43285H-AA-6	HGVT 2020-AA A			4	1.A FE	1,287,909	102.9720	1,326,273	1,287,992	1,287,937	0	19	0	0	2.740	2.757	MON	588	35,291	06/02/2020	02/25/2039
43730X-AB-0	Home Partners of20213 Trust 2021-3 B				1.D FE	5,249,761	98.9160	5,193,069	5,250,000	5,249,715	0	(46)	0	0	2.649	2.631	MON	3,477	0	12/16/2021	01/17/2041
43730X-AC-8	Home Partners of20213 Trust 2021-3 C				1.G FE	2,999,909	98.9250	2,967,757	3,000,000	2,999,880	0	(28)	0	0	2.799	2.780	MON	2,099	0	12/16/2021	01/17/2041
46185H-AA-0	IHSFR 2018-SFR2 A			4	1.A FE	20,122,787	100.0120	20,130,767	20,128,319	20,108,320	0	3,688	0	0	1.009	1.869	MON	8,459	204,925	07/26/2019	06/17/2037
46185H-AC-6	IHSFR 2018-SFR2 B			4	1.B FE	5,999,058	100.0110	5,999,703	5,999,058	5,999,058	0	0	0	0	1.189	2.289	MON	2,971	72,024	04/20/2018	06/17/2037
46185H-AE-2	IHSFR 2018-SFR2 C			4	1.D FE	5,182,272	100.0760	5,178,097	5,174,187	5,179,007	0	(3,265)	0	0	1.383	1.188	MON	2,981	24,026	08/19/2021	06/17/2037
46187V-AE-9	INVITATION HOMES2018SFR3 2018-SFR3 C			4	1.E FE	1,252,895	100.0380	1,251,412	1,250,941	1,253,685	0	790	0	0	1.403	1.005	MON	731	5,892	08/19/2021	07/17/2037
46617A-AA-3	HENDR 2012-3A A			4	1.A FE	2,298,070	105.8070	2,266,645	2,142,255	2,296,635	0	(1,436)	0	0	3.220	2.120	MON	3,066	39,855	05/27/2021	09/15/2065
46617F																					

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55281F-AN-0	MICFCL 2017-3A AR			4	1.A FE	12,500,000	100.2040	12,525,458	12,500,000	12,500,000	0	0	0	0	1.752	1.752	JAUO	44,396	72,170	05/26/2021	07/20/2033
55400E-AA-7	MVWOT 2020-1A A			4	1.A FE	3,370,728	100.6070	3,391,597	3,371,128	3,370,873	0	111	0	0	1.740	1.750	MON	1,792	58,658	07/13/2020	10/20/2037
55819M-AU-0	MDPK 2019-35A BR			4	1.C FE	5,000,000	98.6240	4,931,217	5,000,000	5,000,000	0	0	0	0	1.532	1.534	JAUO	15,528	39,678	03/12/2021	04/20/2032
55819M-AW-6	MDPK 2019-35A CR			4	1.F FE	12,500,000	99.1140	12,389,258	12,500,000	12,500,000	0	0	0	0	2.032	2.037	JAUO	51,493	130,966	03/12/2021	04/20/2032
58003U-AC-2	MF1 2020-FL4 AS			4	1.A FE	10,000,000	99.7220	9,972,194	10,000,000	10,000,000	0	0	0	0	2.264	2.274	MON	10,547	226,274	10/28/2020	11/15/2035
59524E-AA-0	MID-ATLANTIC MILITARY CO				1.D FE	2,134,000	100.1470	2,137,131	2,134,000	2,134,000	0	0	0	0	5.671	5.671	FA	50,425	121,019	07/28/2005	08/01/2025
62878Y-AB-0	BUNDT 2021-1 B		1,4		3.B FE	5,000,000	101.0060	5,050,320	5,000,000	5,000,000	0	0	0	0	4.970	5.000	JAUO	42,107	62,125	07/16/2021	07/30/2051
62919T-AA-4	NMEF 2021-A A1			4	1.C FE	6,949	99.9860	6,948	6,949	6,949	0	0	0	0	0.341	0.342	MON	1	18	03/10/2021	03/15/2022
64016N-AA-5	NBLY 2021-1A A2		1,4		2.C FE	38,483,460	100.3920	38,624,331	38,473,665	38,481,217	0	(2,243)	0	0	3.584	3.592	JAUO	233,646	823,507	03/30/2021	04/30/2051
67181D-AE-1	OAKIG 2020-1A A5			4	1.F FE	17,992,658	101.7380	18,312,817	18,000,000	17,995,050	0	2,141	0	0	3.390	3.427	MON	18,645	610,200	11/06/2020	11/20/2050
67190A-AB-2	OAKIG 2021-1A A2			4	1.A FE	9,515,143	96.7440	9,206,592	9,516,427	9,515,505	0	362	0	0	1.930	1.943	MON	5,612	164,790	01/20/2021	01/20/2051
67190A-AC-0	OAKIG 2021-1A A3			4	1.F FE	749,807	100.4860	753,644	750,000	749,859	0	.52	0	0	2.800	2.825	MON	642	18,842	01/20/2021	01/20/2051
68504U-AB-7	ONGLT 2019-A B			4	1.F FE	2,528,347	102.2040	2,584,423	2,528,686	2,530,985	0	.299	0	0	3.360	3.355	MON	5,192	84,964	05/21/2019	04/09/2038
69403W-AB-3	PACIFIC BEACON LLC				2.B FE	4,990,229	96.7320	5,679,015	5,870,858	5,582,861	0	64,681	0	0	0.334	2.428	JJ	9,403	26,456	09/26/2012	07/15/2026
72703P-AA-1	PLNT 2018-1A A2I		1,4		2.C FE	12,577,500	100.0000	12,577,500	12,577,500	12,577,500	0	0	0	0	4.262	4.186	MJSD	38,715	536,053	07/19/2018	09/05/2048
72703P-AB-9	PLNT 2018-1A A2II		1,4		2.C FE	14,512,500	101.7600	14,767,975	14,512,500	14,512,500	0	0	0	0	4.666	4.814	MJSD	48,906	677,153	07/19/2018	09/05/2048
73019F-AA-0	PNC EQUIP FIN LLC PP		1		1.D	1,205,808	102.0190	1,230,154	1,205,808	1,205,808	0	0	0	0	3.000	3.000	MS	10,852	36,174	08/17/2012	09/13/2027
74333B-AE-8	PROG 2019-SFR1 C		4		1.C FE	4,999,779	100.2470	5,012,367	5,000,000	4,995,067	0	(1,516)	0	0	3.820	3.816	MON	15,917	191,000	02/14/2019	08/17/2035
74333B-AG-3	PROG 2019-SFR1 D		4		1.F FE	2,088,910	100.5200	2,099,853	2,089,000	2,086,763	0	(692)	0	0	4.168	4.167	MON	7,256	87,069	02/14/2019	08/17/2035
74333X-AC-4	Progress ResidemSFR11 st 2021-SFR11 B		4		1.D FE	5,499,880	99.7600	5,486,797	5,500,000	5,499,877	0	(3)	0	0	2.732	2.729	MON	417	0	12/15/2021	01/17/2039
74333X-AE-0	Progress ResidemSFR11 st 2021-SFR11 C		4		1.G FE	7,106,805	99.6210	7,080,066	7,107,000	7,106,801	0	(5)	0	0	2.931	2.929	MON	579	0	12/15/2021	01/17/2039
78403D-AX-8	SBA TOWER TRUST		2,4		1.F FE	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	2.593	2.593	MON	23,049	69,147	10/08/2021	10/15/2031
80284Y-AH-7	SDART 2017-3 E		4		1.C FE	208,531	100.1250	200,250	200,000	200,173	0	(4,010)	0	0	4.970	2.755	MON	442	9,940	01/23/2020	01/15/2025
81761T-AA-3	SERV 2020-1 A2I		1,4		2.C FE	18,857,500	99.6230	18,786,387	18,857,500	18,857,500	0	0	0	0	2.841	2.851	JAUO	122,030	477,703	11/20/2020	01/30/2051
81761T-AC-9	SERV 2020-1 A2II		1,4		2.C FE	18,857,500	100.6560	18,981,166	18,857,500	18,857,500	0	0	0	0	3.337	3.350	JAUO	143,335	561,103	11/20/2020	01/30/2051
81761T-AG-0	SERV 2021-1 A2II		1,4		2.C FE	30,922,500	97.0840	30,020,722	30,922,500	30,922,500	0	0	0	0	3.113	3.125	JAUO	163,110	240,654	07/26/2021	07/30/2051
817743-AA-5	SPRO 2019-1A A2		1,4		2.C FE	28,683,288	103.1700	29,523,030	28,616,000	28,640,165	0	(19,414)	0	0	3.882	3.907	JAUO	203,660	1,110,873	09/25/2019	10/25/2049
82652N-AB-4	SRFC 2019-3A B		4		1.F FE	5,249,706	101.1650	5,311,861	5,250,687	5,252,523	0	(939)	0	0	2.750	2.743	MON	4,412	144,394	10/17/2019	08/20/2036
85022W-AP-9	SOFT 2020-AA A		4		1.A FE	6,393,751	100.6520	6,435,782	6,394,069	6,393,850	0	31	0	0	1.970	1.979	MON	2,099	125,963	09/16/2020	09/25/2037
872480-AE-8	TIF 2021-1A A		4		1.F FE	23,221,072	96.8710	22,497,307	23,223,958	23,222,770	0	1,698	0	0	1.650	1.664	MON	11,709	339,553	01/25/2021	02/20/2046
87407R-AA-4	TAL 2020-1A A		4		1.F FE	28,223,110	99.3770	28,058,596	28,234,375	28,230,843	0	5,098	0	0	2.050	2.081	MON	17,686	578,805	09/09/2020	09/20/2045
88031J-AB-2	TENASKA GEORGIA PARTNERS		1		2.C FE	4,217,207	117.2500	4,944,676	4,217,207	4,217,207	0	0	0	0	9.500	8.816	FA	166,931	400,635	11/03/1999	02/01/2030
88315L-AG-3	TMCL 2020-2A A		4		1.F FE	14,097,618	99.4210	14,020,158	14,101,816	14,100,821	0	2,221	0	0	2.100	2.128	MON	9,049	296,138	09/08/2020	09/20/2045
88315L-AJ-7	TMCL 2020-3A A		4		1.F FE	17,717,889	99.2930	17,599,598	17,725,000	17,723,321	0	3,758	0	0	2.110	2.144	MON	11,428	373,998	09/15/2020	09/20/2045
88315L-AQ-1	TMCL 2021-2A A		4		1.F FE	20,023,153	99.4930	19,925,101	20,026,733	20,024,807	0	1,654	0	0	2.230	2.254	MON	13,646	297,731	03/24/2021	04/20/2046
88315L-AS-7	TMCL 2021-3A A		4		1.F FE	29,194,963	98.1230	28,651,809	29,200,000	29,196,418	0	1,455	0	0	1.940	1.963	MON	17,309	202,989	08/03/2021	08/20/2046
89680H-AA-0	TOF 2020-1A A		4		1.F FE	15,190,916	99.3570	15,096,086	15,193,750	15,193,009	0	1,425	0	0	2.110	2.130	MON	9,796	320,589	08/25/2020	09/20/2045
90931C-AA-6	UNITED AIR 2019-1 AA PTT		1		1.F FE	4,097,284	108.3090	4,437,724	4,097,284	4,097,284	0	0	0	0	4.150	4.150	FA	59,513	174,836	01/28/2019	08/25/2031
90931L-AA-6	UAL 2016-1 AA PTT		1		1.F FE	5,522,549	102.4670	5,658,778	5,522,549	5,522,549	0	0	0	0	3.100	3.100	JJ	82,746	171,199	06/06/20	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00037L-AE-0	ABBSL 2021-2A B2	D	4		1.C FE	13,000,000	99.0750	12,879,784	13,000,000	13,000,000	0	0	0	0	3.150	3.162	JAU	86,450	174,038	04/01/2021	04/15/2034
00037L-AG-5	ABBSL 2021-2A C	D	4		1.F FE	5,620,000	99.9980	5,619,894	5,620,000	5,620,000	0	0	0	0	2.224	2.227	JAU	27,076	54,311	04/01/2021	04/15/2034
00037L-AJ-9	ABBSL 2021-2A D	D	4		2.C FE	9,550,000	98.1550	9,373,832	9,550,000	9,550,000	0	0	0	0	3.474	3.488	JAU	71,875	144,019	04/01/2021	04/15/2034
000370-AG-4	AB BSL CLO 3 Ltd20213A 2021-3A D	D	4		2.C FE	5,000,000	99.9920	4,999,601	5,000,000	5,000,000	0	0	0	0	3.328	3.175	JAU	43,945	0	08/24/2021	10/20/2034
00119M-AC-3	AGL 2020-3A B1	D	4		1.C FE	10,000,000	100.0000	9,999,965	10,000,000	10,000,000	0	0	0	0	1.824	1.825	JAU	39,515	192,314	02/12/2020	01/15/2033
00119M-AE-9	AGL 2020-3A B2	D	4		1.C FE	5,000,000	99.6470	4,982,342	5,000,000	5,000,000	0	0	0	0	3.221	3.228	JAU	33,999	161,050	02/12/2020	01/15/2033
001207-AE-9	AGL 2020-9A B	D	4		1.C FE	5,000,000	100.1090	5,005,457	5,000,000	5,000,000	0	0	0	0	1.928	1.933	JAU	19,015	83,610	11/23/2020	01/20/2034
001207-AG-4	AGL 2020-9A C	D	4		1.F FE	5,900,000	100.4360	5,925,735	5,900,000	5,900,000	0	0	0	0	2.628	2.637	JAU	30,583	133,305	11/23/2020	01/20/2034
00140N-AG-3	AIMCO 2020-11A BR	D	4		1.C FE	23,000,000	100.0030	23,000,646	23,000,000	23,000,000	0	0	0	0	1.732	1.733	JAU	59,737	0	10/14/2021	10/17/2034
00140N-AS-9	AIMCO 2020-11A CR	D	4		1.F FE	2,500,000	100.0030	2,500,070	2,500,000	2,500,000	0	0	0	0	2.132	2.135	JAU	7,993	0	10/14/2021	10/17/2034
017154-AA-3	ALLPK 2019-1A A	D	4		1.A FE	25,000,000	100.0210	25,005,155	25,000,000	25,000,000	0	0	0	0	1.462	1.464	JAU	74,090	385,544	12/11/2019	01/20/2033
01750H-AE-2	ALLEG 2019-2A B	D	4		1.C FE	7,856,000	100.1180	8,009,469	8,000,000	7,989,459	0	(2,228)	0	0	2.132	2.169	JAU	35,052	177,715	06/12/2020	01/19/2033
03332A-AA-8	ANCHF 2020-10A AV	D	4		1.A FE	22,725,000	100.5970	22,785,177	22,650,000	22,707,686	0	(12,123)	0	0	3.619	3.565	JAU	150,279	819,704	06/04/2020	04/25/2038
03665Y-AA-3	ANTR 2019-2A A1A	D	4		1.A FE	15,000,000	100.0510	15,007,586	15,000,000	15,000,000	0	0	0	0	1.875	1.879	JAU	54,684	295,735	12/18/2019	01/23/2032
03767N-AG-1	APID 2018-18A B	D	4		1.C FE	13,000,000	100.0000	12,999,947	13,000,000	13,000,000	0	0	0	0	1.778	2.259	JAU	45,592	242,505	09/21/2018	10/22/2030
04009G-AE-7	ARES 2019-53A B	D	4		1.C FE	16,000,000	100.0250	16,003,979	16,000,000	16,000,000	0	0	0	0	2.005	2.440	JAU	61,483	333,808	03/29/2019	04/24/2031
04009G-AG-2	ARES 2019-53A C	D	4		1.F FE	5,006,250	100.0650	5,003,266	5,000,000	4,963,751	0	5,015	0	0	2.775	2.997	JAU	26,593	143,243	10/02/2019	04/24/2031
054920-AE-6	BDS 2020-FL5 B	D	4		1.D FE	100,000	99.7600	99,760	100,000	100,000	0	0	0	0	1.964	1.966	MON	86	1,977	01/08/2020	02/16/2037
05493N-AA-0	BDS Ltd 2021FL9 2021-FL9 A	D	4		1.A FE	11,827,000	99.5200	11,770,243	11,827,000	11,827,000	0	0	0	0	1.174	1.177	MON	6,170	25,843	10/01/2021	11/16/2038
05586A-AA-6	BSPRT 2018-FL4 A	D	4		1.A FE	36,112	100.0000	36,112	36,112	36,112	0	0	0	0	1.159	2.267	MON	20	422	09/27/2018	09/15/2035
05586A-AJ-7	BSPRT 2018-FL4 D	D	4		2.B FE	12,204,875	98.8870	12,064,259	12,200,000	12,195,222	0	4,602	0	0	2.860	3.615	MON	16,475	352,957	05/06/2019	09/15/2035
05682V-AE-5	BCC 2018-2A B	D	4		1.C FE	6,000,000	99.7640	5,985,859	6,000,000	6,000,000	0	0	0	0	1.721	2.234	JAU	21,227	108,954	06/01/2018	07/19/2031
05875J-AN-9	BALLY 2019-1A BR	D	4		1.F FE	7,800,000	99.6920	7,775,996	7,800,000	7,800,000	0	0	0	0	2.024	2.029	JAU	34,199	40,388	06/09/2021	07/15/2032
08182R-AC-7	BSP 2019-19A B	D	4		1.C FE	10,250,000	100.0340	10,253,515	10,250,000	10,250,000	0	0	0	0	2.124	2.129	JAU	47,162	228,299	12/06/2019	01/15/2033
08182R-AE-3	BSP 2019-19A C	D	4		1.F FE	2,000,000	100.0510	2,001,028	2,000,000	2,000,000	0	0	0	0	2.724	2.732	JAU	11,802	56,713	12/06/2019	01/15/2033
09077L-AE-2	Birch Grove CLO 20212A 2021-2A B	D	4		1.C FE	20,000,000	99.6350	19,927,048	20,000,000	20,000,000	0	0	0	0	1.880	1.879	JAU	114,953	0	08/03/2021	10/19/2034
09261M-AA-4	BLKMM 2021-6A A	D	4		1.A FE	12,000,000	100.3060	12,036,714	12,000,000	12,000,000	0	0	0	0	1.828	1.832	JAU	44,487	148,744	02/08/2021	04/20/2033
09629V-AC-7	BLUEM 2018-2A A	D	4		1.A FE	39,482,294	99.9690	39,470,137	39,482,294	39,482,294	0	0	0	0	1.264	1.940	FIAN	65,174	512,553	08/09/2018	08/15/2031
12549A-AV-2	C1FC 2013-1A A1R2	D	4		1.A FE	10,000,000	99.8510	9,985,096	10,000,000	10,000,000	0	0	0	0	1.154	1.155	JAU	24,675	124,416	03/04/2020	07/16/2030
12554V-AQ-9	C1FC 2019-3A A2R	D	4		1.C FE	20,000,000	99.2570	19,851,442	20,000,000	20,000,000	0	0	0	0	1.782	1.785	JAU	76,212	50,496	08/16/2021	10/16/2034
12807C-AA-1	CAI 2020-1A A	D	4		1.F FE	8,935,481	99.2020	8,866,139	8,937,500	8,937,013	0	1,015	0	0	2.220	2.244	MON	3,307	207,558	09/01/2020	09/25/2045
13877E-AG-7	CANYC 2021-1A C	D	4		1.F FE	1,000,000	98.5250	985,254	1,000,000	1,000,000	0	0	0	0	2.074	2.079	JAU	4,493	10,764	03/22/2021	04/15/2034
13887W-AJ-9	CANYC CANYON CAPITAL ADVISORS	D	4		1.A FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	1.396	1.397	JAU	43,448	0	10/22/2021	10/15/2034
14316E-AL-3	CGMS 2019-2A A1R	D	4		1.A FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	1.252	1.251	JAU	3,824	0	12/15/2021	07/15/2032
15033X-AJ-5	CEDF	D	4		1.A FE	25,000,000	99.9590	24,989,665	25,000,000	25,000,000	0	0	0	0	1.228	1.230	JAU	62,265	0	09/29/2021	10/20/2032
17180T-BA-9	C1FC 2016-1A ARR	D	4		1.A FE	10,000,000	99.7170	9,971,745	10,000,000	10,000,000	0	0	0	0	1.204	1.203	JAU	9,698	0	11/16/2021	10/21/2031
22824D-AJ-8	CCITY 2021-1A A2	D	4		1.C FE	20,000,000	99.5510	19,910,120	20,000,000	20,000,000	0	0	0	0	1.848	1.852	JAU	160,643	0	06/18/2021	07/20/2034
22846B-AL-1	CRNPT 2019-8A BR	D	4		1.C FE	10,000,000	99.2630	9,926,271	10,000,000	10,000,000	0	0	0	0	1.878	1.883	JAU	38,087	0	10/13/2021	10/20/2034
22846F-AE-8	CRNPT 2021-10A B	D	4		1.C FE	7,000,000	99.6590	6,976,151	7,000,000	7,000,000	0	0	0	0	1.828	1.832	JAU	66,527	0	05/27/2021	07/20/2034

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42704R-AA-9	HERA 2021-FL1 A	D	4		1.A FE	26,536,000	99.2220	26,329,489	26,536,000	26,536,000	0	0	0	0	1.154	1.153	MON	11,744	251,468	02/10/2021	02/18/2038
43133J-AA-6	HITR 2019-2A A1	D	4		1.C FE	15,621,065	100.2160	15,713,686	15,679,865	15,648,633	0	11,196	0	0	1.930	2.006	FMAN	33,618	305,821	04/16/2019	05/22/2039
48275R-AC-1	Kref 2018-F11 LT2021FL2 2021-FL2 AS	D	4		1.A FE	24,000,000	99.5930	23,902,284	24,000,000	24,000,000	0	0	0	0	1.409	1.413	MON	15,941	113,877	07/23/2021	02/15/2039
55820Y-AD-9	MDPK 2018-27A B	D	4		1.F FE	1,203,750	99.4680	1,243,352	1,250,000	1,203,323	0	4,736	0	0	1.932	2.640	JAJO	4,896	25,232	09/24/2019	04/20/2030
55954E-AS-8	MAGNE 2016-17A BR	D	4		1.C FE	4,952,500	99.7590	4,987,948	5,000,000	4,763,499	0	26,045	0	0	1.682	2.597	JAJO	17,049	88,261	06/11/2019	07/20/2031
566076-AQ-8	MP18 2020-2A BR	D	4		1.C FE	5,000,000	99.9320	4,996,603	5,000,000	5,000,000	0	0	0	0	1.882	1.886	JAJO	24,571	0	09/17/2021	10/15/2034
58403X-AC-2	Medalist Partner20201A ate Fi 2020-1A B	D	4		1.F FE	2,915,950	99.9040	2,897,204	2,900,000	2,913,778	0	(2,172)	0	0	2.832	2.628	JAJO	17,335	20,774	08/13/2021	04/17/2033
59284M-AA-2	MEXICO CITY AIRPORT TRUST	D	1		2.C FE	7,078,750	106.1060	7,427,415	7,000,000	7,040,209	0	(7,974)	0	0	4.250	4.109	AO	50,410	297,500	09/23/2016	10/31/2026
647550-AC-6	New Mountain CLOCLO 3A CLO-3A B1	D	4		1.C FE	14,500,000	99.2920	14,397,308	14,500,000	14,500,000	0	0	0	0	1.828	1.832	JAJO	75,968	0	08/09/2021	10/20/2034
647550-AG-7	New Mountain CLOCLO 3A CLO-3A C	D	4		1.F FE	2,500,000	99.2350	2,480,881	2,500,000	2,500,000	0	0	0	0	2.228	2.234	JAJO	15,959	0	08/09/2021	10/20/2034
64755R-AU-7	NMC CLO-1A CR	D	4		1.F FE	7,500,000	100.0010	7,500,061	7,500,000	7,500,000	0	0	0	0	2.332	2.338	JAJO	31,087	0	10/08/2021	10/15/2034
67570Q-AK-7	QCP 2019-16A AR	D	4		1.A FE	8,180,000	100.0440	8,183,629	8,180,000	8,180,000	0	0	0	0	1.127	1.126	JAJO	21,253	88,625	03/08/2021	04/10/2033
67576F-AN-9	OCT18 2018-18A B2R	D	4		1.F FE	22,430,000	100.0000	22,430,000	22,430,000	22,430,000	0	0	0	0	3.135	3.147	JAJO	146,487	707,042	09/14/2020	04/16/2031
67591E-AW-3	OCT28 2016-1A C1R	D	4		1.F FE	4,159,313	100.0040	4,200,171	4,200,000	4,132,678	0	7,997	0	0	2.375	2.742	JAJO	19,118	103,337	09/27/2019	10/24/2030
69365T-AC-5	PPM Clo, Ltd. 20215A 2021-5A B	D	4		1.C FE	18,200,000	99.9990	18,199,773	18,200,000	18,200,000	0	0	0	0	1.832	1.835	JAJO	67,593	0	09/17/2021	10/18/2034
69689L-AA-4	Palmer Square Lo20193A ng Ltd 2019-3A A1	D	4		1.A FE	83,354	99.9600	83,446	83,480	83,419	0	47	0	0	1.010	1.072	FMAN	98	869	09/18/2020	08/20/2027
69700V-AA-7	Palmer Square Lo20191A ng Ltd 2019-1A A1	D	4		1.A FE	52,971	99.9830	52,962	52,971	52,971	0	0	0	0	1.180	2.125	JAJO	127	665	03/05/2019	04/20/2027
69702E-AC-9	Palmer Square CL20214A 2021-4A B	D	4		1.C FE	5,500,000	100.1120	5,506,162	5,500,000	5,500,000	0	0	0	0	1.774	1.645	JAJO	25,224	0	08/19/2021	10/15/2034
69702E-AE-5	Palmer Square CL20214A 2021-4A C	D	4		1.F FE	6,000,000	100.0200	6,001,211	6,000,000	6,000,000	0	0	0	0	2.074	1.944	JAJO	32,167	0	08/19/2021	10/15/2034
69702E-AG-0	Palmer Square CL20214A 2021-4A D	D	4		2.C FE	5,750,000	100.0050	5,750,305	5,750,000	5,750,000	0	0	0	0	3.074	2.925	JAJO	45,681	0	08/19/2021	10/15/2034
70018A-AQ-3	Park Avenue Inst20192A I Advi 2019-2A CR	D	4		2.C FE	5,500,000	99.9990	5,499,968	5,500,000	5,500,000	0	0	0	0	3.632	3.647	JAJO	43,277	0	09/22/2021	10/15/2034
70806U-AA-0	PNTPK 2020-2A A1	D	4		1.A FE	5,000,000	100.1390	5,006,948	5,000,000	5,000,000	0	0	0	0	2.024	2.028	JAJO	21,924	74,870	12/24/2020	01/15/2032
70806U-AC-6	PNTPK 2020-2A A2	D	4		1.A FE	5,000,000	100.3100	5,015,517	5,000,000	5,000,000	0	0	0	0	2.374	2.380	JAJO	25,716	87,558	12/24/2020	01/15/2032
70806U-AE-2	PNTPK 2020-2A B1	D	4		1.C FE	10,000,000	100.3510	10,035,117	10,000,000	10,000,000	0	0	0	0	2.724	2.732	JAJO	59,015	200,491	12/24/2020	01/15/2032
76761R-AY-5	RSRVA 2016-3A ARR	D	4		1.A FE	20,400,000	99.6330	20,325,220	20,400,000	20,400,000	0	0	0	0	1.184	1.185	JAJO	50,310	147,192	03/01/2021	01/18/2034
77341N-AC-9	Rockford Tower C20213A 2021-3A A2	D	4		1.A FE	22,500,000	99.8690	22,470,620	22,500,000	22,500,000	0	0	0	0	1.528	1.531	JAJO	63,040	0	09/22/2021	10/20/2034
77587M-AL-4	Romark CLO Ltd 20193A 2019-3A A2AR	D	4		1.C FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	1.882	1.885	JAJO	61,152	0	09/29/2021	10/15/2034
77587M-AN-0	Romark CLO Ltd 20193A 2019-3A BR	D	4		1.F FE	7,250,000	100.0000	7,250,000	7,250,000	7,250,000	0	0	0	0	2.282	2.287	JAJO	35,840	0	09/29/2021	10/15/2034
78486B-AA-2	Starwood Commerc2021FL2 gage T 2021-FL2 A	D	4		1.A FE	14,000,000	99.8730	13,982,165	14,000,000	14,000,000	0	0	0	0	1.304	1.307	MON	8,113	113,461	04/19/2021	04/18/2038
78486B-AC-8	Starwood Commerc2021FL2 gage T 2021-FL2 AS	D	4		1.A FE	20,000,000	99.8300	19,966,036	20,000,000	20,000,000	0	0	0	0	1.554	1.559	MON	13,812	193,476	04/19/2021	04/18/2038
83611V-AU-2	SNOPT 2020-2A B1R	D	4		1.C FE	5,000,000	100.0000	5,000,007	5,000,000	5,000,000	0	0	0	0	1.785	1.788	JAJO	16,854	0	10/01/2021	10/25/2034
83611V-AY-4	SNOPT 2020-2A C1R	D	4		1.F FE	13,000,000	99.6100	12,949,239	13,000,000	13,000,000	0	0	0	0	2.235	2.241	JAJO	54,869	0	10/01/2021	10/25/2034
83614D-AC-9	SNOPT 2019-4A A1A	D	4		1.A FE	20,000,000	100.0430	20,008,602	20,000,000	20,000,000	0	0	0	0	1.524	1.526	JAJO	66,029	323,795	12/13/2019	01/15/2033
83614D-AG-0	SNOPT 2019-4A B1A	D	4		1.C FE	5,500,000	100.0700	5,503,827	5,500,000	5,500,000	0	0	0	0	2.274	2.280	JAJO	27,096	130,866	12/13/2019	01/15/2033
87159Q-BV-9	Symphony CLO Ltd201414A 2014-14A AR	D	4		1.A FE	84,805	99.9730	84,783	84,805	84,805	0	0	0	0	1.072	1.074	JAJO	200	981	10/04/2019	07/14/2039
87244C-AJ-5	CHMIL 2016-1A AR	D	4		1.A FE	9,500,000	100.0080	9,500,805	9,500,000	9,500,000	0	0	0	0	1.655	1.658	JAJO	31,880	165,770	10/05/2018	10/20/2030
87275Q-AG-2	TRTX 2018-FL2 C	D	4		1.G FE	2,001,875	99.8750	1,997,504	2,000,000	2,000,165	0	(1,710)	0	0	2.409	2.219	MON	2,141	20,441	07/28/2021	11/15/2037
87275Q-AJ-6	TRTX 2018-FL2 D	D	4		2.C FE	18,568,812	99.4370	18,458,428	18,562,999	18,566,908	0	(1,903)	0	0	2.810	3.175	MON	24,630	374,245	08/04/2021	11/15/2037
87276W-AA-1	TRTX 2021-FL4 A	D	4		1.A FE	15,000,000	99.8830	14,982,438	15,000,000												

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						12,635,264,488	XXX	13,229,485,673	12,444,529,992	12,569,061,452	161,585	(31,698,710)	1,986,267	0	XXX	XXX	XXX	89,760,666	411,079,525	XXX	XXX
01852F-AC-7	ALLFIRST PFD CAP TRUST				2.B FE	9,665,000	.97,2880	9,728,837	10,000,000	9,696,433	.0	31,433	.0	.0	1.624	2.174	JAJO	35,181	127,649	02/22/2021	07/15/2029
020002-AU-5	ALLSTATE CORPORATION			1	2.B FE	12,726,555	.131,2770	17,394,180	13,250,000	12,756,972	.0	3,204	.0	.0	6.500	6.777	MN	110,049	861,250	07/13/2007	05/15/2057
020002-BB-6	ALLSTATE CORPORATION			2	2.B FE	3,436,875	.104,0090	3,380,290	3,250,000	3,301,732	.0	(30,112)	.0	.0	5.750	4.715	FA	70,597	186,875	02/03/2017	08/15/2053
118230-AS-0	BUCKEYE PARTNERS			2	4.A FE	2,984,220	.88,1580	2,644,744	3,000,000	2,984,167	.0	29	.0	.0	6.375	6.409	JJ	84,469	191,250	01/18/2018	01/22/2078
29273R-BA-6	ENERGY TRANSFER PARTNERS				3.B FE	595,811	.80,1490	603,524	753,000	600,952	.0	1,244	.0	.0	3.158	5.053	FMAN	4,030	24,411	01/12/2017	11/01/2066
29273V-AM-2	ENERGY TRANSFER EQUITY LP			2	3.B FE	4,550,000	.102,0390	4,642,773	4,550,000	4,550,000	.0	.0	.0	.0	7.125	7.125	MN	41,424	324,188	04/05/2021	05/15/2030
29379V-AN-3	ENTERPRISE PRODUCTS			1	2.C FE	2,090,813	.89,8750	2,386,190	2,655,000	2,104,154	.0	4,420	.0	.0	2.948	4.259	MJSD	6,741	79,273	06/13/2016	06/01/2067
302570-AW-6	NEXTERA ENERGY	LS		1	2.B FE	13,575,510	.93,7840	13,129,742	14,000,000	13,594,987	.0	4,321	.0	.0	2.198	3.854	JAJO	78,653	322,142	08/04/2015	10/01/2066
69352P-AC-7	PPL CAPITAL FUNDING			1	2.C FE	14,528,636	.93,0000	15,235,260	16,382,000	14,528,636	.0	.0	.0	.0	2.883	7.184	MJSD	2,624	467,389	08/31/2021	01/01/9999
744320-AM-4	PRUDENTIAL FINANCIAL				2.B FE	7,205,000	.104,0950	6,974,349	6,700,000	6,814,158	.0	(74,510)	.0	.0	5.625	5.110	JD	16,750	376,875	09/14/2017	06/15/2043
842587-CY-1	SOUTHERN CO			2	2.C FE	556,188	.100,1930	551,064	550,000	553,842	.0	(2,346)	.0	.0	5.500	2.054	MS	8,907	.0	11/12/2021	03/15/2057
842587-DF-1	SOUTHERN CO			2	2.C FE	10,000,000	.102,2070	10,220,697	10,000,000	10,000,000	.0	.0	.0	.0	4.000	4.000	JJ	184,444	330,000	09/15/2020	01/15/2051
86788L-AA-8	SUNTRUST CAPITAL III	LS			2.B FE	3,208,673	.96,8520	3,275,521	3,382,000	3,251,046	.0	19,985	.0	.0	0.853	3.470	MJSD	1,362	27,727	11/07/2019	03/15/2028
976657-AH-9	WISCONSIN ENERGY CORP			1	2.B FE	3,452,564	.92,6370	3,686,041	3,979,000	3,471,718	.0	5,622	.0	.0	2.267	3.322	FMAN	11,776	92,033	08/17/2020	05/15/2067
06368B-SP-9	BANK OF MONTREAL			A	2.C FE	2,000,000	.103,4600	2,069,192	2,000,000	2,000,000	.0	.0	.0	.0	4.800	4.800	FA	33,600	96,000	07/23/2019	01/01/9999
06738C-82-8	BARCLAYS BK			D	3.B FE	4,000,000	.139,2570	5,570,280	4,000,000	4,000,000	.0	.0	.0	.0	6.278	6.278	JD	11,161	251,120	06/01/2005	12/15/2034
539439-AG-4	LLOYDS BANKING GROUP PLC			D	2.C FE	5,696,250	.109,9990	6,121,422	5,565,000	5,696,250	.0	.0	.0	.0	7.500	7.327	MJSD	4,638	417,375	04/07/2014	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						100,272,095	XXX	107,614,106	104,016,000	99,905,047	0	(36,710)	0	0	XXX	XXX	XXX	706,406	4,175,557	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	2.B FE	4,032,500	.112,9900	4,519,600	4,000,000	4,011,876	.0	(2,516)	.0	.0	6.613	6.527	JJ	121,973	264,520	10/19/2010	12/15/2055
21869M-AA-5	CORESTATES CAPTL I II				2.B FE	10,271,942	.97,4710	10,478,116	10,750,000	10,480,319	.0	50,966	.0	.0	0.724	1.223	FMAN	10,166	81,157	10/25/2019	02/15/2027
320808-AD-0	FIRST MARYLAND CAPITAL				2.A FE	8,621,760	.96,3320	8,651,547	8,981,000	8,673,481	.0	51,721	.0	.0	1.124	1.827	JAJO	21,867	80,589	02/04/2021	01/15/2027
38143V-AA-7	GOLDMAN SACHS GROUP INC	LS		1	2.C FE	5,085,000	.138,0500	7,019,842	5,085,000	5,085,000	.0	.0	.0	.0	6.345	6.345	FA	121,887	322,643	02/12/2004	02/15/2034
857477-AY-9	STATE STREET CORP				2.A FE	4,911,533	.86,8800	5,212,786	6,000,000	5,047,780	.0	28,489	.0	.0	1.203	1.988	MJSD	3,408	70,482	01/11/2017	06/15/2047
949746-TG-6	WELLS FARGO & CO TRUPS				2.B FE	4,958,807	.97,0550	4,852,734	5,000,000	4,962,660	.0	3,852	.0	.0	0.624	0.773	JAJO	6,757	16,642	06/21/2021	01/15/2027
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						37,881,542	XXX	40,734,625	39,816,000	38,261,116	0	132,512	0	0	XXX	XXX	XXX	286,058	836,033	XXX	XXX
4899999. Total - Hybrid Securities						138,153,637	XXX	148,348,731	143,832,000	138,166,163	0	95,802	0	0	XXX	XXX	XXX	992,464	5,011,590	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
464287-24-2	ISHARES IBOX INVESTMENT GRADE				2.A	43,266,600	.132,5200	48,711,437	.0	48,711,437	(2,062,113)	.0	.0	.0	0.000	0.000	MON	.0	1,119,475	03/16/2020	.0
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND				2.A	8,053,265	.69,5500	9,389,250	.0	9,389,250	(468,450)	.0	.0	.0	0.000	0.000	MON	.0	297,115	05/12/2017	.0
6099999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						51,319,865	XXX	58,100,687	0	58,100,687	(2,530,563)	0	0	0	XXX	XXX	XXX	0	1,416,590	XXX	XXX
LX1981-65-0	Sycamore Buyer LLC TL B 1L				3.C FE	552,778	.99,4170	552,317	555,556	552,778	.0	.0	.0	.0	2.750	2.888	MON	.0	.0	09/24/2021	09/24/2028
LX1963-12-0	MKS INSTRUMENTS INC TL B 1L				3.A FE	598,500	.99,7000	598,200	600,000	598,500	.0	.0	.0	.0	2.750	2.822	MON	.0	.0	10/22/2021	10/22/2028
69291L-AB-2	PECF USS INTERMEDIATE HO TL B 1L				4.C FE	399,000	.100,0360	400,144	400,000	399,000	.0	.0	.0	.0	4.750	4.916	MON	.0	.0	11/04/2021	11/05/2028
70468B-AC-7	PELICAN PRODUCTS INC TL 1L				4.B FE	994,000	.99,5000	995,000	1,000,000	994,000	.0	.0	.0	.0	4.750	4.983	MJSD	.0	.0	11/16/2021	11/17/2028
LX2002-77-0	BROOKS AUTOMATION INC TL 1L				4.B FE	398,000	.99,5420	398,168	400,000	398,000	.0	.0	.0	.0	3.850	4.031	MON	.0	.0	11/18/2021	11/17/2028
00130M-AJ-3	ARDENT HEALTH PARTNERS TL B 1L				4.B FE	662,006	.99,9380	664,920	665,333	662,121	.0	115	.0	.0	4.000	4.178	MON	74	8,945	08/05/2021	08/24/2028
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L				4.C FE	1,842,493	.100,0360	1,835,383	1,834,722	1,842,501	.0	8	.0	.0	4.500	4.525	MON	7	1,042	06/18/2021	07/31/2028
00132U-AH-7	CULLIGAN WATER TECHNOLOGIES TL DO 1L				4.C FE	5,528	.100,0360	5,558	5,556	5,528	.0	.0	.0	.0	4.500	4.704	MON	.0	.0	06/17/2021	06/18/2028
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L				4.B FE	1,938,720	.99,4750	1,928,542	1,938,720	1,938,720	.0	.0	.0	.0	5.250	5.362	JAJO	25,163	112,915	10/16/2020	10/02/2025
00186F-AJ-2	API GROUP DE INC TL B 1L				3.C FE	662,670	.99,8390	664,928	666,000	662,670	.0	.0	.0	.0	2.850	2.992	MON	.0	.0	10/07/2021	10/08/2028
00187G-AD-1	AP CORE HOLDINGS I I LLC TL B2 1L				4.B FE	1,585,244	.100,0830	1,601,328	1,600,000	1,585,552	.0	308	.0	.0	6.250	6.618	MON	278	24,236	07/21/2021	07/21/2027
00213N-AM-4	APX GROUP INC				4.B FE	1,976,569	.99,7080	1,989,175	1,995,000	1,977,016	.0	447	.0	.0	4.000	4.256	MON	4,212	17,068	07/16/2021	07/10/2028
00687M-AC-5	ADIENT US LLC TL B 1L				3.C FE	496,256	.99,8960	496,983	497,500	496,308	.0	52	.0	.0	3.590	3.728	MON	50	12,712	04/01/2021	04/10/2028
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L				4.A FE	489,312	.99,2500	486,250	489,924	489,378	.0	(24)	.0	.0	2.875	2.963	MON	.0	14,645	02/03/2020	01/04/2026
00847Y-AD-4	AGILITI HEALTH INC TL 1L				4.A FE	761,254	.99,5000	765,084	768,929	762,823	.0	1,385	.0	.0	3.500	3.792	MON	2,317	26,392	06/23/2021	01/04/2026
01771J-AG-8	ALLEN MEDIA LLC TL B 1L				3.C FE	1,968,106	.99,8000	1,972,474	1,976,427	1,968,446	.0	340	.0	.0	5.632	5.940	MJSD	41,435	.0	08/02/2021	08/23/2028
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L				4.B FE	1,214,926	.99,9530	1,223,532	1,224,107	1,216,071	.0	1,052	.0	.0	4.250	4.467	JAJO	145	64,597	10/01/2020	10/08/2027
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC T I B 1L				4.B FE	2,974,092	.99,5450	2,978,884	2,992,500	2,973,842	.0	(250)	.0	.0	4.250	4.450	MJSD	353	4,946	11/19/2021	05/12/2028

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value											
02003D-AX-2	ALLTECH TL B 1L				4.B FE	895,500	100.0000	900,000	900,000	895,570	0	.70	0	0	4.500	4.697	MON	2,138	4,500	10/07/2021	10/13/2028
03755P-AB-1	APERGY CORP TL B 1L				3.B FE	168,573	99.2500	167,410	168,675	168,605	0	.17	0	0	2.625	2.687	MON	12	4,888	12/03/2018	05/09/2025
03834X-AM-5	UNITED PACIFIC TL B 1L				4.B FE	2,941,919	99.8750	2,938,241	2,941,919	2,941,919	0	.0	0	0	4.500	4.594	MJSD	9,194	79,474	05/05/2021	11/16/2026
03852J-AL-5	ARAMARK SERVICES INC TL 1L				3.B FE	931,823	98.7190	920,715	932,663	932,161	0	.139	0	0	1.851	1.900	MON	96	17,521	12/03/2018	03/11/2025
03952H-AD-6	ANCESTRY.COM INC TL 1L				4.B FE	792,000	99.1750	785,466	792,000	792,000	0	.0	0	0	3.750	3.836	MON	83	25,493	02/25/2021	12/06/2027
03970J-AD-0	CHILL MERGER SUB INC TL 1L				5.A FE	1,493,075	94.0890	1,402,575	1,490,690	1,491,517	0	(427)	0	0	4.500	4.555	MON	186	68,013	11/27/2018	03/20/2024
04649V-AY-6	ASURION LLC TI B9 1L				4.A FE	979,530	99.3000	988,756	995,726	980,340	0	.810	0	0	3.354	3.741	MON	93	13,108	07/15/2021	07/31/2027
05350N-AL-8	AVANTOR FUNDING INC TL B5 1L				3.A FE	996,253	99.8960	996,463	997,500	996,258	0	.5	0	0	2.750	2.829	MON	76	3,886	10/19/2021	11/08/2027
05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L				4.B FE	1,266,838	99.6880	1,314,115	1,318,228	1,286,289	0	11,431	0	0	4.500	5.534	JAJO	5,273	60,218	10/30/2019	10/31/2024
05988H-AE-7	BOXER PARENT CO INC TL B 1L				4.C FE	494,818	99.7680	497,401	498,557	494,948	0	.129	0	0	3.974	4.265	MJSD	55	4,193	09/22/2021	10/02/2025
09238F-AK-7	BHN MERGER SUB INC TI 1L				4.B FE	970,501	99.2220	957,492	965,000	967,909	0	(904)	0	0	3.104	3.070	MON	83	30,358	11/29/2018	06/16/2025
11823L-AK-1	HERCULES MERGER SUB LLC TL 1L				3.A FE	982,575	99.5340	977,996	982,575	982,575	0	.0	0	0	2.354	2.399	MON	64	21,356	02/02/2021	11/02/2026
12541H-AT-0	CHG HEALTHCARE SERVICES INC TL 1L				4.B FE	1,998,588	99.9130	1,993,264	1,995,000	1,998,271	0	(317)	0	0	4.000	4.048	MJSD	222	15,096	09/22/2021	09/29/2028
12546F-AF-9	CHG PPC PARENT LLC TL 1L				4.B FE	497,500	99.5000	497,500	500,000	497,473	0	(27)	0	0	3.500	3.659	MON	729	.0	11/17/2021	11/18/2028
12656A-AC-3	CNT HOLDINGS I CORP TL B 1L				4.B FE	1,484,656	99.9820	1,488,482	1,488,750	1,485,158	0	.538	0	0	4.500	4.382	FMAN	9,491	65,914	10/20/2020	11/08/2027
12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L				4.A FE	2,394,688	99.9880	2,468,454	2,468,750	2,413,799	0	13,731	0	0	3.604	4.379	MON	247	118,158	06/19/2020	07/21/2025
13134M-BS-1	CALPINE CORP TL B10 1L				3.B FE	1,088,522	98.6560	1,073,892	1,088,522	1,088,522	0	.0	0	0	2.104	2.145	MON	64	23,208	08/12/2019	08/12/2026
13763H-AB-8	CANISTER INTERNATIONAL TL 1L				4.B FE	491,421	100.2500	495,126	493,891	491,779	0	.354	0	0	4.854	5.074	MON	67	24,301	09/25/2020	12/21/2026
14173M-AC-7	CARESTREAM DENTAL TL 1L				4.B FE	954,178	98.7500	953,952	966,027	959,223	0	2,323	0	0	4.250	4.623	AUG	114	43,435	08/23/2019	09/02/2024
15018L-AJ-0	CEDAR FAIR LP TL B 1L				4.A FE	1,156,114	97.8440	1,150,809	1,176,167	1,161,839	0	5,723	0	0	1.854	2.434	MON	61	21,357	01/04/2021	04/13/2024
15669G-AH-7	CENTURYLINK INC TL B 1L				3.A FE	1,957,550	98.7660	1,935,814	1,960,000	1,958,042	0	.320	0	0	2.354	2.419	MON	128	46,756	01/28/2020	03/15/2027
17026Y-AH-2	CHOBANI LLC TL B 1L				4.C FE	982,988	100.1500	988,981	987,500	983,553	0	.563	0	0	4.500	4.688	MON	123	45,055	10/20/2020	10/20/2027
18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L				3.A FE	149,250	99.5000	149,250	150,000	149,464	0	.108	0	0	3.125	3.273	MON	339	5,477	08/23/2019	07/24/2026
20337E-AQ-4	COMMSCOPE INC TL B2 1L				4.B FE	1,457,526	98.6000	1,451,823	1,472,437	1,462,442	0	2,063	0	0	3.354	3.602	MON	137	49,447	01/04/2021	04/03/2026
21871Q-AF-1	CORECIVIC INC TL B 1L				3.B FE	961,590	99.0830	975,605	984,634	956,857	0	(5,199)	0	0	5.500	6.976	MON	150	41,199	07/06/2021	12/18/2024
22207E-BG-8	COTY INC TI B 1L				4.A FE	1,613,223	98.1500	1,653,659	1,684,828	1,631,528	0	12,899	0	0	2.353	3.463	MON	2,643	40,224	11/27/2018	04/07/2025
22860E-AE-2	CROWN SUBSEA COMMUNICATI TL 1L				4.B FE	1,044,324	100.3330	1,058,386	1,054,873	1,045,130	0	.805	0	0	5.750	6.145	MON	5,223	35,551	04/20/2021	04/27/2027
23338D-AP-1	DXP ENTERPRISES INC TL B 1L				4.B FE	977,625	99.2500	982,575	990,000	978,927	0	1,449	0	0	5.750	6.136	MON	158	58,032	12/16/2020	12/23/2027
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L				5.A FE	1,926,258	83.8390	1,626,477	1,940,000	1,931,423	0	1,891	0	0	3.970	4.173	MJSD	214	77,417	01/03/2019	12/31/2025
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L				5.B FE	899,879	46.5940	912,054	1,957,450	897,761	0	10,003	992,391	0	3.360	23.829	MON	183	66,659	02/28/2020	08/24/2026
25460H-AB-8	DIRECTV FINANCING LLC TL 1L				3.B FE	1,943,971	100.0540	1,956,056	1,955,000	1,944,299	0	.328	0	0	5.750	6.023	MJSD	312	45,184	07/22/2021	08/02/2027
26928B-AJ-8	EW SCRIPPS CO TL B 1L				3.B FE	954,532	99.6750	954,388	957,500	955,989	0	.523	0	0	2.104	2.204	MON	56	20,414	12/04/2018	10/02/2024
26928B-AL-3	EW SCRIPPS CO TL B1 1L				3.C FE	486,306	99.7030	484,862	486,306	486,306	0	.0	0	0	3.313	3.384	MON	45	16,270	12/18/2019	05/01/2026
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L				4.C FE	0	100.0000	0	0	0	0	.0	0	0	3.852	3.940	MON	156	0	11/27/2018	10/01/2025
29102T-AB-8	Emerald Azeala Topco TL B 1L				4.B FE	975,975	99.4060	971,700	977,506	976,253	0	.228	0	0	3.629	3.725	MON	6,290	36,482	08/26/2019	07/24/2026
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L				3.B FE	493,769	99.5630	494,081	496,250	494,083	0	.315	0	0	2.750	2.888	MON	379	13,228	12/16/2020	12/22/2027
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L				4.C FE	744,332	100.2500	746,193	744,332	744,332	0	.0	0	0	5.500	5.650	MON	114	30,453	01/08/2021	02/04/2027
30034U-AC-4	EVERI PAYMENTS INC TL 1L				3.B FE	374,063	99.7500	374,063	375,000	374,083	0	.21	0	0	3.000	3.105	MON	31	4,594	06/30/2021	08/03/2028
35906E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L				4.A FE	1,240,625	99.8000	1,238,144	1,240,625	1,240,625	0	.0	0	0	4.500	4.592	MJSD	155	52,882	04/14/2021	05/01/2028
37147P-AB-6	GENERATION BRIDGE LLC TL B 1L				3.B FE	953,265	99.5000	974,694	979,592	953,321	0	.56	0	0	5.750	7.892	MON	195	4,537	08/06/2021	12/01/2028
37147P-AC-4	GENERATION BRIDGE LLC TL C 1L				3.B FE	19,860	99.50														

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L				3.A FE	1,318,705	99.5710	1,316,339	1,322,010	1,318,907	.0	202	.0	.0	2.250	2.334	MON	826	24,439	02/26/2021	03/15/2028
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L				4.A FE	1,911,196	99.6560	1,904,621	1,911,196	1,911,196	.0	.0	.0	.0	3.000	3.067	MON	7,443	58,066	10/02/2019	08/04/2025
44332E-AU-0	HUB INTERNATIONAL LTD TL B 1L				4.B FE	397,995	99.8980	398,585	398,992	397,978	.0	(17)	.0	.0	4.000	4.166	MON	44	1,020	11/19/2021	04/25/2025
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L				4.A FE	3,502,643	98.2500	3,449,896	3,511,345	3,503,006	.0	363	.0	.0	4.000	4.135	MON	390	61,583	08/16/2021	05/26/2028
45258F-AB-6	INGRAM MICRO INC TL B 1L				3.A FE	1,307,269	99.9380	1,325,513	1,326,335	1,308,092	.0	823	.0	.0	4.000	4.330	MJSD	147	25,053	04/01/2021	06/30/2028
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L				4.B FE	1,434,571	92.0000	1,328,250	1,443,750	1,434,842	.0	271	.0	.0	5.750	6.018	FIAN	7,610	49,575	04/08/2021	04/12/2028
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L				3.A FE	399,000	99.5000	398,000	400,000	399,010	.0	10	.0	.0	3.250	3.360	MON	36	1,737	10/21/2021	10/26/2028
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L				3.C FE	1,895,548	98.2920	1,892,121	1,925,000	1,907,520	.0	4,071	.0	.0	1.851	2.129	MAR	198	36,064	11/27/2018	01/02/2026
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L				4.B FE	2,169,555	99.6250	2,162,515	2,170,655	2,167,652	.0	681	.0	.0	2.854	2.950	MON	172	62,785	05/04/2020	06/27/2025
46583D-AB-5	IVANTI SOFTWARE INC TL B 1L				4.B FE	.0	.0	.0	.0	.0	.0	.0	.0	.0	5.750	5.750	MON	13,350	3,731	11/20/2020	12/01/2027
46583D-AG-4	IVANTI SOFTWARE INC TL B 1L				4.C FE	1,492,500	100.0420	1,493,127	1,492,500	1,492,500	.0	.0	.0	.0	5.000	5.104	MON	6,426	.0	12/01/2021	12/10/2027
46589U-AB-1	ZEST DENTAL TL 1L				4.B FE	939,295	97.4690	930,597	954,762	946,257	.0	2,689	.0	.0	3.610	3.976	MON	1,146	35,496	12/07/2018	03/14/2025
47077D-AG-5	JANE STREET GROUP LLC TL B 1L				3.C FE	1,483,604	99.1040	1,472,151	1,485,461	1,483,888	.0	284	.0	.0	2.854	2.932	MON	118	38,673	01/21/2021	01/26/2028
47579S-AU-4	JELD-WEN INC TL B 1L				3.B FE	1,860,961	99.8750	1,863,293	1,865,625	1,861,023	.0	62	.0	.0	2.351	2.441	MON	122	14,652	07/16/2021	07/28/2028
48254E-AB-7	KKR APPLE BIDCO LLC TL 1L				4.A FE	458,352	99.5830	458,082	460,000	458,385	.0	33	.0	.0	3.500	3.639	MON	45	4,338	07/14/2021	09/22/2028
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L				4.C FE	2,826,389	99.0000	2,866,050	2,895,000	2,854,593	.0	9,478	.0	.0	5.500	6.110	MON	442	153,355	11/27/2018	05/26/2025
50203P-AB-0	LIBBE-MC HOLDCO II LLC TL B 1L				3.C FE	1,775,493	89.2500	1,611,670	1,805,793	1,781,695	.0	5,485	.0	.0	5.000	5.496	MJSD	251	94,062	09/15/2020	12/03/2025
54142K-AD-3	LOGMEIN INC TL B 1L				4.B FE	1,462,041	99.3130	1,474,798	1,485,000	1,465,441	.0	2,746	.0	.0	4.860	5.259	FIAN	3,408	69,771	02/04/2021	08/31/2027
57665V-AF-4	MATCH GROUP INC TL B 1L				3.A FE	.0	.0	.0	.0	.0	.0	.0	.0	.0	1.908	1.908	FIAN	1,431	.0	02/07/2020	02/07/2027
57906P-AG-4	MCAFEES LLC TL B 1L				3.B FE	1,472,104	100.0690	1,469,740	1,468,726	1,470,562	.0	(434)	.0	.0	3.852	3.888	MON	472	57,369	12/03/2018	09/30/2024
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L				4.B FE	796,000	99.8540	798,832	800,000	796,048	.0	48	.0	.0	4.000	4.172	MON	89	4,533	10/07/2021	11/01/2028
58503U-AC-7	Mozart Borrower LP TL B 1L				4.A FE	995,000	99.9510	999,510	1,000,000	995,001	.0	.1	.0	.0	3.750	3.921	MON	208	6,563	09/30/2021	10/23/2028
591611-AH-1	METRO-GOLDWYN-MAYER INC TL B 2L				5.A FE	1,998,800	99.7190	1,994,380	2,000,000	1,998,905	.0	189	.0	.0	5.500	5.654	MON	306	111,528	11/27/2018	06/29/2026
59909T-AC-8	MILANO ACQUISITION CORP TL 1L				4.A FE	980,100	100.1560	981,544	990,000	981,503	.0	1,234	.0	.0	4.750	5.024	MJSD	131	58,520	08/17/2020	10/01/2027
605024-AS-7	MISSION BROADCASTING TL B 1L				3.B FE	329,884	99.6670	331,061	332,168	329,989	.0	105	.0	.0	2.599	2.767	MON	743	3,370	05/27/2021	06/02/2028
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L				4.A FE	969,991	99.7920	972,972	975,000	972,254	.0	1,046	.0	.0	3.360	3.554	MON	91	34,178	07/22/2019	05/15/2024
64072U-AE-2	CSC HOLDINGS INC TL 1L				3.C FE	950,512	98.3750	939,481	955,000	952,409	.0	668	.0	.0	2.360	2.486	MON	1,064	22,787	11/27/2018	07/15/2025
64072U-AK-8	CSC HOLDINGS INC TL B5 1L				3.C FE	490,022	98.5000	482,672	490,022	490,022	.0	.0	.0	.0	2.610	2.665	MON	604	12,935	10/03/2019	04/15/2027
64900Y-AB-8	Careismatic TL 1L				4.B FE	1,054,038	99.5210	1,048,022	1,053,066	1,053,860	.0	(178)	.0	.0	3.750	3.804	MJSD	7,910	22,595	03/09/2021	01/22/2028
68404Y-AB-0	OPTION CARE HEALTH INC TL B 1L				3.C FE	199,324	99.7810	199,562	200,000	199,328	.0	3	.0	.0	3.250	3.376	MON	18	758	10/22/2021	10/27/2028
68621X-AE-3	ORGANON & CO TL B 1L				3.B FE	1,274,268	99.9750	1,281,693	1,282,013	1,274,388	.0	120	.0	.0	3.500	3.657	MJSD	3,739	21,313	04/08/2021	06/02/2028
68764J-AB-7	ORYX MIDSTREAM SERVICES TL B 1L				3.C FE	595,229	99.2340	595,404	600,000	595,274	.0	45	.0	.0	3.750	3.960	FIAN	2,750	.0	09/30/2021	10/05/2028
69866U-AB-7	PANTHER PURCHASER LP TL 1L				4.C FE	987,754	100.0250	995,467	995,218	988,664	.0	910	.0	.0	5.000	4.978	JAJO	8,404	36,672	02/01/2021	01/11/2028
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L				4.B FE	591,000	96.9060	581,436	600,000	591,000	.0	.0	.0	.0	3.250	3.250	MON	.0	.0	09/23/2021	06/28/2028
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L				4.B FE	1,496,666	99.5830	1,496,666	1,496,666	1,496,666	.0	.0	.0	.0	4.750	4.846	FIAN	12,046	.0	11/01/2021	05/28/2028
70589G-AW-2	PELICAN PRODUCTS INC TL B 1L				4.B FE	1,205,964	99.5000	1,207,475	1,213,542	1,208,773	.0	1,230	.0	.0	4.500	4.717	APR	1,820	56,600	03/29/2019	05/01/2025
71360H-AB-3	PERATON CORP TL B 1L				4.A FE	1,084,146	99.9790	1,084,995	1,091,006	1,084,495	.0	349	.0	.0	4.500	4.724	MON	136	31,940	09/10/2021	02/24/2028
72165N-BH-1	PILOT TRAVEL CENTERS LLC TL B 1L				3.A FE	1,990,000	99.3390	1,986,780	2,000,000	1,990,334	.0	334	.0	.0	2.104	2.226	MON	117	14,955	07/30/2021	08/04/2028
72448F-AS-4	PITNEY BOWES INC TL B 1L				3.A FE	532,556	99.9380	537,601	537,935	532,913	.0	357	.0	.0	4.110	4.382	MON	61	16,913	03/12/2021	03/12/2028
72761J-AG-1	PLASTIPAK PACKAGING INC TL B 1L				4.A FE	994,759	99.6880	996,880	1,000,000	994,718	.0	(41)	.0	.0	3.000	3.147	MON	83	1,167	11/17/2021	11/18/2028
73915T-AD-4	LIFEPOINT HOSPITALS INC TL B 1L				4.B FE	433,778	99.8130	431,887	432,696	433,392	.0	(166)	.0	.0	3.852	3.891	MON	139	16,811	02/11/2020	11/16/2025
76133M-AB-7	RH TL B 1L				3.B FE	.0	.0	.0	.0	.0	.0	.0	.0	.0	3.000	3.000	MON	50	.0	10/15/2021	10/20/2028
76168J-AS-5	REXNORD-ZURN HOLDING TL B 1L				3.B FE	.0	99.9690	.0	.0	.0	.0	.0	.0	.0	2.750	2.750	MON	31	.0	09/15/2021	10/04/2028
76173F-AW-7	REYNOLDS GROUP HOLDINGS TL 1L				4.A FE	987,525	99.3590	983,654	990,000	988,019	.0	465	.0	.0	3.354	3.482	MON	92	33,654	09/17/2020	02/05/2026
76173F-AY-3	PACTIV EVERGREEN GROUP TL B 1L				4.A FE	1,240,641	99.7500	1,243,758	1,246,875	1,240,741	.0	100	.0	.0	4.000	4.180	MON	139	12,884	09/17/2021	09/25/2028
77484U-AB-2	RODAN & FIELDS LLC TL B 1L				5.B FE	1,947,756	54.7000	1,055,710	1,930,000	1,939,912	.0	(2,577)	.0	.0	4.110	4.037	MJSD	3,746	80,304	12/04/2018	06/16/2025
78453J-AD-8	SMG US MIDCO 2 INC TL 1L				4.C FE	1,097,722	97.0000	1,064,790	1,097,722	1,097,722	.0	.0	.0	.0	2.629	2.672	MON	3,678	29,566	01/27/2020	01/23/2025
78489H-AB-4	Springs Window Fashions TL B 1L				4.C FE	1,485,000	98.9380	1,484,070	1,500,000	1,485,193	.0	193	.0	.0	4.750	5.047	MON	3,365	11,479	09/17/2021	10/06/2028
78516E-AB-8	SABERT CORP TL B 1L				4.B FE	694,108	99.8130	699,808	701,119	695,511	.0	918	.0	.0	5.000	5.837	MON	321	40,321	11/26/2019	12/10/2026
816194-AV-6	SELECT MEDICAL CORP TL B 1L				3.C FE	1,405,193	99.2500	1,395,775	1,406,323	1,405,713	.0	336	.0	.0	2.360	2.424	MON	92	34,350	12/05/2019	03/06/2025
82568Q-AN-4	SHUTTERFLY INC TL B 1L				4.B FE	903,837	97.5940	894,612	916,667	904,179	.0	342	.0	.0	5.750	6.232	MON	118	10,967	07/01/2021	10/01/2026
82621Y-AD-4	LYONS MAGNUS INC TL 1L				4.C FE	2,166,248	99.7500	2,171,133	2,176,575	2,170,537	.0	1,935	.0	.0	5.000	5.234	MON	302	110,340	04/15/2019	11/11/2024
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L				4.A FE	680,829	97.5000	667,144	684,250	681,807	.0	467	.0	.0	2.610	2.744	MON	50	18,098	09/04/2019	09/30/2026

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83583K-AH-9	SORENSEN COMMUNICATIONS LLC TL B 1L				4.B FE	2,217,489	100.0630	2,241,299	2,239,888	2,218,853	.0	1,364	.0	.0	6.250	6.713	MJSD	389	112,646	03/12/2021	03/17/2026
84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B 1L				4.B FE	661,514	99.8540	662,204	663,172	661,521	.0	.6	.0	.0	4.500	4.635	JAJO	5,305	12,600	06/03/2021	06/08/2028
84762N-BP-5	SPECTRUM BRANDS INC TL B 1L				3.A FE	660,343	99.6250	659,515	661,998	660,424	.0	82	.0	.0	2.500	2.585	MJSD	46	13,321	02/19/2021	02/19/2028
84857H-AX-8	SPIRIT AEROSYSTEMS INC TL B 1L				3.C FE	.0	100.0000	.0	.0	.0	.0	.0	.0	.0	4.250	4.250	MON	25	.0	10/01/2021	01/15/2025
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L				2.C FE	584,091	100.0210	591,124	591,000	584,205	.0	114	.0	.0	3.000	3.253	MJSD	493	1,953	08/06/2021	09/22/2028
86816X-AG-5	SUPERIOR INDUSTRIES INTE TL B 1L				4.B FE	884,676	99.5000	893,657	898,148	891,956	.0	2,546	.0	.0	4.104	4.523	MON	102	37,359	12/07/2018	03/22/2024
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L				4.B FE	1,221,810	99.2920	1,214,451	1,223,111	1,222,052	.0	227	.0	.0	3.141	3.229	MON	107	38,344	07/02/2019	05/29/2026
88037H-AG-9	TENNECO INC TL B 1L				3.C FE	955,303	98.4640	964,748	979,798	962,866	.0	4,050	.0	.0	3.104	3.678	MON	84	30,824	01/10/2020	10/01/2025
89364M-BR-4	TRANSIGM INC TL F 1L				4.A FE	1,423,945	98.5380	1,403,127	1,423,945	1,423,945	.0	.0	.0	.0	2.354	2.400	MON	93	33,968	02/06/2020	12/09/2025
89705D-AG-7	TRONOX FINANCE LLC TL B 1L				3.C FE	429,351	99.0000	425,057	429,351	429,351	.0	.0	.0	.0	2.354	2.486	MON	29	8,883	03/15/2021	03/10/2028
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L				4.C FE	1,956,988	97.0280	1,916,168	1,974,861	1,958,146	.0	620	.0	.0	5.125	5.448	MON	280	52,259	09/13/2021	06/28/2026
90351H-AE-8	US FOODS INC TL 1L				4.A FE	799,000	99.8500	798,800	800,000	798,973	.0	(27)	.0	.0	2.854	2.940	MON	64	1,773	11/17/2021	11/22/2028
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L				4.A FE	1,645,708	100.0420	1,648,652	1,647,960	1,645,818	.0	110	.0	.0	3.854	3.982	MON	176	47,827	04/01/2021	08/27/2025
90932R-AJ-3	UNITED AIR LINES INC TL B 1L				3.B FE	658,688	100.1250	662,825	661,998	658,804	.0	116	.0	.0	4.500	4.681	MJSD	3,227	16,798	04/14/2021	04/21/2028
92537E-AC-2	VERTIV GROUP CORP TL B 1L				4.A FE	982,575	99.2860	975,559	982,575	982,575	.0	.0	.0	.0	2.844	2.903	MON	2,329	20,743	03/10/2021	03/02/2027
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L				4.B FE	2,427,814	98.3750	2,394,348	2,433,898	2,430,621	.0	2,050	.0	.0	3.104	3.210	MON	210	63,885	06/05/2019	03/31/2025
92941P-AC-7	WEIGHT WATCHERS INTL INC TL B 1L				3.C FE	470,200	98.8750	467,246	472,563	470,331	.0	131	.0	.0	4.000	4.180	MON	53	13,074	04/01/2021	04/13/2028
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L				4.B FE	1,000,000	99.7190	997,190	1,000,000	1,000,000	.0	.0	.0	.0	4.250	4.335	MJSD	.0	.0	11/05/2021	03/02/2028
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L				4.A FE	1,217,553	100.0830	1,221,893	1,220,880	1,217,419	.0	(95)	.0	.0	4.000	4.147	MON	136	54,763	10/20/2020	10/29/2027
95075E-AC-3	WERNER FINCO LP TL 1L				4.C FE	1,418,297	100.0000	1,436,250	1,436,250	1,427,064	.0	3,123	.0	.0	5.000	5.372	MJSD	199	72,810	11/27/2018	07/24/2024
96244U-AF-4	WHATABRANDS LLC TL B 1L				4.B FE	1,326,667	99.5100	1,326,800	1,333,333	1,326,893	.0	227	.0	.0	3.750	3.921	MON	139	20,417	07/23/2021	08/03/2028
96350T-AC-4	APPLECAREMEL BUYER LLC TL B 1L				4.B FE	1,964,789	99.9890	1,979,782	1,980,000	1,966,599	.0	1,916	.0	.0	4.500	4.747	MON	248	93,307	10/08/2020	10/08/2027
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L				4.B FE	2,224,001	99.2500	2,218,845	2,235,612	2,225,037	.0	1,036	.0	.0	5.500	5.714	MJSD	342	84,750	07/08/2020	02/07/2028
98919X-AB-7	ZAYO GROUP LLC TL 1L				4.B FE	1,777,125	98.5630	1,755,978	1,781,579	1,777,917	.0	621	.0	.0	3.104	3.210	MON	154	56,407	02/20/2020	03/09/2027
C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L				3.B FE	621,094	99.4500	614,728	618,127	619,713	.0	(434)	.0	.0	3.104	3.087	MON	53	19,555	11/27/2018	06/02/2025
D9000B-AB-8	VERTICAL US NEWCO INC TL B 1L				4.A FE	.0	.0	.0	.0	.0	.0	.0	.0	.0	4.404	4.404	JJ	182	.0	06/30/2020	07/14/2027
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L				4.A FE	495,019	99.9580	494,811	495,019	495,019	.0	.0	.0	.0	4.000	4.058	JJ	8,360	.0	08/02/2021	08/11/2028
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L				4.B FE	939,023	99.5000	982,563	987,500	950,711	.0	10,337	.0	.0	3.844	5.281	MON	3,163	38,092	06/12/2020	02/04/2025
G3679Y-AC-6	FRONERI US INC TL B 1L				4.A FE	614,086	98.5630	606,778	615,625	614,460	.0	212	.0	.0	2.354	2.440	MON	40	14,686	01/30/2020	01/29/2027
G5080A-AF-9	JAZZ ACQUISITION INC TL B 1L				3.C FE	.0	.0	.0	.0	.0	.0	.0	.0	.0	4.000	4.000	MON	74	.0	04/22/2021	05/05/2028
G7739P-AL-4	CORAL-US CO-BORROWER LLC TL B5 1L				3.C FE	1,500,000	98.6560	1,479,840	1,500,000	1,500,000	.0	.0	.0	.0	2.339	2.400	MON	98	35,784	01/22/2020	01/31/2028
G9368P-BC-7	VIRGIN MEDIA BRISTOL LLC TL 1L				3.C FE	1,995,000	99.0210	1,980,420	2,000,000	1,996,048	.0	627	.0	.0	2.610	2.698	MON	2,465	52,800	10/21/2019	01/04/2028
G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC TL Q 1L				3.C FE	967,351	99.9060	999,060	1,000,000	969,334	.0	1,983	.0	.0	3.360	3.940	MON	1,587	17,363	09/10/2020	01/10/2029
N2014A-AE-2	CIMPRESS USA INC TL B 1L				3.B FE	1,970,100	99.8750	1,987,513	1,990,000	1,971,147	.0	1,047	.0	.0	4.000	4.268	MON	221	48,423	04/30/2021	05/17/2028
N2820E-AD-0	EG AMERICA LLC TL B 1L				4.C FE	487,253	100.1000	498,844	498,345	487,948	.0	694	.0	.0	4.750	5.387	MJSD	66	8,367	03/11/2021	03/10/2026
C4000K-AD-6	GARDA WORLD SECURITY TL B 1L				4.A FE	1,030,598	99.6070	1,026,548	1,030,598	1,030,598	.0	.0	.0	.0	4.360	4.466	MON	624	35,273	03/19/2021	10/30/2026
C6901L-AH-0	1011778 BC ULC TL B 1L				3.A FE	1,315,116	98.7500	1,298,677	1,315,116	1,315,116	.0	.0	.0	.0	4.156	1.889	MON	68	26,352	11/19/2019	11/19/2026
C8000C-AG-8	PANTHER BF AGGREGATOR 2 TL B 1L				4.B FE	2,107,368	99.3250	2,093,143	2,107,368	2,107,368	.0	.0	.0	.0	3.354	3.428	MON	196	58,946	03/05/2021	04/30/2026
LX1720-01-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L	C			4.C FE	558,172	97.0000	544,583	561,426	559,853	.0	615	.0	.0	4.000	4.204	MAR	62	23,204	09/01/2021	04/22/2024
LX1973-81-0	Ali Group TL B 1L	D			3.A FE	594,000	99.3060	595,836	600,000	594,000	.0	.0	.0	.0	2.100	2.323	MON	.0	.0	10/13/2021	10/13/2028
LX2002-13-0	INEOS FINANCE PLC TL B 1L	C			3.B FE	399,500	99.5630	398,252	400,000	399,500	.0	.0	.0	.0	3.000	3.087	MON	.0	.0	11/05/2021	11/05/2028
24736C-BS-2	SKYWILES IP LTD TL B 1L	C			2.B FE	10,369,583	106.2560	10,625,600	10,000,000	10,292,447	.0	(77,137)	.0	.0	4.750	3.907	JAJO	96,319	369,444	12/18/2020	10/20/2027
46611V-AU-9	JBS USA LUX SA TL B 1L	C			2.B FE	2,425,172	99.7050	2,424,078	2,431,250	2,428,744	.0	2,576	.0	.0	2.102	2.208	MON	426	53,987	05/03/2019	05/01/2026
G7739P-AM-2	CABLE & WIRELESS TI B6 1L	C			3.C FE	992,500	99.6090	996,090	1,000,000	992,651	.0	151	.0	.0	3.135	3.311	JAJO	6,524	.0	09/23/2021	09/24/2028
G8057J-AB-2	AERCAP TL B 1L	C			2.C FE	7,980,000	99.7500	7,980,000	8,000,000	7,980,130	.0	130	.0	.0	2.100	2.184	MON	468	14,400	11/02/2021	11/02/2028
L2000A-AD-2	CAMELOT FINANCE SA TL B 1L	C			4.B FE	492,525	99.8440	494,228	495,000	492,910	.0	372	.0	.0	4.000	4.190	MON	55	20,075	09/22/2020	10/30/2026
L2968E-AE-2	ENDO LUXEMBOURG FINANCE TL B 1L	C			4.C FE	587,190	97.0500	569,868	587,190	587,190	.0	.0	.0	.0	5.750	5.874	MJSD	94	26,354	03/25/2021	03/25/2028
L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L	C			.6 FE	1,273,144	93.3960	1,293,398	1,384,854	1,250,602	(5,094)	14,631	.0	.0	6.250	8.496	FEB	240	93,111	09/12/2019	02/24/2025
L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L	C			4.A FE	409,470	97.0630	398,679	410,743	409,865	.0	245	.0	.0	1.854	.0	MON	21	7,716	12/11/2018	04/25/2025
L8030P-AC-4	SAMSONITE IP HOLDINGS TL B2 1L	C			4.A FE	991,832	99.3750	985,764	991,963	991,886	.0	54	.0	.0	3.750	3.833	MON	103	52,347	01/04/2021	04/25/2025
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L	C			4.C FE	1,477,584	100.3330	1,483,749	1,478,825	1,477,614	.0	30	.0	.0	4.500	4.611	MJSD	185	50,773	04/01/2021	10/01/2026
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L	C			3.C FE	990,025	99.2140	987,179	995,000	990,329	.0	304	.0	.0	2.604	2.739	MON	72	17,052	03/18/2021	05/03/2028
N2611U-AF-2	DIAMOND BC BV TL B 1L	C			4.B FE	746,250	99.4640	745,980	750,000	746,286	.0	36	.0	.0	3.500	3.652	JAJO	4,667	1,240	09/15/2021	09/29/2028

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L	C			3 C FE	15,868,707	99.1500	15,215,031	15,345,468	15,765,008	0	(103,699)	0	0	3.750	2.971	MJSD	3,197	844,006	05/26/2021	06/30/2025
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						227,269,103	XXX	225,227,839	229,031,708	227,337,144	(5,094)	7,292	992,391	0	XXX	XXX	XXX	341,427	6,477,332	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						227,269,103	XXX	225,227,839	229,031,708	227,337,144	(5,094)	7,292	992,391	0	XXX	XXX	XXX	341,427	6,477,332	XXX	XXX
7699999. Total - Issuer Obligations						7,809,530,945	XXX	8,428,467,618	7,721,918,105	7,797,009,735	0	(5,482,434)	1,908,054	0	XXX	XXX	XXX	77,461,744	290,528,229	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,181,496,018	XXX	1,190,481,511	1,215,078,151	1,160,327,406	161,585	(7,462,694)	0	0	XXX	XXX	XXX	3,690,716	39,237,187	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,151,262,734	XXX	2,105,480,832	1,844,427,643	2,087,148,525	0	(37,130,550)	1,446,002	0	XXX	XXX	XXX	7,757,252	89,710,038	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						2,754,359,971	XXX	2,789,597,289	2,737,526,361	2,753,569,279	0	(772,348)	0	0	XXX	XXX	XXX	11,063,088	57,851,014	XXX	XXX
8099999. Total - SVO Identified Funds						51,319,865	XXX	58,100,687	0	58,100,687	(2,530,563)	0	0	0	XXX	XXX	XXX	0	1,416,590	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						227,269,103	XXX	225,227,839	229,031,708	227,337,144	(5,094)	7,292	992,391	0	XXX	XXX	XXX	341,427	6,477,332	XXX	XXX
8399999 - Total Bonds						14,175,238,636	XXX	14,797,355,776	13,747,981,968	14,083,492,776	(2,374,072)	(50,840,734)	4,346,447	0	XXX	XXX	XXX	100,314,227	485,220,390	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ...\$ 3,643,173,248 1B ...\$ 109,868,207 1C ...\$ 595,496,564 1D ...\$ 563,500,097 1E ...\$ 483,683,409 1F ...\$ 1,321,940,807 1G ...\$ 1,152,362,977
1B 2A ...\$ 1,373,590,513 2B ...\$ 1,974,210,009 2C ...\$ 1,295,094,180
1C 3A ...\$ 260,232,187 3B ...\$ 313,862,100 3C ...\$ 487,655,211
1D 4A ...\$ 148,005,044 4B ...\$ 223,980,357 4C ...\$ 89,577,943
1E 5A ...\$ 11,755,226 5B ...\$ 24,915,017 5C ...\$ 590,298
1F 6 ...\$ 9,999,382

SCHEDULE D - PART 2 - SECTION 1

[illegible]

E11

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
00206R-10-2	AT&T INC			95,956,000	2,360,518	24.600	2,360,518	2,354,869	0	149,096	0	441,386	738,056	(296,670)	0	12/02/2021	
00287Y-10-9	ABBVIE INC			10,335,000	1,399,359	135.400	1,399,359	793,918	0	53,742	0	291,964	0	291,964	0	03/10/2020	
009066-10-1	AIRBNB INC-CLASS A COMMON			16,090,000	2,678,824	166.490	2,678,824	2,818,518	0	0	0	(139,694)	0	(139,694)	0	12/22/2021	
009158-10-6	APD			5,428,000	1,651,523	304.260	1,651,523	1,283,705	8,142	25,042	0	139,788	0	139,788	0	12/17/2021	
015271-10-7	ALEXANDRIA REAL ESTATE REIT			4,916,000	1,096,071	222.960	1,096,071	787,796	0	219,942	0	219,942	0	219,942	0	09/18/2020	
02079K-10-7	ALPHABET CLASS C			560,000	1,620,410	2,893,590	1,620,410	798,300	0	0	0	639,358	0	639,358	0	02/24/2020	
023135-10-6	AMAZON.COM INC			1,821,000	6,071,833	3,334,340	6,071,833	5,867,559	0	0	0	182,124	0	182,124	0	03/16/2021	
03027X-10-0	AMERICAN TOWER CORP REIT			5,799,000	1,696,208	292.500	1,696,208	1,260,498	8,061	29,169	0	394,564	0	394,564	0	03/10/2020	
03073E-10-5	AMERISOURCEBERGEN CORP			11,476,000	1,525,046	132.890	1,525,046	1,129,430	0	18,335	0	371,055	0	371,055	0	10/13/2021	
032654-10-5	ANALOG DEVICES			4,630,000	813,815	175.770	813,815	483,287	0	12,779	0	129,825	0	129,825	0	03/10/2020	
037833-10-0	APPLE INC			61,608,000	10,939,733	177.570	10,939,733	6,069,137	0	53,291	0	2,764,967	0	2,764,967	0	11/23/2020	
04010L-10-3	ARES CAPITAL CORP	LS		164,674,000	3,489,442	21.190	3,489,442	2,578,860	0	266,772	0	708,098	0	708,098	0	03/19/2020	
053015-10-3	AUTOMATIC DATA PROCESSING INC			5,138,000	1,266,928	246.580	1,266,928	865,126	5,344	14,828	0	330,464	0	330,464	0	06/28/2021	
053807-10-3	AVNET INC			16,640,000	686,067	41.230	686,067	542,133	0	15,142	0	101,837	0	101,837	0	04/30/2013	
060505-10-4	BANK OF AMERICA CORP			38,213,000	1,700,096	44.490	1,700,096	1,094,070	0	23,302	0	341,706	0	341,706	0	11/11/2021	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			29,607,000	8,852,493	299.000	8,852,493	5,286,330	0	0	0	1,987,518	0	1,987,518	0	07/13/2020	
09247X-10-1	BLACKROCK INC			3,126,000	2,862,041	915.560	2,862,041	1,449,752	0	51,642	0	606,507	0	606,507	0	03/10/2020	
09259E-10-8	TOP CAPITAL CORP			199,126,000	2,690,192	13.510	2,690,192	2,574,043	0	238,951	0	452,016	0	452,016	0	03/19/2020	
110122-10-8	BRISTOL-MYERS SQUIBB			54,608,000	3,404,809	62.350	3,404,809	3,129,745	0	67,555	0	100,149	0	100,149	0	12/02/2021	
11135F-10-1	BROADCOM INC			4,883,000	3,249,197	665.410	3,249,197	1,410,366	0	72,757	0	1,111,175	0	1,111,175	0	03/10/2020	
126650-10-0	CVS CORP			20,995,000	2,165,844	103.160	2,165,844	1,350,654	0	41,990	0	731,886	0	731,886	0	09/24/2020	
149123-10-1	CATERPILLAR INC			8,864,000	1,832,543	206.740	1,832,543	1,124,455	0	37,938	0	219,118	0	219,118	0	04/09/2020	
166764-10-0	CHEVRON CORPORATION			112,820,000	13,239,427	117.350	13,239,427	10,078,495	0	586,795	0	3,663,397	0	3,663,397	0	09/23/2021	
172062-10-1	CINCINNATI FINANCIAL			109,395,000	12,463,372	113.930	12,463,372	3,736,814	68,919	272,394	0	2,905,531	0	2,905,531	0	12/07/1993	
17275R-10-2	CISCO SYSTEMS INC			51,910,000	3,289,537	63.370	3,289,537	2,327,080	0	76,308	0	966,564	0	966,564	0	03/10/2020	
172908-10-5	CINTAS CORP			496,912,000	220,216,491	443.170	220,216,491	95,242,901	0	1,689,501	0	44,577,976	0	44,577,976	0	12/23/2019	
191216-10-0	COCA-COLA CO			36,986,000	2,189,941	59.210	2,189,941	1,975,880	0	61,407	0	163,235	0	163,235	0	04/30/2021	
20030N-10-1	COMCAST CORP CL A			61,664,000	3,103,549	50.330	3,103,549	2,621,998	0	60,431	0	(127,644)	0	(127,644)	0	03/10/2020	
231021-10-6	CUMMINS ENGINE			2,576,000	561,929	218.140	561,929	395,576	0	14,426	0	(23,081)	0	(23,081)	0	03/10/2020	
244199-10-5	DEERE & COMPANY			2,236,000	766,702	342.890	766,702	339,146	2,348	8,072	0	165,106	0	165,106	0	03/10/2020	
254687-10-6	DISNEY			4,047,000	626,840	154.890	626,840	439,747	0	0	0	(106,396)	0	(106,396)	0	03/21/2019	
256677-10-5	DOLLAR GENERAL CORP			9,620,000	2,268,685	235.830	2,268,685	2,114,223	0	2,001	0	154,461	0	154,461	0	12/28/2021	
25746U-10-9	DOMINION RESOURCES			25,707,000	2,019,542	78.560	2,019,542	2,053,088	0	51,782	0	65,087	0	65,087	0	11/30/2020	
26441C-20-4	DUKE ENERGY			14,491,000	1,520,106	104.900	1,520,106	1,341,124	0	56,515	0	193,310	0	193,310	0	03/10/2020	
26614N-10-2	DUPONT DE NEMOURS INC			39,157,000	3,163,102	80.780	3,163,102	2,199,985	0	37,925	0	358,388	0	358,388	0	11/30/2021	
26943B-10-0	FIRST EAGLE ALTERNATIVE CAP			264,948,000	1,184,318	4.470	1,184,318	1,174,196	0	105,979	0	862,154	644,896	217,258	0	08/03/2020	
30231G-10-2	EXXON MOBIL CORP			236,111,000	14,447,632	61.190	14,447,632	11,400,953	0	809,586	0	4,618,569	0	4,618,569	0	10/13/2021	
30303M-10-2	FACEBOOK INC-A			28,957,000	9,739,687	336.350	9,739,687	6,546,245	0	0	0	1,878,379	0	1,878,379	0	02/25/2021	
31428X-10-6	FEDEX CORP			8,173,000	2,113,865	258.640	2,113,865	1,043,572	0	23,702	0	(8,010)	0	(8,010)	0	03/27/2020	
316773-10-0	FIFTH THIRD BANCORP			28,876,000	1,257,550	43.550	1,257,550	1,014,394	8,663	243,156	0	243,156	0	243,156	0	07/20/2021	
320209-10-9	FIRST FINANCIAL BANCORP			626,566,000	15,275,679	24.380	15,275,679	15,235,997	0	432,331	0	39,682	0	39,682	0	04/13/2021	
35137L-10-5	FOX CORP			84,221,000	3,107,755	36.900	3,107,755	2,569,126	0	36,016	0	520,238	0	520,238	0	09/30/2021	
36357E-10-9	ARTHUR J GALLAGHER & CO			5,633,000	955,751	169.670	955,751	510,789	0	10,815	0	258,893	0	258,893	0	03/10/2020	
375558-10-3	GILEAD SCIENCES INC			7,264,000	527,439	72.610	527,439	460,224	0	20,630	0	104,238	0	104,238	0	10/28/2019	
38141G-10-4	GOLDMAN SACHS GROUP INC			63,273,000	24,205,086	382.550	24,205,086	11,641,648	0	411,275	0	7,519,363	0	7,519,363	0	09/24/2020	
38147U-10-7	GOLDMAN SACHS BDC INC			69,357,000	1,328,880	19.160	1,328,880	1,182,186	31,211	135,246	0	2,774	0	2,774	0	03/19/2020	
38173M-10-2	GOLUB CAPITAL BDC INC			124,284,000	1,918,945	15.440	1,918,945	1,895,519	0	145,412	0	448,206	286,637	161,569	0	03/19/2020	
40412C-10-1	HCA HOLDINGS INC			3,689,000	947,778	256.920	947,778	762,765	0	3,541	0	185,013	0	185,013	0	06/28/2021	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN			5,241,000	817,544	155.990	817,544	542,644	0	0	0	214,049	0	214,049	0	05/14/2021	
43707E-10-2	HOME DEPOT			8,376,000	3,476,124	415.010	3,476,124	1,783,933	0	55,282	0	1,251,291	0	1,251,291	0	03/23/2020	
443510-60-7	HUBBELL INC -CL B			7,859,000	1,636,794	208.270	1,636,794	1,051,211	0	31,357	0	404,581	0	404,581	0	05/21/2020	
446150-10-4	HUNTINGTON BANCSHARES INC			1,298,401,000	20,021,343	15.420	20,021,343	20,807,745	201,252	484,255	0	(788,879)	0	(788,879)	0	08/10/2021	
458140-10-0	INTEL CORPORATION			48,084,000	2,476,326	51.500	2,476,326	2,543,878	0	65,333	0	81,084	0	81,084	0	11/30/2021	
459200-10-1	IBM			21,159,000	2,828,112	133.660	2,828,112	2,391,133	0	138,591	0	284,037	0	284,037	0	03/23/2020	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
460690-10-0	INTERPUBLIC GROUP			30,440,000	1,139,978	37.450	1,139,978	698,090	0	28,923	0	354,813	0	354,813	0	09/30/2021	
46625H-10-0	JP MORGAN CHASE & CO			105,907,000	16,770,373	158.350	16,770,373	11,016,723	0	391,856	0	3,312,771	0	3,312,771	0	03/10/2020	
478160-10-4	JOHNSON & JOHNSON			59,812,000	10,232,039	171.070	10,232,039	8,155,540	0	250,612	0	818,826	0	818,826	0	07/21/2020	
480200-10-7	JONES LANG LASALLE INC			6,400,000	1,723,776	269.340	1,723,776	615,101	0	0	0	774,208	0	774,208	0	11/01/2016	
482480-10-0	KLA CORPORATION			5,438,000	2,338,938	430.110	2,338,938	920,678	0	20,354	0	897,078	0	897,078	0	11/30/2021	
494368-10-3	KIMBERLY CLARK			0.000	0	0	0	0	8,478	0	0	0	0	0	0	03/10/2020	
539830-10-9	LOCKHEED MARTIN			9,324,000	3,313,843	355.410	3,313,843	3,475,643	0	79,306	0	(82,710)	0	(82,710)	0	10/13/2021	
580135-10-1	MCDONALDS			11,580,000	3,104,251	268.070	3,104,251	2,255,351	0	60,795	0	619,414	0	619,414	0	03/10/2020	
58933Y-10-5	MERCK & CO INC			18,990,000	1,455,394	76.640	1,455,394	1,462,686	9,924	37,393	0	(19,445)	0	(19,445)	0	12/28/2021	
589584-10-1	MERIDIAN BIOSCIENCE INC			221,434,000	4,517,254	20.400	4,517,254	5,091,949	0	0	0	(574,695)	0	(574,695)	0	04/20/2021	
594918-10-4	MICROSOFT CORP			62,622,000	21,061,031	336.320	21,061,031	5,248,810	0	144,031	0	7,132,646	0	7,132,646	0	03/10/2020	
595017-10-4	MICROCHIP TECHNOLOGY INC			92,100,000	8,018,226	87.060	8,018,226	4,686,014	0	78,469	0	1,658,261	0	1,658,261	0	10/13/2021	
595112-10-3	MICRON TECHNOLOGY INC			23,130,000	2,154,560	93.150	2,154,560	1,138,014	2,313	2,313	0	425,969	0	425,969	0	09/08/2021	
61174X-10-9	MONSTER BEVERAGE CORP			11,099,000	1,065,948	96.040	1,065,948	932,396	0	0	0	39,512	0	39,512	0	11/24/2020	
64110L-10-6	NETFLIX INC			568,000	342,186	602.440	342,186	281,878	0	0	0	60,308	0	60,308	0	05/14/2021	
65339F-10-1	NEXTERA ENERGY INC			9,480,000	885,053	93.360	885,053	534,127	0	14,599	0	153,671	0	153,671	0	03/10/2020	
661919-10-6	OMNICOM GROUP			14,101,000	1,033,180	73.270	1,033,180	1,026,020	9,871	22,453	0	57,521	0	57,521	0	09/30/2021	
68389X-10-5	ORACLE CORP			31,254,000	2,725,661	87.210	2,725,661	2,175,417	0	29,084	0	550,244	0	550,244	0	07/01/2021	
701094-10-4	PARKER HANNIFIN			8,631,000	2,745,694	318.120	2,745,694	1,465,873	0	34,265	0	394,523	0	394,523	0	06/05/2020	
704326-10-7	PAYCOM INC			9,572,000	1,306,578	136.500	1,306,578	866,844	0	20,300	0	370,813	0	370,813	0	06/28/2021	
70450Y-10-3	PAYPAL HOLDINGS INC			6,360,000	1,199,369	188.580	1,199,369	1,575,012	0	0	0	(375,644)	0	(375,644)	0	10/29/2021	
713448-10-8	PEPSICO INC			15,628,000	2,714,740	173.710	2,714,740	2,086,067	16,800	65,559	0	397,107	0	397,107	0	03/10/2020	
717081-10-3	PFIZER INC			35,455,000	2,093,618	59.050	2,093,618	1,216,086	0	55,310	0	788,519	0	788,519	0	03/10/2020	
718172-10-9	PHILIP MORRIS INTERNAT-W/I			80,908,000	7,686,260	95.000	7,686,260	6,000,955	101,135	376,912	0	946,684	0	946,684	0	11/30/2021	
718546-10-4	PHILLIPS 66			24,023,000	1,740,707	72.460	1,740,707	2,021,266	0	69,011	0	48,278	0	48,278	0	10/13/2021	
74144T-10-8	T ROWE PRICE GROUP INC			9,999,000	1,966,203	196.640	1,966,203	1,154,241	0	73,193	0	452,455	0	452,455	0	03/10/2020	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			11,117,000	804,093	72.330	804,093	514,193	0	27,125	0	252,578	0	252,578	0	03/10/2020	
742718-10-9	PROCTER & GAMBLE CO			1.000	164	163.580	164	84	0	3	0	24	0	24	0	08/26/2014	
744320-10-2	PRUDENTIAL FINANCIAL			9,823,000	1,063,242	108.240	1,063,242	907,382	0	31,144	0	159,275	0	159,275	0	11/16/2021	
747525-10-3	QUALCOMM			15,961,000	2,918,788	182.870	2,918,788	1,280,285	0	42,935	0	487,289	0	487,289	0	03/10/2020	
75513E-10-1	RAYTHEON CO RAYTEHON			53,899,000	4,638,548	86.060	4,638,548	3,619,473	0	102,151	0	691,559	0	691,559	0	10/13/2021	
760841-20-5	RESCAP LIQUIDATING TRUST			111,267,000	72,324	0.650	72,324	104,591	0	0	0	(33,380)	0	(33,380)	0	03/27/2014	
776696-10-6	ROPER INDUSTRIES INC			66,133,000	32,528,177	491.860	32,528,177	9,989,502	0	148,799	0	4,018,902	0	4,018,902	0	08/26/2014	
78467J-10-0	SS&C TECHNOLOGIES			8,106,000	664,530	81.980	664,530	522,688	0	5,512	0	74,818	0	74,818	0	11/06/2020	
79466L-30-2	SALESFORCE.COM INC			15,000,000	3,811,950	254.130	3,811,950	3,183,678	0	0	0	628,272	0	628,272	0	03/04/2021	
82669G-10-4	SIGNATURE BANK			1,347,000	435,714	323.470	435,714	166,746	0	3,017	0	253,478	0	253,478	0	07/16/2018	
828806-10-9	SIMON PROPERTY GRP LP REIT			7,981,000	1,275,124	159.770	1,275,124	1,050,246	0	57,064	0	594,505	0	594,505	0	03/10/2020	
83012A-10-9	SIXTH TREET SPECIALITY LENDING			143,622,000	3,359,319	23.390	3,359,319	2,623,709	58,885	515,603	0	379,162	0	379,162	0	06/16/2020	
83200N-10-3	SMARTSHEET INC-CLASS A			25,400,000	1,967,230	77.450	1,967,230	1,486,225	0	0	0	481,005	0	481,005	0	06/01/2021	
855244-10-9	STARBUCKS CORP			29,588,000	3,460,908	116.970	3,460,908	2,335,176	0	54,442	0	295,584	0	295,584	0	08/27/2020	
860897-10-7	STITCH FIX INC-CLASS A			96,500,000	1,825,780	18.920	1,825,780	3,504,340	0	0	0	(1,678,560)	0	(1,678,560)	0	12/07/2021	
871829-10-3	SYSCO CORP			14,297,000	1,123,029	78.550	1,123,029	1,046,817	0	12,827	0	30,700	0	30,700	0	12/28/2021	
87612E-10-6	TARGET CORP			3,825,000	885,258	231.440	885,258	406,357	0	12,087	0	210,031	0	210,031	0	03/10/2020	
882508-10-4	TEXAS INSTRUMENTS			120,362,000	22,684,626	188.470	22,684,626	12,996,148	0	506,724	0	2,929,611	0	2,929,611	0	04/07/2020	
88579Y-10-1	3M CO			10,722,000	1,904,549	177.630	1,904,549	1,773,682	0	60,665	0	2,883	0	2,883	0	05/28/2021	
88642R-10-9	TIDEWATER INC			14,169,000	151,750	10.710	151,750	151,183	0	0	0	141,265	111,935	29,330	0	08/02/2017	
898320-10-9	TRUIST FINANCIAL CORP			11,413,000	668,231	58.550	668,231	524,846	0	21,228	0	121,206	0	121,206	0	03/10/2020	
902973-30-4	U S BANCORP	LS		11,149,000	626,239	56.170	626,239	540,473	5,129	19,176	0	106,807	0	106,807	0	03/10/2020	
91324P-10-2	UNITEDHEALTH GROUP INC			9,034,000	4,536,333	502.140	4,536,333	2,425,782	0	49,673	0	1,366,513	0	1,366,513	0	03/16/2021	
918204-10-8	VF CORP			12,780,000	935,752	73.220	935,752	1,023,686	0	22,276	0	(127,945)	0	(127,945)	0	05/28/2021	
91913Y-10-0	VALERO ENERGY CORP			16,482,000	1,237,963	75.110	1,237,963	1,079,961	0	49,771	0	270,035	0	270,035	0	09/10/2021	
92343V-10-4	VERIZON COMMUNICATIONS			47,159,000	2,450,382	51.960	2,450,382	2,703,273	0	92,214	0	(247,107)	0	(247,107)	0	11/30/2021	
92826C-83-9	VISA INC	LS		48,632,000	10,539,041	216.710	10,539,041	9,792,264	0	45,630	0	746,777	0	746,777	0	12/01/2021	
931142-10-3	WAL-MART			11,088,000	1,604,323	144.690	1,604,323	1,366,134	4,859	19,349	0	9,574	0	9,574	0	12/28/2021	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
949746-10-1	WELLS FARGO & CO			51,514.000	2,471,642	47.980	2,471,642	2,244,584	0	30,908	0	916,949	0	916,949	0	04/09/2020	
963320-10-6	WHIRLPOOL CORP			3,807.000	893,351	234.660	893,351	717,266	0	19,898	0	119,425	0	119,425	0	04/30/2021	
98138H-10-1	WORKDAY INC-CLASS A			11,310.000	3,089,666	273.180	3,089,666	2,498,456	0	0	0	549,983	0	549,983	0	07/27/2021	
988498-10-1	YUM! BRANDS INC			18,465.000	2,564,050	138.860	2,564,050	1,966,192	0	30,469	0	542,923	0	542,923	0	10/13/2021	
G29183-10-3	EATON CORP PLC			8,718.000	1,506,645	172.820	1,506,645	996,443	0	17,237	0	320,793	0	320,793	0	11/30/2021	
G5960L-10-3	MDT			19,817.000	2,050,069	103.450	2,050,069	2,084,814	10,236	35,063	0	(211,794)	0	(211,794)	0	12/28/2021	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS		D	5,088.000	604,404	118.790	604,404	584,102	0	0	0	139,383	661,660	(522,277)	0	05/14/2021	
66987V-10-9	NOVARTIS AG-ADR		D	59,866.000	5,236,479	87.470	5,236,479	4,996,099	0	191,516	0	(416,667)	0	(416,667)	0	03/10/2020	
780259-20-6	ROYAL DUTCH SHELL PLC-ADR		D	234,479.000	10,176,389	43.400	10,176,389	8,987,266	0	326,864	0	1,936,797	0	1,936,797	0	03/09/2020	
904767-70-4	UNILEVER PLC-SPONSORED ADR RECEIPTS		D	95,365.000	5,129,683	53.790	5,129,683	4,977,567	0	191,722	0	(626,548)	0	(626,548)	0	11/30/2020	
H84989-10-4	TE CONNECTIVITY LTD		D	5,264.000	849,294	161.340	849,294	430,021	0	10,423	0	211,981	0	211,981	0	03/10/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
Publicly Traded					683,828,722	XXX	683,828,722	418,179,281	567,223	11,637,884	0	118,049,718	2,443,184	115,606,534	0	XXX	XXX
31337#-10-5	FHLB CINCINNATI	RF		901,853.000	90,185,300	100.000	90,185,300	88,566,016	0	1,627,941	0	0	0	0	0	04/28/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					90,185,300	XXX	90,185,300	88,566,016	0	1,627,941	0	0	0	0	0	XXX	XXX
34918#-10-6	W&S Brokerage Services, Inc.			150.000	2,965,900	19,773.000	2,965,900	11,339,516	0	0	0	(1,845,172)	0	(1,845,172)	0	12/16/2021	
44951#-10-3	IFS Financial Services, Inc. FINANCIAL SERVICES			1,000.000	206,087,829	206,088.000	206,087,829	148,991,630	0	15,000,000	0	35,271,769	0	35,271,769	0	07/02/2021	
98259#-10-8	W&S Financial Group Distributo W&S Fin Grp Distributors, Inc			1,000.000	(45,455)	(45.000)	(45,455)	61,997	0	0	0	(4,088)	0	(4,088)	0	01/01/2015	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					209,008,274	XXX	209,008,274	160,393,143	0	15,000,000	0	33,422,509	0	33,422,509	0	XXX	XXX
78462F-10-3	SPDR TRUST SERIES 1			96,592.000	45,877,336	474.960	45,877,336	29,683,494	158,066	546,883	0	9,763,519	0	9,763,519	0	06/30/2020	
81369Y-88-6	UTILITIES SELECT SPDR CLOSED END FUND			321,925.000	23,043,392	71.580	23,043,392	19,978,414	0	643,798	0	2,858,694	0	2,858,694	0	03/10/2020	
89154W-77-5	TOUCHSTONE HIGH YIELD-INST			7,897,422.000	67,207,059	8.510	67,207,059	67,034,118	0	2,272,620	0	172,941	0	172,941	0	11/30/2021	
9499999. Subtotal - Mutual Funds					136,127,787	XXX	136,127,787	116,696,026	158,066	3,463,301	0	12,795,154	0	12,795,154	0	XXX	XXX
9799999 - Total Common Stocks					1,119,150,083	XXX	1,119,150,083	783,834,466	725,289	31,728,126	0	164,267,381	2,443,184	161,824,197	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,155,994,083	XXX	1,155,994,083	818,834,466	725,289	33,358,987	0	166,111,381	2,443,184	163,668,197	0	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		12/01/2021	Interest Capitalization		.27	.27	.0
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		12/01/2021	Interest Capitalization		16,290	16,290	.0
36180W-SW-6	GN GN AE4133 2.750% 09/15/30		12/01/2021	Interest Capitalization		.0	.0	.0
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		12/01/2021	Interest Capitalization		6,684	6,684	.0
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		12/01/2021	Interest Capitalization		11,414	11,414	.0
38378N-YB-3	GNR 2014-24 KZ 3.986% 01/16/54		12/01/2021	Interest Capitalization		53,314	53,314	.0
38382M-BT-5	GNR 2020-189 HI 3.000% 12/20/50		01/15/2021	PERFORMANCE TRUST CAPITAL		3,355,728	.0	44,520
690353-4F-1	DFC AGENCY DEBENTURES 0.080% 09/20/27		01/08/2021	BANK of AMERICA SEC		4,821,429	4,821,429	364
912810-SQ-2	U S TREASURY 1.125% 08/15/40		02/25/2021	BANK of AMERICA SEC		2,314,308	2,750,000	940
91282C-BX-8	US TREASURY NOTES 0.125% 04/30/23		12/29/2021	CITIGROUP GLOBAL MKTS		5,768,301	5,800,000	1,202
91282C-CD-1	US TREASURY 0.125% 05/31/23		06/30/2021	MORGAN STANLEY FIXED INC		2,594,524	2,600,000	275
91282C-CF-6	US TREASURY 0.750% 05/31/26		06/21/2021	GOLDMAN SACHS		9,933,627	10,000,000	4,385
91282C-DW-0	US TREASURY NOTES 0.500% 11/30/23		12/21/2021	GOLDMAN SACHS		5,757,198	5,775,000	1,745
0599999. Subtotal - Bonds - U.S. Governments						34,632,844	31,834,158	53,431
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
03846J-IV-8	ARAB REPUBLIC OF EGYPT SOVEREIGN 6.588% 02/21/28	D.	03/11/2021	CREDIT SUISSE FIRST BOSTON		5,287,500	5,000,000	21,960
03846J-W7-1	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.600% 03/01/29	D.	07/08/2021	Various		5,655,875	5,210,000	144,085
056732-AJ-9	COMMONWEALTH OF BAHAMAS SOVEREIGN 6.000% 11/21/28	D.	10/08/2021	SEAPORT GROUP LLC		350,610	377,000	8,985
085209-AH-7	GOVT OF BERMUDA SOVEREIGN 3.375% 08/20/50	D.	01/11/2021	JEFFERIES & CO		4,280,000	4,000,000	53,625
168863-DS-4	REPUBLIC OF CHILE SOVEREIGN 3.100% 05/07/41	D.	10/08/2021	Various		14,269,463	14,363,000	101,321
195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 3.250% 04/22/32	D.	07/30/2021	Various		774,675	800,000	3,322
279271-AE-3	REPUBLIC OF ECUADOR SOVEREIGN 5.000% 07/31/30	D.	10/12/2021	GOLDMAN SACHS		174,023	202,000	2,076
279271-AF-0	REPUBLIC OF ECUADOR SOVEREIGN 1.000% 07/31/35	D.	08/31/2021	JPM FUNDS RECAP		315,919	435,000	387
362420-AD-3	GABONESE REPUBLIC SOVEREIGN 6.625% 02/06/31	D.	10/08/2021	HONG KONG SHANGHAI BK		350,208	355,000	4,377
374422-AH-6	REPUBLIC OF GHANA SOVEREIGN 8.627% 06/16/49	D.	08/06/2021	GOLDMAN SACHS		421,830	450,000	5,823
65412J-AB-9	REPUBLIC OF NIGERIA SOVEREIGN 7.625% 11/28/47	D.	10/08/2021	MORGAN STANLEY FIXED INC		347,115	365,000	10,437
695847-AS-2	ISLAMIC REP OF PAKISTAN SOVEREIGN 6.000% 04/08/26	D.	03/30/2021	J P MORGAN SEC		550,000	550,000	.0
715638-DF-6	REPUBLIC OF PERU SOVEREIGN 2.783% 01/23/31	D.	03/03/2021	BANK of AMERICA SEC		17,070,040	17,000,000	61,767
715638-DS-8	REPUBLIC OF PERU SOVEREIGN 3.300% 03/11/41	D.	03/03/2021	BANK of AMERICA SEC		14,158,452	14,700,000	.0
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
91087B-AM-2	UNITED MEXICAN STATES SOVEREIGN 2.659% 05/24/31	D.	10/08/2021	GOLDMAN SACHS		353,238	367,000	3,768
91822Q-2C-0	REPUBLIC OF UZBEKISTAN SOVEREIGN 3.700% 11/25/30	D.	10/08/2021	HONG KONG SHANGHAI BK		338,625	350,000	4,964
Y7177R-AL-9	REPUBLIC OF AZERBAIJAN SOVEREIGN 3.500% 09/01/32	D.	10/08/2021	JEFFERIES & CO		356,825	350,000	1,429
1099999. Subtotal - Bonds - All Other Governments						75,637,798	75,574,000	438,097
30318C-AJ-6	FRESB 2021-SB 82 X1 1.128% 10/25/40		10/12/2021	Various		5,022,810	.0	40,081
30320M-AH-4	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1 0.471% 03/25/41		05/13/2021	WELLS FARGO		.0	.0	20,592
30320W-AR-0	FRESB 2021-SB84 X1 0.561% 01/25/41		10/07/2021	Various		3,500,790	.0	19,027
30321C-AU-6	FRESB 2021-SB88 X1 0.726% 05/25/41		07/16/2021	CREDIT SUISSE FIRST BOSTON		4,776,935	.0	43,451
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1 0.657% 06/25/41		09/17/2021	WELLS FARGO		3,750,000	.0	30,860
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		12/01/2021	Interest Capitalization		57,447	57,447	.0
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		12/01/2021	Interest Capitalization		140,829	140,829	.0
3137AP-PA-2	FHMS K018 X1 1.223% 01/25/22		07/28/2021	BREAN CAPITAL LLC		41,194	.0	3,626
3137AV-XP-7	FHR FHMS K022 X1 1.164% 07/25/22		07/28/2021	BREAN CAPITAL LLC		18,184	.0	1,799
3137B8-GS-0	FHMS K037 X1 0.934% 01/25/24		02/16/2021	BREAN CAPITAL LLC		2,192,515	.0	43,539
3137BD-4R-4	FHMS FHR 4380 ZG 3.000% 04/15/53		10/01/2021	Interest Capitalization		64,189	64,189	.0
3137BE-VJ-0	FHMS K040 X1 0.705% 09/25/24		02/22/2021	MORGAN STANLEY FIXED INC		1,539,181	.0	32,272
3137BE-HS-9	FHMS 0001 XA 2.141% 02/25/32		08/06/2021	PERFORMANCE TRUST CAPITAL		1,368,079	.0	7,358
3137BF-EA-5	FHMS K041 X1 0.528% 10/25/24		02/22/2021	BREAN CAPITAL LLC		1,033,841	.0	20,470
3137BM-TY-2	FHMS K052 X1 0.644% 11/25/25		06/18/2021	MORGAN STANLEY FIXED INC		3,037,612	.0	46,882
3137BN-6H-2	FHMS K053 X1 0.880% 12/25/25		02/22/2021	BREAN CAPITAL LLC		274,046	.0	4,233
3137BN-GU-2	FHMS K054 X1 1.163% 01/25/26		08/19/2021	MORGAN STANLEY FIXED INC		10,692,651	.0	193,906
3137BS-RG-0	FHMS K059 X1 0.308% 09/25/26		08/18/2021	GOLDMAN SACHS		78,877	.0	1,503
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		10/01/2021	Interest Capitalization		132,620	132,620	.0
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		12/01/2021	Interest Capitalization		177,823	177,823	.0
3137F7-2J-3	FHMS 0014 X 2.799% 10/25/55		09/21/2021	BANK of AMERICA SEC		6,021,142	.0	41,783
3137FC-JM-7	FHMS K070 X1 0.325% 11/25/27		08/31/2021	GOLDMAN SACHS		259,139	.0	336
3137FL-YX-6	FHMS K092 X1 0.708% 04/25/29		02/05/2021	ROBERT W. BAIRD		7,656,792	.0	25,067
3137HO-H7-6	FHMS KLU3 X1 2.080% 01/25/31		07/27/2021	BANK of AMERICA SEC		22,511,539	.0	167,521
3137H1-3X-2	FHLMC 2021-P009 X 1.468% 01/25/31		06/16/2021	J P MORGAN SEC		4,778,880	.0	59,014
3137H1-ZS-8	FHLMC Multifamil K744ured P K744 X1 0.899% 07/25/28		09/15/2021	BREAN CAPITAL LLC		3,299,484	.0	31,373
3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1 0.678% 08/25/28		09/15/2021	BANK of AMERICA SEC		10,768,730	.0	104,290
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		09/15/2021	BARCLAYS		30,301,391	29,907,684	21,600
584698-SJ-2	MICHIGAN STATE GENERAL 3.225% 09/01/47		06/23/2021	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	.0
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.280% 09/01/30		10/21/2021	BARCLAYS		10,880,000	10,880,000	1,414

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.280% 05/15/56		07/28/2021	BARCLAYS		2,045,000	2,045,000	350
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
62630W-GF-8	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.280% 11/15/54		10/29/2021	BARCLAYS		1,585,000	1,585,000	2,144
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 0.280% 12/31/23		09/30/2021	BARCLAYS		3,000,000	3,000,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						161,876,720	65,360,592	964,983
38175*-AA-7	Golub Capital Partners 5.000% 12/31/28		10/26/2021	PRIVATE PLACEMENT		18,000,000	18,000,000	0
06761*-AA-4	BARINGS Barings NAPLF II 4.250% 10/11/31		12/29/2021	Tax Free Exchange		7,200,000	7,200,000	36,550
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		12/29/2021	Various		25,839,496	25,839,496	0
00081T-AK-4	ACCO BRANDS CORP 4.250% 03/15/29		09/20/2021	JEFFERIES & CO		15,148,750	15,000,000	3,896
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
00164V-AF-0	AMC NETWORKS INC 4.250% 02/15/29		09/17/2021	Various		15,095,781	15,000,000	107,918
00914A-AN-2	AIR LEASE CORP 0.553% 12/15/22		05/27/2021	WELLS FARGO		25,500,000	25,500,000	0
01449N-AA-4	ALEN 2021-ACEN A 1.259% 04/15/34		03/11/2021	BARCLAYS		25,000,000	25,000,000	0
02369F-AA-5	AMER AGCREDIT FLCA/PCA STRUCTURED NOTE 3.375% 06/15/36		06/08/2021	PIPER JAFFRAY		10,000,000	10,000,000	0
02530D-AC-0	ACAR 2019-2 C 3.170% 06/12/25		01/12/2021	SOCIETE GENERALE		53,379	52,413	9
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		03/04/2021	JEFFERIES & CO		259,063	250,000	3,629
036752-AS-2	ANTHEM INC 3.600% 03/15/51		03/08/2021	J P MORGAN SEC		4,981,800	5,000,000	0
039524-AA-1	ARCHES BUYER INC 4.250% 06/01/28		05/18/2021	GOLDMAN SACHS		473,565	482,000	9,446
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A1 0.326% 11/15/22		11/16/2021	TRINSTRUT		4,400,000	4,400,000	0
05493H-AC-9	BBOMS 2021-AGW XCP 0.402% 06/15/36		06/18/2021	BARCLAYS		250,096	0	0
05493H-AG-0	BBOMS 2021-AGW B 1.709% 06/15/36		06/18/2021	BARCLAYS		19,400,000	19,400,000	0
05493J-AA-9	BDS Ltd 2021FL8 2021-FL8 A 1.020% 01/18/36		07/22/2021	BARCLAYS		16,500,000	16,500,000	0
05493J-AE-1	BDS Ltd 2021FL8 2021-FL8 B 0.104% 01/18/36		07/22/2021	BARCLAYS		15,000,000	15,000,000	0
05550T-AA-7	BHPT 2019-BXHP A 1.084% 08/15/36		12/15/2021	Interest Capitalization		0	0	0
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.308% 07/15/54		06/29/2021	BARCLAYS		10,003,190	0	55,463
05554B-AG-9	BFLD Trust 2021FPM 2021-FPM B 2.609% 06/15/38		06/08/2021	BARCLAYS		13,400,000	13,400,000	0
05554B-AJ-3	BFLD Trust 2021FPM 2021-FPM C 3.609% 06/15/38		06/08/2021	BARCLAYS		12,450,000	12,450,000	0
05591Q-AC-0	BPR 2021-KEN XCP 2.120% 02/15/29		09/16/2021	MORGAN STANLEY FIXED INC		1,206,141	0	41,279
05591Q-AG-1	BPR 2021-KEN B 2.059% 02/15/29		02/18/2021	MORGAN STANLEY FIXED INC		200,000	200,000	0
05591U-AA-5	2021DC 2021-DC A 1.059% 08/15/38		08/03/2021	J P MORGAN SEC		10,000,000	10,000,000	0
05591U-AC-1	2021DC 2021-DC B 1.459% 08/15/38		08/03/2021	J P MORGAN SEC		9,600,000	9,600,000	0
05601@-AA-8	Benefit Street Partners 6.000% 12/31/28		12/22/2021	PRIVATE PLACEMENT		17,105,783	17,105,783	0
056054-AF-6	BX 2019-XL C 1.359% 10/15/36		11/12/2021	Various		8,498,008	8,500,000	1,107
05608E-AA-2	BX Trust 2020VIV3 2020-VIV3 B 3.544% 03/09/44		08/10/2021	Various		29,271,798	26,720,000	24,376
05608F-AA-9	BX 2019-CALM A 0.985% 11/15/32		12/01/2021	BARCLAYS		2,995,781	3,000,000	1,449
05608R-AE-5	BX Trust 2021ARIA 2021-ARIA B 1.406% 10/15/36		10/13/2021	J P MORGAN SEC		29,113,700	29,260,000	0
05608R-AG-0	BX Trust 2021ARIA 2021-ARIA C 1.755% 10/15/36		10/13/2021	J P MORGAN SEC		18,745,800	18,840,000	0
05608V-AE-6	BX 2021-MFM1 B 1.059% 01/15/34		01/05/2021	MORGAN STANLEY FIXED INC		8,000,000	8,000,000	0
05609B-AB-5	BX 2021-LBA XJVC 0.157% 02/15/36		02/04/2021	BANK of AMERICA SEC		122,364	0	0
05609B-AF-6	BX 2021-LBA BJV 1.159% 02/15/36		02/03/2021	BANK of AMERICA SEC		18,667,000	18,667,000	0
05609B-AX-7	BX 2021-LBA XVCP 0.126% 02/15/36		02/04/2021	BANK of AMERICA SEC		73,734	0	0
06051G-KA-6	BANK OF AMERICA CORP 2.299% 07/21/32		07/15/2021	BANK of AMERICA SEC		20,000,000	20,000,000	0
06051G-KC-2	BANK OF AMERICA CORP 2.482% 09/21/36		09/14/2021	BANK of AMERICA SEC		10,000,000	10,000,000	0
06540C-BF-3	BANK 2021-BN35 2021BN35 2021-BN35 A5 2.285% 06/15/64		07/28/2021	MORGAN STANLEY FIXED INC		25,234,226	24,500,000	15,551
06540T-AE-0	BANK 2018-BN11 XA 0.470% 03/15/61		06/21/2021	BREAN CAPITAL LLC		2,744,075	0	35,399
067316-AG-4	BARCARDI 5.150% 05/15/38		01/22/2021	CREDIT SUISSE FIRST BOSTON		4,487,315	3,500,000	35,549
093662-AJ-3	BLOCK FINANCIAL 2.500% 07/15/28		06/22/2021	J P MORGAN SEC		14,930,550	15,000,000	0
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		03/25/2021	BREAN CAPITAL LLC		9,533,984	10,000,000	0
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		06/25/2021	Interest Capitalization		11,529	11,529	0
11135F-BE-0	BROADCOM INC 1.950% 02/15/28		01/04/2021	SMBC NIKKO		1,496,145	1,500,000	0
12434C-AG-9	BX Trust 2021SDMF 2021-SDMF B 0.847% 09/15/34		09/17/2021	MORGAN STANLEY FIXED INC		16,449,649	16,500,000	0
12434C-AJ-3	BX Trust 2021SDMF 2021-SDMF C 0.997% 09/15/34		09/17/2021	MORGAN STANLEY FIXED INC		9,221,880	9,250,000	0
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
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		09/16/2021	WELLS FARGO		20,118,566	19,934,792	2,292
12575A-AA-5	CMFT Net Lease M20211 suer L 2021-1 A1 2.090% 07/20/51		07/22/2021	CREDIT SUISSE FIRST BOSTON		9,998,838	10,000,000	0
12575A-AB-3	CMFT Net Lease M20211 suer L 2021-1 A2 2.570% 07/20/51		07/22/2021	CREDIT SUISSE FIRST BOSTON		11,345,064	11,350,000	0
12592B-AH-7	CNH INDUSTRIAL CAPITAL L 4.375% 04/05/22		11/15/2021	BANK of AMERICA SEC		5,072,050	5,000,000	25,521
12592L-BK-7	COMM 2014-CR20 XA 0.985% 11/10/47		12/07/2021	BREAN CAPITAL LLC		1,434,051	0	15,614
12592P-BG-7	COMM 2014-UBS6 XA 0.862% 12/10/47		06/30/2021	BARCLAYS		30,240	0	35
12625F-AY-2	COMM Mortgage Tr2013CR7 2013-CR7 C 4.063% 03/10/46		07/13/2021	BMO CAPITAL MARKETS CORP		6,442,187	6,199,533	9,813
126307-BB-2	CSC HOLDINGS INC 4.125% 12/01/30		05/25/2021	WELLS FARGO		2,992,128	3,061,000	61,730
126307-BH-9	CSC HOLDINGS INC 4.500% 11/15/31		05/26/2021	Various		6,868,000	6,900,000	12,200
126408-GK-3	CSX CORP 6.150% 05/01/37		03/16/2021	US BANCORP		7,215,293	5,285,000	123,691
12655H-AN-5	COMM 2019-WOM E 1.859% 10/15/34		08/05/2021	BARCLAYS		1,095,846	1,098,593	1,406
12658W-AC-3	Credit Suisse Mo2021B33 rust 2021-B33 A2 3.167% 10/10/43		10/08/2021	CREDIT SUISSE FIRST BOSTON		12,517,002	12,152,500	19,244

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		12/01/2021	Interest Capitalization		.0	.0	.0
13705D-AA-0	20211 2021-1 B 4.307% 09/15/56		09/10/2021	MESIROW FINANCIAL		17,510,000	17,000,000	.0
143905-AP-2	CARRIAGE SERVICES INC 4.250% 05/15/29		04/29/2021	BANK of AMERICA SEC		.450,000	.450,000	.0
14575E-AA-3	CARS.COM INC 6.375% 11/01/28		07/19/2021	STIFEL NICHOLAS		.480,375	.450,000	.6,375
15189W-AN-0	CENTERPOINT 0.673% 03/02/23		02/26/2021	MITSUBISHI UFJ SECURITIES		.7,520,000	.7,520,000	.0
15189Y-AD-8	CENTERPOINT ENERGY RESOURCE 6.250% 02/01/37		09/08/2021	KEY BANC-MCDONALD		14,964,380	10,730,000	.72,651
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		07/13/2021	Tax Free Exchange		.492,939	.474,000	.5,359
171484-AE-8	CHURCHILL DOWNS INC 4.750% 01/15/28		02/25/2021	Various		.561,492	.538,000	.2,921
17291H-AA-2	Citigroup Commer2021PRM2tgage 2021-PRM2 A 1.059% 10/15/36		10/22/2021	CITIGROUP GLOBAL MKTS		25,505,000	25,505,000	.0
17318U-AE-4	CGOINT 2012-GCB AAB 2.608% 09/10/45		01/14/2021	BANK of AMERICA SEC		.27,218	.26,857	.35
17324D-BA-1	CGOINT 2015-P1 XA 0.712% 09/15/48		05/18/2021	WELLS FARGO		8,178,180	.0	.147,380
17326D-AM-4	Citigroup Commer2017PB tgage SER CL 3.000% 09/15/50		05/26/2021	BREAN CAPITAL LLC		12,448,656	13,650,000	29,879
18064P-AD-1	CALRIV SCI HLD CORP 4.875% 07/01/29		08/19/2021	Tax Free Exchange		.453,428	.448,000	.3,337
18538R-AJ-2	CLEARWATER PAPER CORP 4.750% 08/15/28		09/17/2021	Various		4,660,699	4,520,000	20,398
185508-AH-1	CLECO POWER LLC 0.703% 06/15/23		09/08/2021	CIBC WORLD MARKET		.7,500,000	.7,500,000	.0
186108-CL-8	CLEVELAND ELEC ILLUM 4.550% 11/15/30		01/08/2021	Various		.416,032	.364,000	.2,580
193051-AJ-8	Cold Storage Tru2020ICE5 2020-ICE5 B 1.409% 11/15/37		12/01/2021	J P MORGAN SEC		10,472,130	10,478,679	.7,280
20030N-DR-9	COMCAST CORP 2.887% 11/01/51		08/12/2021	Taxable Exchange		1,474,139	1,480,000	.0
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
209111-GB-3	CONSOLIDATED EDISON OF NY 3.600% 06/15/61		06/03/2021	BARCLAYS		4,979,950	5,000,000	.0
22532X-QL-5	CREDIT AGRICOLE CIB NY 0.200% 07/15/22		07/14/2021	CREDIT AGRICOLE SECURITIES		.6,200,000	.6,200,000	.0
22767C-AB-6	XROAD 2021-A A2 0.820% 03/20/24		01/26/2021	CREDIT SUISSE FIRST BOSTON		.193,602	.193,624	.0
233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51		10/15/2021	BARCLAYS		15,000,000	15,000,000	.0
24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/28		06/15/2021	Tax Free Exchange		9,269,288	8,775,000	.0
25461L-AA-0	DIRECTV HOLDINGS/FING 5.875% 08/15/27		12/06/2021	Various		22,239,688	21,613,000	23,296
25525P-AB-3	DIVERSIFIED HEALTHCARE T 4.375% 03/01/31		02/03/2021	WELLS FARGO		4,869,000	4,869,000	.0
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
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		03/25/2021	BARCLAYS		1,305,646	1,243,750	.9,025
267475-AD-3	DYCOM INDUSTRIES INC 4.500% 04/15/29		10/20/2021	Various		12,055,000	12,000,000	29,313
28102D-AS-6	EDISON INTERNATIONAL 5.375% 03/15/26		03/02/2021	WELLS FARGO		20,000,000	20,000,000	.0
30165Y-AE-3	EART 2017-3A C 3.680% 07/17/23		03/09/2021	SOCIETE GENERALE		.101,033	.99,204	.264
302491-AV-7	FMC CORP 4.500% 10/01/49		01/21/2021	SUNTRUST		6,781,125	5,350,000	.76,238
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29		07/26/2021	BANK of AMERICA SEC		.7,807,541	.0	.91,230
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28		07/19/2021	PERFORMANCE TRUST CAPITAL		5,713,315	.0	55,276
30313W-AC-2	FREMF Mortgage T2020K106 2020-K106 X2B 0.100% 03/25/53		11/18/2021	BANK of AMERICA SEC		1,550,510	.0	13,082
32082C-AC-1	FIRST MARYLAND CAPTL II 0.982% 02/01/27		02/05/2021	IMPERIAL CAPITAL LLC		.5,601,375	.5,850,000	.1,372
33939H-AA-7	FLEX INTERMEDIATE HOLDCO 3.363% 06/30/31		05/24/2021	RBC/DAIN		19,999,400	20,000,000	.0
34417H-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		10/12/2021	WELLS FARGO		10,053,750	9,575,000	100,240
34417R-AA-4	Focus Brands Fun20171A 2017-1A A2IB 3.857% 04/30/47		03/04/2021	Tax Free Exchange		.7,215,624	.7,218,750	54,141
35563B-AS-9	FREMF Mortgage T2014K37 2014-K37 X2B 0.100% 01/25/47		09/14/2021	BANK of AMERICA SEC		.273,926	.0	.5,729
36167R-AA-1	GCT 2021-GCT A 0.909% 02/15/38		01/29/2021	CITIGROUP GLOBAL MKTS		12,000,000	12,000,000	.0
36167R-AC-7	GCT 2021-GCT B 1.359% 02/15/38		01/29/2021	CITIGROUP GLOBAL MKTS		4,500,000	4,500,000	.0
36253P-AE-2	GSMS 2017-GS6 XA 1.019% 05/10/50		05/04/2021	BREAN CAPITAL LLC		.569,510	.0	.1,688
36255M-AN-7	GSMS 2017-SLP E 4.591% 10/10/32		06/15/2021	Various		11,710,186	11,761,000	23,428
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		07/20/2021	GOLDMAN SACHS		10,251,563	10,000,000	20,139
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51		06/15/2021	GOLDMAN SACHS		30,356,250	30,000,000	60,417
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52		08/17/2021	GOLDMAN SACHS		16,884,141	16,500,000	34,375
36264Y-AA-8	GSMS 2021-ROSS A 1.259% 05/15/26		05/14/2021	GOLDMAN SACHS		.7,000,000	.7,000,000	.0
36264Y-AE-0	GSMS 2021-ROSS B 1.709% 05/15/26		05/14/2021	GOLDMAN SACHS		.5,000,000	.5,000,000	.0
36476D-AQ-1	GAP INC 3.875% 10/01/31		09/15/2021	Various		15,154,066	15,003,000	.0
37045X-BY-1	GENERAL MOTORS FINL CO 3.150% 06/30/22		10/12/2021	GOLDMAN SACHS		.7,120,330	.7,000,000	63,700
38046U-AA-7	GOJO INDUSTRIES PRIVATE PLACEMENT 3.485% 08/15/41		08/03/2021	MESIROW FINANCIAL		15,049,000	14,900,000	.0
38173M-AC-6	GOLUB CAPITAL BDC INC 2.050% 02/15/27		07/27/2021	SNBC NIKKO		.568,336	.575,000	.0
38242F-AD-6	Goodman N. A. PRIVATE PLACEMENT 2.660% 10/09/31		10/20/2021	PRIVATE PLACEMENT		4,000,000	4,000,000	.0
389286-AA-3	GRAY ESCROW II INC 5.375% 11/15/31		10/26/2021	WELLS FARGO		.253,000	.253,000	.0
40390M-AA-3	2021LULU 2021-LULU A 1.259% 10/15/36		09/24/2021	DEUTSCHE BANK		.7,353,000	.7,353,000	.0
40390M-AG-0	2021LULU 2021-LULU B 1.559% 10/15/36		09/24/2021	DEUTSCHE BANK		17,547,000	17,547,000	.0
42806M-AF-6	Hertz Vehicle Fi20212A LLC 2021-2A B 2.120% 12/27/27		06/24/2021	DEUTSCHE BANK		17,491,686	17,500,000	.0
431318-AU-8	HILCORP ENERGY 5.750% 02/01/29		09/21/2021	Various		12,797,827	12,418,000	.96,327
431318-AV-6	HILCORP ENERGY 6.000% 02/01/31		09/21/2021	Various		8,247,500	8,000,000	68,500
43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41		12/16/2021	MORGAN STANLEY FIXED INC		5,249,761	5,250,000	.0
43730X-AC-8	Home Partners of20213 Trust 2021-3 C 2.799% 01/17/41		12/16/2021	MORGAN STANLEY FIXED INC		.2,999,909	.3,000,000	.0
44267D-AE-7	HOWARD HUGHES CORP 4.125% 02/01/29		10/12/2021	Various		11,957,950	12,000,000	.175,656
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		09/07/2021	Various		11,463,637	11,450,000	.128,613
44891A-BT-3	HYUNDAI CAPITAL AMERICA 1.800% 01/10/28		01/06/2021	Various		8,975,200	9,000,000	.0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.250% 05/15/27		08/30/2021	BANK of AMERICA SEC		501,280	482,000	7,451
451102-CC-9	ICAHN ENTERPRISES/FIN 4.375% 02/01/29		07/12/2021	Tax Free Exchange		4,874,424	5,000,000	105,122
45258L-AA-5	INOLA 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
46185H-AE-2	IHSFR 2018-SFR2 C 1.383% 06/17/37		08/19/2021	WELLS FARGO		5,182,272	5,174,187	1,187
46187V-AE-9	INVITATION HOMES2018SFR3 2018-SFR3 C 1.403% 07/17/37		08/19/2021	WELLS FARGO		1,252,895	1,250,941	290
46284V-AN-1	IRON MOUNTAIN INC 4.500% 02/15/31		05/26/2021	CREDIT AGRICOLE SECURITIES		996,250	1,000,000	12,875
46592F-AA-1	JPMCC 2021-2NU A 1.974% 01/05/40		01/13/2021	J P MORGAN SEC		7,209,995	7,000,000	10,747
46592F-AE-3	JPMCC 2021-2NU B 2.076% 01/05/40		01/13/2021	J P MORGAN SEC		4,732,524	4,600,000	7,429
46592F-AG-8	JPMCC 2021-2NU C 2.076% 01/05/40		01/13/2021	J P MORGAN SEC		3,543,615	3,500,000	5,653
46592N-AC-0	JP Morgan Mortga20217 2021-7 A3 2.500% 11/25/51		05/24/2021	J P MORGAN SEC		25,417,969	25,000,000	45,139
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 Henderson Re20131A s LLC 2013-1A A 3.220% 04/15/67		05/27/2021	AMHERST SECURITIES GROUP		2,317,318	2,158,468	2,896
46637W-AD-5	JPMCC 2012-CBX A4 3.483% 06/15/45		03/10/2021	Various		67,576	66,544	68
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		11/01/2021	Interest Capitalization		0	0	0
46644K-AC-4	JPMCC 2015-FRR2 BK36 0.000% 12/27/46		01/21/2021	CITIGROUP GLOBAL MKTS		5,714,003	6,285,600	0
46644K-AJ-9	JPMCC 2015-FRR2 BK39 0.000% 08/27/47		01/13/2021	CITIGROUP GLOBAL MKTS		4,400,000	5,000,000	0
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		07/23/2021	J P MORGAN SEC		28,170,313	27,500,000	55,382
46671F-AA-5	HENDR 2021		12/20/2021	PRIVATE PLACEMENT		71,427,978	71,427,978	0
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		10/07/2021	Various		11,431,474	10,595,700	96,710
478375-AN-8	JOHNSON CONTROLS 4.950% 07/02/64		10/05/2021	SEAPORT GROUP LLC		6,615,850	5,000,000	65,313
48121B-AM-3	JRD HOLDINGS PRIVATE PLACEMENT 2.500% 10/14/29		10/12/2021	PRIVATE PLACEMENT		6,000,000	6,000,000	0
48123V-AF-9	ZIFF DAVIS 4.625% 10/15/30		06/01/2021	Various		10,252,772	10,000,000	56,133
48254C-AJ-4	KIND 2021-KDIP B 0.908% 12/15/37		01/28/2021	Various		20,007,500	20,000,000	739
501683-AD-8	LAD Auto Receiva20211A st 2021-1A D 3.990% 11/15/29		11/19/2021	J P MORGAN SEC		6,999,369	7,000,000	0
50219Q-AN-4	LNSTR 2016-4 D 4.586% 03/10/49		03/16/2021	280 Securities		9,167,500	9,500,000	20,571
52524M-AV-1	LXS 2007-9 Wf3 6.320% 04/25/37		11/01/2021	Interest Capitalization		31	31	0
53218C-AC-4	LIFE 2021-BMR B 0.989% 03/15/38		03/18/2021	DEUTSCHE BANK		35,000,000	35,000,000	0
55281F-AN-0	MOFOL 2017-3A AR 1.752% 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
55378W-AJ-8	MTRO Commercial 2019TECH Trust 2019-TECH E 2.159% 12/15/33		12/13/2021	CITIGROUP GLOBAL MKTS		2,354,063	2,430,000	0
55819M-AU-0	MDPK 2019-35A BR 1.532% 04/20/32		03/12/2021	BANK of AMERICA SEC		5,000,000	5,000,000	0
55819M-AW-6	MDPK 2019-35A CR 2.032% 04/20/32		03/12/2021	BANK of AMERICA SEC		12,500,000	12,500,000	0
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		05/24/2021	MORGAN STANLEY HI-YLD		740,665	710,000	3,078
59001K-AH-3	MERITOR INC 4.500% 12/15/28		03/04/2021	Various		673,703	652,000	7,243
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		08/26/2021	J P MORGAN SEC HI-YIELD		492,100	490,000	219
59980A-AF-4	MCMLT 2017-2 B2 3.549% 07/25/59		07/30/2021	J P MORGAN SEC		2,552,637	2,394,032	464
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
59980T-AG-1	MCMLT 2016-1 B3 3.578% 04/25/57		03/25/2021	J P MORGAN SEC		7,524,875	7,400,000	21,257
59981A-AG-1	Mill City Mortga20191 2019-1 M1 3.500% 10/25/69		08/24/2021	INTL FCSTONE FINANCIAL INC		6,537,833	6,088,785	14,799
61690G-AE-1	MSBAM 2014-C14 A4 3.787% 02/15/47		11/01/2021	Interest Capitalization		0	0	0
61691A-BM-4	MSC 2015-LBS8 XA 0.871% 12/15/48		02/24/2021	BREAN CAPITAL LLC		1,704,602	0	29,551
61691L-AG-4	MSC 2017-CLS B 0.959% 11/15/34		03/23/2021	MORGAN STANLEY FIXED INC		300,000	300,000	80
61692A-AN-2	MSC 2019-NUGS E 2.353% 12/15/36		10/06/2021	MORGAN STANLEY FIXED INC		2,954,368	2,947,000	7,049
61765T-AG-8	MSBAM 2015-C25 XA 1.047% 10/15/48		03/10/2021	BREAN CAPITAL LLC		3,072,926	0	25,305
61768F-AN-0	MSC 2018-BOP E 2.060% 06/15/35		10/22/2021	PERFORMANCE TRUST CAPITAL		8,766,406	8,933,917	5,569
61768F-AN-0	MSC 2018-BOP E 2.060% 06/15/35		11/15/2021	Interest Capitalization		0	0	0
61977K-AE-6	Motel 6 Trust 2021MTL6 2021-MTL6 B 1.310% 09/15/38		08/24/2021	GOLDMAN SACHS		5,500,000	5,500,000	0
626717-AN-2	MURPHY OIL CORP 6.375% 07/15/28		08/04/2021	Various		158,326	150,000	508
626738-AF-5	MURPHY OIL USA INC 3.750% 02/15/31		05/27/2021	Various		4,386,525	4,499,000	56,134
62878Y-AB-0	BUNDT 2021-1 B 4.970% 07/30/51		07/16/2021	BARCLAYS		5,000,000	5,000,000	0
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		04/06/2021	J P MORGAN SEC		772,025	577,000	13,890
62912X-AF-1	NGPL PIPE LLC 4.875% 08/15/27		01/04/2021	J P MORGAN SEC		8,011,710	7,000,000	133,656
62919T-AA-4	NMEF 2021-A A1 0.341% 03/15/22		03/10/2021	SUNTRUST		6,949	6,949	0
637432-NK-7	NATIONAL RURAL UTILITY 5.250% 04/20/46		03/01/2021	CREDIT SUISSE FIRST BOSTON		21,725,000	20,000,000	387,917
64016N-AA-5	NBLV 2021-1A A2 3.584% 04/30/51		03/30/2021	Various		38,676,844	38,667,000	1,792
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 Warehouse20211 ization 2021-1 A 0.852% 05/25/55		04/29/2021	BANK of AMERICA SEC		20,000,000	20,000,000	0
65339K-BT-6	NEXTERA ENERGY CAPITAL 0.430% 02/22/23		02/17/2021	J P MORGAN SEC		11,415,000	11,415,000	0
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51		01/20/2021	CREDIT SUISSE FIRST BOSTON		9,748,684	9,750,000	0
67190A-AC-0	OAKIG 2021-1A A3 2.800% 01/20/51		01/20/2021	CREDIT SUISSE FIRST BOSTON		749,807	750,000	0
677415-CT-6	OHIO POWER COMPANY 1.625% 01/15/31		01/05/2021	WELLS FARGO		4,992,150	5,000,000	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
680665-AK-2	OLIN CORPORATION 5.000% 02/01/30		02/24/2021	Various		397,186	376,000	1,201

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
681936-BN-9	OMEGA HEALTHCARE 3.250% 04/15/33		03/03/2021	J P MORGAN SEC		14,895,600	15,000,000	0
68235P-AK-4	ONE GAS INC 0.811% 03/11/23		03/06/2021	BANK of AMERICA SEC		18,300,000	18,300,000	0
68245H-AJ-3	One Market Plaza20171MKT 2017-1MKT E 4.142% 02/10/32		10/21/2021	CREDIT SUISSE FIRST BOSTON		5,025,000	5,000,000	13,805
68389X-BZ-7	ORACLE CORP 3.650% 03/25/41		03/22/2021	WELLS FARGO		9,932,600	10,000,000	0
69357X-AE-1	PFP III 20218 2021-8 B 1.609% 08/09/37		09/16/2021	CITIGROUP GLOBAL MKTS		18,000,000	18,000,000	0
69362T-AY-7	PSI ENERGY 6.120% 10/15/35		03/15/2021	MARKET AXESS		6,455,730	4,863,000	125,660
71845J-AA-6	PHILLIPS EDISON GROCERY 2.625% 11/15/31		09/29/2021	WELLS FARGO		9,869,200	10,000,000	0
72147K-AG-3	PILGRIM'S PRIDE CORP 3.500% 03/01/32		08/20/2021	Various		382,868	379,000	0
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		12/21/2021	Various		2,544,499	2,544,499	0
737446-AR-5	POST HOLDINGS INC 4.500% 09/15/31		02/24/2021	GOLDMAN SACHS		14,375,000	14,375,000	0
74333X-AC-4	Progress ResidencsFR11 st 2021-SFR11 B 2.732% 01/17/39		12/15/2021	GOLDMAN SACHS		5,499,880	5,500,000	0
74333X-AE-0	Progress ResidencsFR11 st 2021-SFR11 C 2.931% 01/17/39		12/15/2021	GOLDMAN SACHS		7,106,805	7,107,000	0
745867-AP-6	PULTE HOMES INC 6.375% 05/15/33		07/07/2021	DEUTSCHE BANK		12,165,490	9,040,000	86,445
749571-AG-0	RHP HOTEL PPTY/RHP FINAN 4.500% 02/15/29		09/08/2021	Various		492,720	486,000	1,018
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		07/19/2021	Various		475,003	482,000	2,907
77313L-AB-9	ROCKETMGTGE CO-ISSUER INC 4.000% 10/15/33		10/20/2021	Various		24,898,890	25,000,000	16,889
78403D-AX-8	SBA TOWER TRUST 2.593% 10/15/31		10/08/2021	BARCLAYS		20,000,000	20,000,000	0
808513-BD-6	SCHWAB CORP 5.375% 06/01/25		12/29/2021	SEAPORT GROUP LLC		13,791,720	12,624,000	56,545
81105D-AA-3	SCRIPPS ESCROW II INC 3.875% 01/15/29		06/29/2021	Various		8,884,053	9,031,000	164,846
81746W-CE-6	SEMT 2018-CH3 B1B 4.763% 08/25/48		01/26/2021	BROWNSTONE INV GROUP,LLC		6,735,401	6,247,328	22,582
81748C-AA-8	Sequoia Mortgage20219 2021-9 A1 2.500% 01/25/52		12/07/2021	WELLS FARGO		20,050,000	20,000,000	22,222
81761T-AG-0	SERV 2021-1 A211 3.113% 07/30/51		07/26/2021	BARCLAYS		31,000,000	31,000,000	0
828807-DQ-7	SIMON PROPERTY GROUP INC 2.250% 01/15/32		08/09/2021	RBC/DAIN		9,927,500	10,000,000	0
82967N-BM-9	SIRIUS XM RADIO INC 3.875% 09/01/31		08/26/2021	Various		17,865,000	18,000,000	23,347
83012A-AA-7	SIXTH TREET SPECIALITY LENDING 2.500% 08/01/26		01/27/2021	BANK of AMERICA SEC		5,658,276	5,700,000	0
842400-HE-6	SOUTHERN CAL EDISON 0.400% 06/13/22		06/09/2021	CITIGROUP GLOBAL MKTS		5,600,000	5,600,000	0
845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		03/01/2021	Various		416,982	376,000	15,920
853496-AG-2	STANDARD INDUSTRIES INC 4.375% 07/15/30		06/02/2021	Various		4,052,500	4,000,000	65,868
858912-AG-3	STERICYCLE INC 3.875% 01/15/29		12/14/2021	Various		422,766	430,000	6,817
86787X-AA-3	SUNTRUST CAPITAL I 0.820% 05/15/27		09/01/2021	SEAPORT GROUP LLC		232,500	300,000	119
87241F-AA-0	TCW Direct Lending Secured A Note 2.125% 06/22/29		11/19/2021	PRIVATE PLACEMENT		6,552,632	6,552,632	0
87241F-AB-8	TCW Direct Lending Secured B Note 4.625% 06/22/29		11/19/2021	PRIVATE PLACEMENT		9,798,246	9,798,246	0
87241F-AC-6	TCW Direct Lending Subordinated Note 0.000% 06/18/29		11/19/2021	PRIVATE PLACEMENT		3,666,667	3,666,667	0
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46		01/25/2021	BANK of AMERICA SEC		24,996,893	25,000,000	0
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		12/31/2021	Various		8,157,633	8,157,633	0
87303T-AA-5	TTAN 2021MHC 2021-MHC A 0.960% 03/15/38		04/29/2021	J P MORGAN SEC		10,500,000	10,500,000	0
87901J-AH-8	TGNA 5.000% 09/15/29		08/25/2021	MARKET AXESS		2,097,400	2,000,000	45,000
88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46		03/24/2021	BANK of AMERICA SEC		21,151,217	21,155,000	0
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46		08/03/2021	WELLS FARGO		29,994,825	30,000,000	0
89169E-AA-7	TPMT 2017-5 A1 0.703% 02/25/57		02/03/2021	BMO CAPITAL MARKETS CORP		117,715	117,422	26
89173H-AD-8	TPMT 2017-2 M2 3.750% 04/25/57		03/02/2021	BMO CAPITAL MARKETS CORP		15,632,813	14,375,000	4,492
89173U-AD-9	TPMT 2017-4 M2 3.250% 06/25/57		03/10/2021	PIPER JAFFRAY		15,787,500	15,000,000	14,896
89177W-AE-9	TPMT 2019-MHT B1 3.750% 11/25/58		04/26/2021	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
89180D-AA-4	TPHT 2021-HE1 A1 0.918% 02/25/63		02/22/2021	J P MORGAN SEC		114,869	114,869	73
89566E-AD-0	TRISTATE GEN/TRANS ASSN 6.000% 06/15/40		03/25/2021	SEAPORT GROUP LLC		24,887,545	18,975,000	322,233
90041L-AF-2	TURNING POINT BRANDS INC 5.625% 02/15/26		09/01/2021	BARCLAYS		505,498	482,000	1,356
90138F-AD-4	TWILIO INC - A 3.875% 03/15/31		03/04/2021	J P MORGAN SEC HI-YIELD		5,000,000	5,000,000	0
911365-BP-8	NA UNITED RENTALS 3.750% 01/15/32		07/30/2021	Various		387,086	385,000	0
92343E-AM-4	VERISIGN INC 2.700% 06/15/31		05/24/2021	J P MORGAN SEC		9,971,200	10,000,000	0
92343V-GK-4	VERIZON COMMUNICATIONS 3.400% 03/22/41		03/11/2021	MORGAN STANLEY FIXED INC		14,991,300	15,000,000	0
925524-AV-2	VIACOM INC. 5.500% 05/15/33		07/06/2021	TRUNTRUST		6,096,041	4,759,000	38,535
92553P-AU-6	VIACOM INC. 5.850% 09/01/43		03/12/2021	CREDIT SUISSE FIRST BOSTON		6,368,900	5,000,000	12,188
92556V-AD-8	VIATRIS INC 2.700% 06/22/30		10/19/2021	Tax Free Exchange		15,494,866	14,776,000	0
92937E-AG-9	WFRBS 2013-C11 B 3.714% 03/15/45		04/14/2021	WELLS FARGO		573,125	560,000	867
92937E-AH-7	WFRBS 2013-C11 C 4.183% 03/15/45		07/29/2021	BARCLAYS		29,798	29,000	3
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		07/01/2021	Interest Capitalization		3,118	3,118	0
948565-AD-8	WEEKLEY HOMES LLC/ FINAN 4.875% 09/15/28		08/10/2021	Various		8,283,014	8,000,000	146,990
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51		09/15/2021	WELLS FARGO		20,980,469	20,500,000	38,438
94988D-AW-0	Wells Fargo Rere2013FR11 2013-FRR1 BK26 0.000% 01/27/45		12/17/2021	AMHERST SECURITIES GROUP		9,576,525	9,860,000	0
95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA 1.015% 07/15/50		12/10/2021	BREAN CAPITAL LLC		5,238,830	0	44,746
95001R-AC-3	WFCM 2018-C48 D 3.000% 01/15/52		06/28/2021	CITIGROUP GLOBAL MKTS		12,047,852	13,000,000	31,417
95001T-BH-7	WFMS 2019-1 B1 4.024% 11/25/48		06/01/2021	Interest Capitalization		10,575	10,575	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
95058X-AL-2	WEN 2021-1A A211 2.775% 06/15/51		06/15/2021	GUGGENHEIM CAPITAL MARKETS		30,000,000	30,000,000	.0
959802-BA-6	WESTERN UNION CO-W/I 2.750% 03/15/31		06/15/2021	BARCLAYS		8,370,005	8,433,000	63,130
96042G-AL-6	WLAKE 2018-3A D 4.000% 10/16/23		01/12/2021	SOCIETE GENERALE		112,835	109,361	352
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		08/04/2021	SUMRIDGE PARTNERS		10,937,906	10,421,000	258,270
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		05/27/2021	BARCLAYS		33,500,000	33,500,000	.0
064159-BN-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A.	09/29/2021	SCOTIA		10,795,000	10,795,000	.0
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A.	02/04/2021	Various		449,922	422,000	9,620
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A.	02/22/2021	Various		1,864,125	1,863,000	.0
68327L-AC-0	CADILLAC FAIRVIEW PRP TR 4.125% 02/01/29	A.	09/07/2021	NAT BK FINANCIAL EQ		15,144,374	13,350,000	58,128
68327L-AD-8	CADILLAC FAIRVIEW PRP TR 2.500% 10/15/31	A.	10/07/2021	TD SECURITIES		9,894,200	10,000,000	.0
70137W-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	A.	06/08/2021	Various		11,433,416	11,317,000	37,515
70137W-AL-2	PARKLAND CORP/CANADA 4.625% 05/01/30	A.	11/08/2021	J P MORGAN SEC HI-YIELD		4,348,000	4,348,000	.0
740212-AM-7	PRECISION DRILLING CORP 6.875% 01/15/29	A.	09/16/2021	MARKET AXESS		501,584	482,000	8,745
00037L-AC-4	ABBSL 2021-2A B1 1.774% 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 2.224% 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 3.474% 04/15/34	D.	04/01/2021	J P MORGAN SEC		9,550,000	9,550,000	.0
00037Q-AG-4	AB BSL CLO 3 Ltd20213A 2021-3A D 3.328% 10/20/34	D.	08/24/2021	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	.0
00140N-AQ-3	AIMCO 2020-11A BR 1.732% 10/17/34	D.	10/14/2021	J P MORGAN SEC		23,000,000	23,000,000	.0
00140N-AS-9	AIMCO 2020-11A CR 2.132% 10/17/34	D.	10/14/2021	J P MORGAN SEC		2,500,000	2,500,000	.0
00489T-AG-1	ACR 2021-FL4 C 1.853% 12/18/37	D.	07/07/2021	Various		15,301,250	15,300,000	5,978
032523-AB-8	ANADOLU EFES 3.375% 06/29/28	D.	06/22/2021	CITIGROUP GLOBAL MKTS		9,923,000	10,000,000	.0
035198-AD-2	ANGOLA 8.000% 11/26/29	D.	03/10/2021	CITIGROUP GLOBAL MKTS		691,250	700,000	16,489
05493N-AA-0	BDS Ltd 2021FL9 2021-FL9 A 1.174% 11/16/38	D.	10/01/2021	GOLDMAN SACHS		11,827,000	11,827,000	.0
05581K-AC-5	BNP PARIBAS 4.625% 03/13/27	D.	09/02/2021	DEUTSCHE BANK		24,944,567	21,992,000	368,280
05875J-AN-9	BALLY 2019-1A BR 2.024% 07/15/32	D.	06/09/2021	CITIGROUP GLOBAL MKTS		7,800,000	7,800,000	.0
06738E-BT-1	BARCLAYS PLC 4.375% 03/15/28	D.	08/04/2021	JEFFERIES & CO		10,060,000	10,000,000	.0
06849A-AB-5	BARRICK INTL BK CORP 6.350% 10/15/36	D.	03/17/2021	CREDIT SUISSE FIRST BOSTON		13,545,000	10,000,000	271,639
09077L-AE-2	Birch Grove CLO 20212A 2021-2A B 1.880% 10/19/34	D.	08/03/2021	GOLDMAN SACHS		20,000,000	20,000,000	.0
09261M-AA-4	BLKMM 2021-6A A 1.828% 04/20/33	D.	02/08/2021	BARCLAYS		12,000,000	12,000,000	.0
09659W-2R-4	BNP PARIBAS 2.159% 09/15/29	D.	09/08/2021	BNP SECURITIES		12,000,000	12,000,000	.0
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D.	03/16/2021	CITIGROUP GLOBAL MKTS		649,188	650,000	5,092
111021-AL-5	BRITISH TELECOM PLC 5.125% 12/04/28	D.	09/27/2021	UBS WARBURG		1,071,208	912,000	14,931
11102A-AE-1	BRITISH TELECOMMUNICATIO 3.250% 11/08/29	D.	08/31/2021	MIZUHO SECURITIES USA INC		11,051,016	10,453,000	107,579
12554V-AQ-9	CIFC 2019-3A A2R 1.782% 10/16/34	D.	08/16/2021	CITIGROUP GLOBAL MKTS		20,000,000	20,000,000	.0
13877E-AG-7	CANYC 2021-1A C 2.074% 04/15/34	D.	03/22/2021	J P MORGAN SEC		1,000,000	1,000,000	.0
13887W-AJ-9	CANYC CANYON CAPITAL ADVISORS 1.396% 10/15/34	D.	10/22/2021	BARCLAYS		15,000,000	15,000,000	.0
14316E-AL-3	CGMS 2019-2A A1R 1.252% 07/15/32	D.	12/15/2021	BANK of AMERICA SEC		10,000,000	10,000,000	.0
143658-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27	D.	02/11/2021	Various		695,254	600,000	1,916
15033X-AJ-5	CEDF 1.228% 10/20/32	D.	09/29/2021	CITIGROUP GLOBAL MKTS		25,000,000	25,000,000	.0
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
17180T-BA-9	CIFC 2016-1A APR 1.204% 10/21/31	D.	11/16/2021	GOLDMAN SACHS		10,000,000	10,000,000	.0
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D.	08/05/2021	GOLDMAN SACHS		507,908	482,000	5,061
22535W-AA-5	CREDIT AGRICOLE LONDON 3.375% 01/10/22	D.	10/14/2021	CREDIT AGRICOLE SECURITIES		2,769,828	2,750,000	25,266
22824D-AJ-8	CCITY 2021-1A A2 1.848% 07/20/34	D.	06/18/2021	J P MORGAN SEC		20,000,000	20,000,000	.0
22846B-AL-1	CRNPT 2019-8A BR 1.878% 10/20/34	D.	10/13/2021	J P MORGAN SEC		10,000,000	10,000,000	.0
22846F-AE-8	CRNPT 2021-10A B 1.828% 07/20/34	D.	05/27/2021	CREDIT SUISSE FIRST BOSTON		7,000,000	7,000,000	.0
22846F-AG-3	CRNPT 2021-10A C 2.228% 07/20/34	D.	06/02/2021	CREDIT SUISSE FIRST BOSTON		8,000,000	8,000,000	.0
24460E-AA-0	DPATH 2021-1A A1 1.782% 04/17/33	D.	03/26/2021	Greensledge		16,000,000	16,000,000	.0
26252J-AS-7	DRSLF 2019-75A AR2 1.164% 04/15/34	D.	02/22/2021	J P MORGAN SEC		21,425,000	21,425,000	.0
29646A-AC-0	ESKOM HOLDINGS LIMITED 6.350% 08/10/28	D.	02/08/2021	JPM FUNDS RECAP		3,322,500	3,000,000	.0
29646A-AD-8	ESKOM HOLDINGS LIMITED 8.450% 08/10/28	D.	10/08/2021	JPM FUNDS RECAP		352,400	320,000	4,732
37148E-AE-4	Generate CLO 8 L 8A 8A BR 1.964% 10/20/34	D.	11/01/2021	GOLDMAN SACHS		22,100,000	22,100,000	.0
372319-AB-9	GENNEIA SA 8.750% 09/02/27	D.	09/02/2021	Taxable Exchange		331,619	340,025	.0
40049J-BA-4	GRUPO TELEVISA SAB 5.000% 05/13/45	D.	03/11/2021	Various		10,931,650	10,000,000	167,361
40637L-AC-4	HL SY 2021-4A B 1.878% 04/20/34	D.	06/04/2021	CITIGROUP GLOBAL MKTS		5,500,000	5,500,000	.0
40637L-AE-0	HL SY 2021-4A C 2.278% 04/20/34	D.	06/04/2021	CITIGROUP GLOBAL MKTS		8,000,000	8,000,000	.0
42704R-AA-9	HERA 2021-FL1 A 1.154% 02/18/38	D.	02/10/2021	CITIGROUP GLOBAL MKTS		26,536,000	26,536,000	.0
46592Q-AB-5	JBS FINANCE LUXEMBOURG 2.500% 01/15/27	D.	11/29/2021	Various		641,502	648,000	47
47216F-AA-5	JAZZ SECURITIES DAC 4.375% 01/15/29	D.	04/23/2021	Various		10,183,460	10,001,000	.0
48275R-AC-1	Kref 2018-Ft1 LT2021FL2 2021-FL2 AS 1.409% 02/15/39	D.	07/23/2021	WELLS FARGO		24,000,000	24,000,000	.0
48667Q-AP-0	KAZMUNAYGAS NATIONAL 5.750% 04/19/47	D.	10/08/2021	CREDIT SUISSE FIRST BOSTON		347,217	290,000	8,060
55292W-AA-8	MC BRAZIL DINSTRM 7.250% 06/30/31	D.	10/08/2021	CITIBANK		348,941	346,000	5,714
566076-AQ-8	MP18 2020-2A BR 1.882% 10/15/34	D.	09/17/2021	BARCLAYS		5,000,000	5,000,000	.0
58403X-AC-2	Medalist Partner20201A ate FI 2020-1A B 2.832% 04/17/33	D.	08/13/2021	ROBERT W. BAIRD		2,915,950	2,900,000	6,620

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
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
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
62878U-2E-1	 NBN CO LTD 2.500% 01/08/32	D.....	09/28/2021	CITIGROUP GLOBAL MKTS		9,969,700	10,000,000	.0
647550-AC-6	 New Mountain CLOCL0 3A CLO-3A B1 1.828% 10/20/34	D.....	08/09/2021	CITIGROUP GLOBAL MKTS		14,500,000	14,500,000	.0
647550-AG-7	 New Mountain CLOCL0 3A CLO-3A C 2.228% 10/20/34	D.....	08/09/2021	CITIGROUP GLOBAL MKTS		2,500,000	2,500,000	.0
64755R-AU-7	 NMC CLO-1A CR 2.332% 10/15/34	D.....	10/08/2021	WELLS FARGO		7,500,000	7,500,000	.0
67091T-AE-5	 OFFICE CHERIFIEN DES PHO 5.125% 06/23/51	D.....	09/16/2021	JPM FUNDS RECAP		512,500	500,000	6,193
67570Q-AK-7	 OCP 2019-16A AR 1.127% 04/10/33	D.....	03/08/2021	RBC/DAIN		8,180,000	8,180,000	37,707
69290L-AE-7	 PFP 2021-7 B 1.509% 04/14/38	D.....	03/03/2021	WELLS FARGO		10,500,000	10,500,000	.0
69290L-AG-2	 PFP 2021-7 C 1.759% 04/14/38	D.....	03/03/2021	WELLS FARGO		13,500,000	13,500,000	.0
69356T-AC-5	 PPM Clo, Ltd. 20215A 2021-5A B 1.832% 10/18/34	D.....	09/17/2021	J P MORGAN SEC		18,200,000	18,200,000	.0
69702E-AC-9	 Palmer Square CL20214A 2021-4A B 1.774% 10/15/34	D.....	08/19/2021	MORGAN STANLEY FIXED INC		5,500,000	5,500,000	.0
69702E-AE-5	 Palmer Square CL20214A 2021-4A C 2.074% 10/15/34	D.....	08/19/2021	MORGAN STANLEY FIXED INC		6,000,000	6,000,000	.0
69702E-AG-0	 Palmer Square CL20214A 2021-4A D 3.074% 10/15/34	D.....	08/19/2021	MORGAN STANLEY FIXED INC		5,750,000	5,750,000	.0
70018A-AO-3	 Park Avenue Inst20192A I Advl 2019-2A CR 3.632% 10/15/34	D.....	09/22/2021	J P MORGAN SEC		5,500,000	5,500,000	.0
706451-BG-5	 PEMEX FINANCE LTD 6.625% 06/15/35	D.....	02/01/2021	JPM FUNDS RECAP		615,550	650,000	5,742
714264-AH-1	 PERNOO RICARD SA UNSPON ADR 4.250% 07/15/22	D.....	10/27/2021	GOLDMAN SACHS		10,489,489	10,205,000	114,687
74730D-AE-3	 QATAR PETROLEUM 3.125% 07/12/41	D.....	06/30/2021	CITIGROUP GLOBAL MKTS		19,926,200	20,000,000	.0
76761R-AY-5	 RSRVA 2016-3A ARR 1.184% 01/18/34	D.....	03/01/2021	GOLDMAN SACHS		20,400,000	20,400,000	.0
77341N-AC-9	 Rockford Tower C20213A 2021-3A A2 1.528% 10/20/34	D.....	09/22/2021	GOLDMAN SACHS		22,500,000	22,500,000	.0
77587M-AL-4	 Romark CLO Ltd 20193A 2019-3A A2AR 1.882% 10/15/34	D.....	09/29/2021	J P MORGAN SEC		15,000,000	15,000,000	.0
77587M-AN-0	 Romark CLO Ltd 20193A 2019-3A BR 2.282% 10/15/34	D.....	09/29/2021	J P MORGAN SEC		7,250,000	7,250,000	.0
78486B-AA-2	 Starwood Commerc2021FL2 gage T 2021-FL2 A 1.304% 04/18/38	D.....	04/19/2021	WELLS FARGO		14,000,000	14,000,000	.0
78486B-AC-8	 Starwood Commerc2021FL2 gage T 2021-FL2 AS 1.554% 04/18/38	D.....	04/19/2021	WELLS FARGO		20,000,000	20,000,000	.0
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
81254U-AK-2	 SEASPAN CORP 5.500% 08/01/29	D.....	07/09/2021	Various		522,550	519,000	.0
822866-AE-9	 Shelter Growth C2021FL3 2021-FL3 B 1.959% 09/15/36	D.....	09/15/2021	J P MORGAN SEC		17,693,000	17,693,000	.0
82620K-BF-9	 SIEMENS 2.875% 03/11/41	D.....	03/02/2021	MORGAN STANLEY FIXED INC		14,965,950	15,000,000	.0
83611V-AU-2	 SINDPT 2020-2A B1R 1.785% 10/25/34	D.....	10/01/2021	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	.0
83611V-AY-4	 SINDPT 2020-2A C1R 2.235% 10/25/34	D.....	10/01/2021	CITIGROUP GLOBAL MKTS		13,000,000	13,000,000	.0
86074Q-AQ-5	 STILLWATER MINING CO 4.500% 11/16/29	D.....	12/14/2021	Various		4,798,150	5,000,000	18,750
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
87275Q-AG-2	 TRTX 2018-FL2 C 2.409% 11/15/37	D.....	07/28/2021	J P MORGAN SEC		2,001,875	2,000,000	1,860
87275Q-AJ-6	 TRTX 2018-FL2 D 2.810% 11/15/37	D.....	08/04/2021	BROWNSTONE INV GROUP,LLC		9,305,812	9,299,999	15,142
87276W-AA-1	 TRTX 2021-FL4 A 1.309% 03/15/38	D.....	03/25/2021	WELLS FARGO		15,000,000	15,000,000	.0
87276W-AC-7	 TRTX 2021-FL4 AS 1.510% 03/15/38	D.....	03/25/2021	WELLS FARGO		10,000,000	10,000,000	.0
89680Y-AC-9	 TRITON CONTAINER 3.150% 06/15/31	D.....	05/26/2021	CITIGROUP GLOBAL MKTS		6,693,702	6,700,000	.0
90320B-AA-7	 UPC BROADBAND FINCO BV 4.875% 07/15/31	D.....	08/04/2021	Various		15,226,844	14,975,000	27,622
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
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
94876Q-AA-4	 WEIR GROUP PLC (THE) 2.200% 05/13/26	D.....	09/27/2021	Various		1,117,582	1,114,000	3,316
96466C-AQ-1	 WBOX 2020-2A BR 1.968% 10/24/34	D.....	10/28/2021	BANK of AMERICA SEC		11,000,000	11,000,000	.0
96466C-AS-7	 WBOX 2020-2A CR 2.418% 10/24/34	D.....	10/28/2021	BANK of AMERICA SEC		8,000,000	8,000,000	.0
P4001*-AA-2	 ENVASES PP 3.150% 02/09/28	D.....	02/02/2021	PRIVATE PLACEMENT		10,000,000	10,000,000	.0
P4001*-AB-0	 ENVASES PRIVATE PLACEMENT 3.200% 07/15/28	D.....	07/02/2021	PRIVATE PLACEMENT		5,000,000	5,000,000	.0
P4400B-AA-7	 chacao PRIVATE PLACEMENT 3.790% 12/31/33	D.....	09/29/2021	ALLIANZ GLOBAL		25,000,000	25,000,000	.0
Q3974*-AA-6	 GIP CAPRICORN PRIVATE PLACEMENT 3.110% 12/31/34	D.....	07/19/2021	PRIVATE PLACEMENT		20,000,000	20,000,000	.0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,397,564,250	3,294,290,878	6,768,913
01852F-AC-7	 ALLFIRST PFD CAP TRUST 1.624% 07/15/29		02/22/2021	J P MORGAN SEC		9,665,000	10,000,000	19,347
29273V-AM-2	 ENERGY TRANSFER EQUITY LP 7.125% 05/15/30		04/05/2021	Tax Free Exchange		4,550,000	4,550,000	126,073
32080B-AD-0	 FIRST MARYLAND CAPITAL 1.124% 01/15/27		02/04/2021	Various		8,621,760	8,981,000	7,432
69352P-AC-7	 PPL CAPITAL FUNDING 2.883% Perpet.		08/31/2021	STIFEL NICHOLAS		335,081	345,000	1,725
842587-CY-1	 SOUTHERN CO 5.500% 03/15/57		11/12/2021	SUMRIDGE PARTNERS		556,188	550,000	5,126
949746-TG-6	 WELLS FARGO & CO TRUPS 0.624% 01/15/27		06/21/2021	Tax Free Exchange		4,958,807	5,000,000	.0
4899999. Subtotal - Bonds - Hybrid Securities						28,686,836	29,426,000	159,703
LX1981-65-0	 Sycamore Buyer LLC TL B 1L 09/24/28		09/24/2021	BANK of AMERICA SEC		552,778	555,556	.0
LX1963-12-0	 MKS INSTRUMENTS INC TL B 1L 10/22/28		10/22/2021	JPM FUNDS RECAP		598,500	600,000	.0
LX1999-34-0	 PECF USS INTERMEDIATE HO TL B 1L 11/05/28		11/04/2021	BANK of AMERICA SEC		399,000	400,000	.0
LX2002-83-0	 PELICAN PRODUCTS INC TL 1L 11/17/28		11/16/2021	BANK of AMERICA SEC		994,000	1,000,000	.0
LX2002-77-0	 BROOKS AUTOMATION INC TL 1L 11/17/28		11/18/2021	BARCLAYS		398,000	400,000	.0
00130M-AJ-3	 ARDENT HEALTH PARTNERS TL B 1L 08/24/28		08/05/2021	BANK of AMERICA SEC		663,665	667,000	.0
00132U-AG-9	 CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		06/18/2021	Various		1,842,493	1,834,722	.0
00132U-AH-7	 CULLIGAN WATER TECHNOLOGIES TL DO 1L 06/18/28		06/17/2021	Morgan Stanley		5,528	5,556	.0
00186X-AJ-2	 API GROUP DE INC TL B 1L 10/08/28		10/07/2021	CITIBANK		662,670	666,000	.0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00187G-AD-1	AP CORE HOLDINGS I LLC TL B2 1L 07/21/27		07/21/2021	Various		1,585,244	1,600,000	0
00213N-AM-4	APX GROUP INC 07/10/28		07/16/2021	BANK of AMERICA SEC		1,981,523	2,000,000	0
00687M-AC-5	ADIENT US LLC TL B 1L 04/10/28		04/01/2021	BANK of AMERICA SEC		498,750	500,000	0
00847Y-AD-4	AGILITI HEALTH INC TL 1L 01/04/26		06/23/2021	Various		1,427	1,427	0
01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28		08/02/2021	Various		1,978,976	1,987,342	0
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TI B 1L 05/12/28		11/19/2021	CREDIT SUISSE FIRST BOSTON		2,981,546	3,000,000	0
02003D-AX-2	ALLTECH TL B 1L 10/13/28		10/07/2021	DEUTSCHE BANK		895,500	900,000	0
03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26		05/05/2021	Various		2,964,150	2,964,150	0
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		02/25/2021	Various		800,000	800,000	0
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		07/15/2021	BANK of AMERICA SEC		983,735	1,000,000	0
05350N-AL-8	AVANTOR FUNDING INC TL B5 1L 11/08/27		10/19/2021	GOLDMAN SACHS		998,750	1,000,000	0
05988H-AE-7	BOXER PARENT CO INC TL B 1L 10/02/25		09/22/2021	GOLDMAN SACHS		496,250	500,000	0
11823L-AK-1	HERCULES MERGER SUB LLC TL 1L 11/02/26		02/02/2021	Various		992,500	992,500	0
12541H-AT-0	CHG HEALTHCARE SERVICES INC TL 1L 09/29/28		09/22/2021	GOLDMAN SACHS		2,003,597	2,000,000	0
12546F-AF-9	CHG PPC PARENT LLC TL 1L 11/18/28		11/17/2021	JPM FUNDS RECAP		497,500	500,000	0
15018L-AJ-0	CEDAR FAIR LP TL B 1L 04/13/24		01/04/2021	J P MORGAN SEC HI-YIELD		980,000	1,000,000	0
20337E-AQ-4	COMMSCOPE INC TL B2 1L 04/03/26		01/04/2021	J P MORGAN SEC HI-YIELD		498,750	500,000	0
21871Q-AF-1	CORECIVIC INC TL B 1L 12/18/24		07/06/2021	Regions Bank		777,338	795,353	0
22860E-AE-2	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27		04/20/2021	GOLDMAN SACHS		1,319,670	1,333,000	0
25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27		07/22/2021	CREDIT SUISSE FIRST BOSTON		1,988,717	2,000,000	0
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/22/27		01/01/2021	JPM FUNDS RECAP		269,479	270,833	0
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L 02/04/27		01/08/2021	GOLDMAN SACHS		750,000	750,000	0
30034U-AC-4	EVERI PAYMENTS INC TL 1L 08/03/28		06/30/2021	JEFFERIES & CO		374,063	375,000	0
35906E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L 05/01/28		04/14/2021	Various		1,250,000	1,250,000	0
37147P-AB-6	GENERATION BRIDGE LLC TL B 1L 12/01/28		08/06/2021	CREDIT SUISSE FIRST BOSTON		953,285	979,592	0
37147P-AC-4	GENERATION BRIDGE LLC TL C 1L 08/06/28		08/06/2021	CREDIT SUISSE FIRST BOSTON		19,860	20,408	0
38469E-AD-5	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		02/26/2021	Various		979,661	979,661	0
38740T-AE-1	GRANITE US HOLDINGS CORP TL B 1L 09/30/26		11/05/2021	JPM FUNDS RECAP		496,847	500,000	0
389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28		10/27/2021	WELLS FARGO BK		1,992,838	2,000,000	0
40416V-AE-5	CORE & MAIN LP TL B 1L 07/27/28		09/16/2021	JPM FUNDS RECAP		1,992,500	2,000,000	0
41151P-AP-0	HARBOR FREIGHT TOOLS TL B 1L 10/19/27		07/01/2021	Various		1,243,750	1,243,750	0
42727C-AC-1	HERITAGE POWER LLC TL B 1L 07/30/26		10/28/2021	BARCLAYS		877,308	1,000,000	0
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28		02/26/2021	CITIBANK		1,328,670	1,332,000	0
44332E-AU-0	HUB INTERNATIONAL LTD TL B 1L 04/25/25		11/19/2021	MORGAN STANLEY HI-YLD		399,000	400,000	0
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		08/16/2021	Various		3,520,244	3,528,990	0
45258F-AB-6	INGRAM MICRO INC TL B 1L 06/30/28		04/01/2021	JPM FUNDS RECAP		1,313,838	1,333,000	0
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L 04/12/28		04/08/2021	JEFFERIES & CO		1,490,463	1,500,000	0
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/26/28		10/21/2021	JPM FUNDS RECAP		399,000	400,000	0
46583D-AG-4	IVANTI SOFTWARE INC TL B 1L 12/10/27		12/01/2021	Various		1,492,500	1,492,500	0
47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		01/21/2021	JPM FUNDS RECAP		1,498,125	1,500,000	0
47579S-AU-4	JELD-WEN INC TL B 1L 07/28/28		07/16/2021	WELLS FARGO BK		1,870,313	1,875,000	0
48254E-AB-7	KKR APPLE BIDCO LLC TL 1L 09/22/28		07/14/2021	JEFFERIES & CO		458,352	460,000	0
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		02/04/2021	BARCLAYS		496,250	500,000	0
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28		10/07/2021	UBS WARBURG		796,000	800,000	0
58503U-AC-7	Mozart Borrower LP TL B 1L 10/23/28		09/30/2021	BANK of AMERICA SEC		995,000	1,000,000	0
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28		05/27/2021	BANK of AMERICA SEC		330,710	333,000	0
64900Y-AB-8	Careismatic TL 1L 01/22/28		03/09/2021	Various		1,056,975	1,056,000	0
68404Y-AB-0	OPTION CARE HEALTH INC TL B 1L 10/27/28		10/22/2021	BANK of AMERICA SEC		199,324	200,000	0
68621X-AE-3	ORGANON & CO TL B 1L 06/02/28		04/08/2021	JPM FUNDS RECAP		1,324,946	1,333,000	0
68764J-AB-7	ORYX MIDSTREAM SERVICES TL B 1L 10/05/28		09/30/2021	BARCLAYS		595,229	600,000	0
69866U-AB-7	PANTHER PURCHASER LP TL 1L 01/11/28		02/01/2021	CREDIT SUISSE FIRST BOSTON		992,500	1,000,000	0
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		09/23/2021	JPM FUNDS RECAP		591,000	600,000	0
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L 05/28/28		11/01/2021	Various		1,500,000	1,500,000	0
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		09/10/2021	JPM FUNDS RECAP		1,092,088	1,099,000	0
72165N-BH-1	PILOT TRAVEL CENTERS LLC TL B 1L 08/04/28		07/30/2021	WELLS FARGO BK		1,990,000	2,000,000	0
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		03/12/2021	J P MORGAN SEC HI-YIELD		536,580	542,000	0
72761J-AG-1	PLASTIPAK PACKAGING INC TL B 1L 11/18/28		11/17/2021	WELLS FARGO BK		994,759	1,000,000	0
76173F-AY-3	PACTIV EVERGREEN GROUP TL B 1L 09/25/28		09/17/2021	CREDIT SUISSE FIRST BOSTON		1,243,750	1,250,000	0
78489H-AB-4	Springs Window Fashions TL B 1L 10/06/28		09/17/2021	JPM FUNDS RECAP		1,485,000	1,500,000	0
82568Q-AN-4	SHUTTERFLY INC TL B 1L 10/01/26		07/01/2021	BARCLAYS		903,837	916,667	0
83583K-AH-9	SORENSEN COMMUNICATIONS LLC TL B 1L 03/17/26		03/12/2021	CREDIT SUISSE FIRST BOSTON		2,475,000	2,500,000	0
84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B 1L 06/08/28		06/03/2021	CREDIT SUISSE FIRST BOSTON		798,000	800,000	0
84762N-BP-5	SPECTRUM BRANDS INC TL B 1L 02/19/28		02/19/2021	RBC/DAIN		665,333	667,000	0
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28		08/06/2021	DEUTSCHE BANK		912,286	923,077	0
89705D-AG-7	TRONOX FINANCE LLC TL B 1L 03/10/28		03/15/2021	Various		578,220	578,220	0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		09/13/2021	BARCLAYS		984,781	997,455	0
90351H-AE-8	US FOODS INC TL 1L 11/22/28		11/17/2021	WELLS FARGO BK		799,000	800,000	0
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		04/01/2021	Various		1,826,563	1,829,063	0
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
92537E-AC-2	VERTIV GROUP CORP TL B 1L 03/02/27		03/10/2021	Various		992,500	992,500	0
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
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		11/05/2021	BMO CAPITAL MARKETS CORP		1,000,000	1,000,000	0
96244U-AF-4	WHATABRANDS LLC TL B 1L 08/03/28		07/23/2021	MORGAN STANLEY HI-YLD		1,326,667	1,333,333	0
96350T-AC-4	APPLECAMEL BUYER LLC TL B 1L 10/08/27		01/01/2021	DEUTSCHE BANK		330,000	333,333	0
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L 02/07/28		07/08/2021	Various		2,238,299	2,250,000	0
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28		08/02/2021	Various		496,259	496,259	0
G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC TL Q 1L 01/10/29		01/01/2021	JPM FUNDS RECAP		967,351	1,000,000	0
N2014A-AE-2	CIMPRESS USA INC TL B 1L 05/17/28		04/30/2021	JPM FUNDS RECAP		1,980,000	2,000,000	0
N2820E-AD-0	EG AMERICA LLC TL B 1L 03/10/26		03/11/2021	BARCLAYS		488,062	499,173	0
C4000K-AD-6	GARDA WORLD SECURITY TL B 1L 10/30/26		03/19/2021	Various		1,030,598	1,030,598	0
C8000C-AG-8	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		03/05/2021	Various		2,424,107	2,424,107	0
LX1720-01-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/22/24	C.	09/01/2021	Various		375	375	0
LX1973-81-0	Ali Group TL B 1L 10/13/28	D.	10/13/2021	GOLDMAN SACHS		594,000	600,000	0
LX2002-13-0	INEOS FINANCE PLC TL B 1L 11/05/28	C.	11/05/2021	BARCLAYS		399,500	400,000	0
24736C-BS-2	SKYMILES IP LTD TL B 1L 10/20/27	C.	01/01/2021	BARCLAYS		10,369,583	10,000,000	0
G7739P-AM-2	CABLE & WIRELESS TI B6 1L 09/24/28	C.	09/23/2021	DEUTSCHE BANK		992,500	1,000,000	0
G8057J-AB-2	AERCAP TL B 1L 11/02/28	C.	11/02/2021	CITIBANK		7,980,000	8,000,000	0
L2968E-AE-2	ENDO LUXEMBOURG FINANCE TL B 1L 03/25/28	C.	03/25/2021	Various		591,628	591,628	0
L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25	C.	01/04/2021	MORGAN STANLEY HI-YLD		999,868	1,000,000	0
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C.	04/01/2021	Various		1,488,750	1,490,000	0
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L 05/03/28	C.	03/18/2021	DEUTSCHE BANK		995,000	1,000,000	0
N2611U-AF-2	DIAMOND BC BV TL B 1L 09/29/28	C.	09/15/2021	JPM FUNDS RECAP		746,250	750,000	0
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C.	05/26/2021	JPM FUNDS RECAP		16,027,298	15,498,741	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						138,093,524	137,874,869	0
8399997. Total - Bonds - Part 3						3,836,491,972	3,634,360,497	8,385,127
8399998. Total - Bonds - Part 5						153,689,052	153,746,187	451,165
8399999. Total - Bonds						3,990,181,024	3,788,106,684	8,836,292
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
00206R-10-2	AT&T INC		12/02/2021	Various	29,401,000	743,066		0
009066-10-1	AIRBNB INC-CLASS A COMMON		12/22/2021	S. G. COWEN SECURITIES CORP.	16,090,000	2,818,518		0
009158-10-6	APD		12/17/2021	Various	1,140,000	340,168		0
023135-10-6	AMAZON.COM INC		03/16/2021	Various	274,000	851,239		0
03073E-10-5	AMERISOURCEBERGEN CORP		10/13/2021	S. G. COWEN SECURITIES CORP.	1,585,000	187,046		0
053015-10-3	AUTOMATIC DATA PROCESSING INC		06/28/2021	INSTINET	1,536,000	301,792		0
060505-10-4	BANK OF AMERICA CORP		11/11/2021	S. G. COWEN SECURITIES CORP.	11,410,000	545,991		0
110122-10-8	BRISTOL-MYERS SQUIBB		12/02/2021	Various	20,141,000	1,166,672		0
166764-10-0	CHEVRON CORPORATION		09/23/2021	VIRTU FINANCIAL	3,093,000	309,585		0
191216-10-0	COCA-COLA CO		04/30/2021	INSTINET	1,736,000	93,596		0
256677-10-5	DOLLAR GENERAL CORP		12/28/2021	Various	9,620,000	2,114,223		0
25746U-10-9	DOMINION RESOURCES		11/30/2021	Various	6,878,000	538,515		0
26614N-10-2	DUPONT DE NEMOURS INC		11/30/2021	Various	9,780,000	715,716		0
30231G-10-2	EXXON MOBIL CORP		10/13/2021	Various	5,533,000	324,638		0
30303M-10-2	FACEBOOK INC-A		02/25/2021	Various	3,050,000	784,551		0
316773-10-0	FIFTH THIRD BANCORP		07/20/2021	S. G. COWEN SECURITIES CORP.	28,876,000	1,014,394		0
320209-10-9	FIRST FINANCIAL BANCORP		04/13/2021	Various	626,566,000	15,235,997		0
35137L-10-5	FOX CORP		09/30/2021	Various	17,716,000	650,892		0
40412C-10-1	HCA HOLDINGS INC		06/28/2021	INSTINET	3,689,000	762,765		0
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		05/14/2021	S. G. COWEN SECURITIES CORP.	1,621,000	200,733		0
446150-10-4	HUNTINGTON BANCSHARES INC		08/10/2021	S. G. COWEN SECURITIES CORP.	1,276,469,000	20,533,221		0
458140-10-0	INTEL CORPORATION		11/30/2021	INSTINET	1,082,000	53,602		0
460690-10-0	INTERPUBLIC GROUP		09/30/2021	Various	7,088,000	235,926		0
482480-10-0	KLA CORPORATION		11/30/2021	INSTINET	219,000	90,608		0
539830-10-9	LOCKHEED MARTIN		10/13/2021	Various	4,539,000	1,697,973		0
58933Y-10-5	MERCK & CO INC		12/28/2021	INSTINET	4,608,000	353,065		0
589584-10-1	MERIDIAN BIOSCIENCE INC		04/20/2021	VIRTU FINANCIAL	221,434,000	5,091,949		0
589517-10-4	MICROCHIP TECHNOLOGY INC		10/13/2021	Stock Split	46,050,000	0		0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
595112-10-3	MICRON TECHNOLOGY INC		09/08/2021	STIFEL NICHOLAS	3,130,000	224,990		0
64110L-10-6	NETFLIX INC		05/14/2021	Various	568,000	281,878		0
681919-10-6	OMNICOM GROUP		09/30/2021	Various	8,142,000	603,997		0
68389X-10-5	ORACLE CORP		07/01/2021	Various	31,642,000	2,203,475		0
704326-10-7	PAYCHEX INC		06/28/2021	INSTINET	4,822,000	493,160		0
70450Y-10-3	PAYPAL HOLDINGS INC		10/29/2021	STIFEL NICHOLAS	6,360,000	1,575,012		0
718172-10-9	PHILIP MORRIS INTERNAT-W/I		11/30/2021	Various	3,579,000	337,508		0
718546-10-4	PHILLIPS 66		10/13/2021	S. G. COWEN SECURITIES CORP.	6,649,000	477,291		0
744320-10-2	PRUDENTIAL FINANCIAL		11/16/2021	S. G. COWEN SECURITIES CORP.	4,070,000	454,830		0
75513E-10-1	RAYTHEON CO RAYTEHON		10/13/2021	Various	6,713,000	572,718		0
79466L-30-2	SALESFORCE.COM INC		03/04/2021	STIFEL NICHOLAS	15,000,000	3,183,678		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		12/07/2021	Various	96,500,000	3,504,340		0
871829-10-7	SYSCO CORP		12/28/2021	INSTINET	7,326,000	574,662		0
88579Y-10-1	3M CO		05/28/2021	INSTINET	949,000	193,443		0
91324P-10-2	UNITEDHEALTH GROUP INC		03/16/2021	S. G. COWEN SECURITIES CORP.	734,000	259,175		0
918204-10-8	VF CORP		05/28/2021	Various	8,436,000	692,675		0
91913Y-10-0	VALERO ENERGY CORP		09/10/2021	S. G. COWEN SECURITIES CORP.	5,047,000	321,050		0
92343V-10-4	VERIZON COMMUNICATIONS		11/30/2021	Various	14,742,000	792,990		0
92826C-83-9	VISA INC		12/01/2021	Various	48,632,000	9,792,264		0
931142-10-3	WAL-MART		12/28/2021	INSTINET	2,253,000	321,183		0
963320-10-6	WHIRLPOOL CORP		04/30/2021	Various	2,645,000	564,196		0
98138H-10-1	WORKDAY INC-CLASS A		07/27/2021	Various	9,905,000	2,203,030		0
988498-10-1	YUM! BRANDS INC		10/13/2021	Various	11,442,000	1,258,710		0
G29183-10-3	EATON CORP PLC		11/30/2021	INSTINET	3,048,000	504,658		0
G5960L-10-3	MDT		12/28/2021	INSTINET	5,328,000	564,621		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
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						91,697,673	XXX	0
31337#-10-5	FHLB CINCINNATI		04/28/2021	Various	257,371,000	25,737,100		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						25,737,100	XXX	0
34918#-10-6	W&S Brokerage Services, Inc.		12/16/2021	Capital Contribution	0.000	2,400,000		0
44951#-10-3	IFS Financial Services, Inc. FINANCIAL SERVICES		07/02/2021	Capital Contribution	0.000	40,000,000		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						42,400,000	XXX	0
89154W-77-5	TOUCHSTONE HIGH YIELD-INST		11/30/2021	Various	7,897,422,000	67,034,118		0
9499999. Subtotal - Common Stocks - Mutual Funds						67,034,118	XXX	0
9799997. Total - Common Stocks - Part 3						226,868,891	XXX	0
9799998. Total - Common Stocks - Part 5						41,475,244	XXX	0
9799999. Total - Common Stocks						268,344,135	XXX	0
9899999. Total - Preferred and Common Stocks						268,344,135	XXX	0
9999999 - Totals						4,258,525,159	XXX	8,836,292

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi- fication	Description		For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36176F-20-1	G2 G2 765171	4.700% 12/20/61		11/01/2021	Paydown		4,058	4,058	4,400	4,298	0	(240)	0	(240)	0	4,058	0	0	0	150	12/20/2061
36179N-RP-5	G2 G2 MA1394	2.125% 10/20/43		12/01/2021	Paydown		9,424	9,424	9,603	9,592	0	(168)	0	(168)	0	9,424	0	0	0	141	10/20/2043
36179Q-W3-1	Government Natl	2.125% 12/20/44		12/01/2021	Paydown		11,214	11,214	11,391	11,377	0	(164)	0	(164)	0	11,214	0	0	0	121	12/20/2044
36203N-2U-1	GNMA GN 354587	7.500% 05/15/23		12/01/2021	Paydown		724	724	664	705	0	19	0	19	0	724	0	0	0	30	05/15/2023
36204L-WF-4	GNMA GN 373346	7.500% 06/15/22		12/01/2021	Paydown		432	432	397	424	0	8	0	8	0	432	0	0	0	18	06/15/2022
36204M-D9-7	GNMA 30 YR GN 373728	7.500% 05/15/26		12/01/2021	Paydown		1,407	1,407	1,442	1,423	0	(16)	0	(16)	0	1,407	0	0	0	58	05/15/2026
36204R-HZ-4	GNMA 30 YR GN 377448	7.500% 12/15/26		12/01/2021	Paydown		1,192	1,192	1,197	1,193	0	(2)	0	(2)	0	1,192	0	0	0	49	12/15/2026
36204T-7D-0	GNMA 30 YR GN 379892	8.000% 06/15/24		12/01/2021	Paydown		3,248	3,248	3,215	3,229	0	19	0	19	0	3,248	0	0	0	142	06/15/2024
36204U-ZL-8	GNMA 30 YR GN 380647	8.000% 11/15/24		12/01/2021	Paydown		2,882	2,882	2,751	2,821	0	62	0	62	0	2,882	0	0	0	126	11/15/2024
36205C-ML-1	GNMA 30 YR GN 386563	8.000% 06/15/24		12/01/2021	Paydown		1,664	1,664	1,647	1,654	0	10	0	10	0	1,664	0	0	0	73	06/15/2024
36205G-QH-7	GNMA 30 YR GN 390256	8.000% 06/15/24		12/01/2021	Paydown		4,321	4,321	4,277	4,296	0	25	0	25	0	4,321	0	0	0	190	06/15/2024
36205R-4A-2	GNMA 30 YR GN 398717	7.500% 06/15/26		10/01/2021	Paydown		2,691	2,691	2,693	2,688	0	3	0	3	0	2,691	0	0	0	141	06/15/2026
36206J-J6-2	GNMA 30 YR GN 412585	7.500% 04/15/26		12/01/2021	Paydown		899	899	874	885	0	14	0	14	0	899	0	0	0	37	04/15/2026
36206M-5H-6	GNMA 30 YR GN 415848	7.500% 05/15/27		12/01/2021	Paydown		644	644	647	645	0	0	0	0	0	644	0	0	0	27	05/15/2027
36206M-AS-6	GNMA 30 YR GN 415017	7.500% 01/15/26		12/01/2021	Paydown		445	445	446	445	0	0	0	0	0	445	0	0	0	18	01/15/2026
36206M-BG-1	GNMA 30 YR GN 415039	7.500% 02/15/26		12/01/2021	Paydown		16,744	16,744	16,707	16,701	0	43	0	43	0	16,744	0	0	0	750	02/15/2026
36206U-3S-6	GNMA 30 YR GN 422109	7.500% 04/15/27		06/01/2021	Paydown		1,114	1,114	1,097	1,103	0	11	0	11	0	1,114	0	0	0	24	04/15/2027
36207D-3R-5	GNMA GN 429308	7.500% 03/15/27		12/01/2021	Paydown		3,301	3,301	3,322	3,309	0	(8)	0	(8)	0	3,301	0	0	0	136	03/15/2027
36207D-Y3-4	GNMA GN 429230	7.500% 06/15/26		12/01/2021	Paydown		641	641	643	641	0	0	0	0	0	641	0	0	0	27	06/15/2026
36207J-DZ-3	GNMA 30 YR GN 433120	7.500% 09/15/26		12/01/2021	Paydown		3,498	3,498	3,509	3,499	0	(1)	0	(1)	0	3,498	0	0	0	144	09/15/2026
36207K-B4-1	GNMA GN 433959	6.500% 09/15/28		12/01/2021	Paydown		3,112	3,112	3,156	3,134	0	(22)	0	(22)	0	3,112	0	0	0	111	09/15/2028
36207R-HK-4	GNMA 30 YR GN 439534	7.500% 04/15/27		12/01/2021	Paydown		268	268	263	265	0	3	0	3	0	268	0	0	0	14	04/15/2027
36207S-K4-4	GNMA GN 440515	7.500% 12/15/26		12/01/2021	Paydown		4,282	4,282	4,326	4,300	0	(18)	0	(18)	0	4,282	0	0	0	176	12/15/2026
36207U-D8-8	GNMA 30 YR GN 442127	7.500% 11/15/26		12/01/2021	Paydown		1,191	1,191	1,194	1,191	0	0	0	0	0	1,191	0	0	0	48	11/15/2026
36207X-PS-5	GNMA 30 YR GN 445133	7.500% 02/15/27		12/01/2021	Paydown		1,281	1,281	1,280	1,279	0	3	0	3	0	1,281	0	0	0	53	02/15/2027
36208D-VP-7	GNMA 30 YR GN 448022	7.500% 04/15/27		12/01/2021	Paydown		593	593	592	592	0	1	0	1	0	593	0	0	0	24	04/15/2027
36208E-HD-8	GNMA 30 YR GN 448528	7.500% 04/15/27		12/01/2021	Paydown		1,898	1,898	1,861	1,874	0	24	0	24	0	1,898	0	0	0	79	04/15/2027
36208H-5N-2	GNMA 30 YR GN 451853	7.500% 08/15/27		12/01/2021	Paydown		16,865	16,865	16,957	16,898	0	(33)	0	(33)	0	16,865	0	0	0	643	08/15/2027
36208H-SK-3	GNMA 30 YR GN 451522	7.500% 10/15/27		12/01/2021	Paydown		1,793	1,793	1,838	1,817	0	(24)	0	(24)	0	1,793	0	0	0	72	10/15/2027
36208Y-LM-9	GNMA 30 YR GN 464832	6.500% 09/15/28		12/01/2021	Paydown		6,776	6,776	6,828	6,776	0	(51)	0	(51)	0	6,776	0	0	0	241	09/15/2028
36209B-DX-3	GNMA 30 YR GN 466418	6.500% 12/15/28		12/01/2021	Paydown		10,287	10,287	10,431	10,363	0	(76)	0	(76)	0	10,287	0	0	0	260	12/15/2028
36209C-6Z-4	GNMA 30 YR GN 468088	7.000% 07/15/28		12/01/2021	Paydown		3,825	3,825	3,880	3,852	0	(27)	0	(27)	0	3,825	0	0	0	151	07/15/2028
36209Q-6M-2	GNMA GN 478876	7.500% 11/15/29		12/01/2021	Paydown		621	621	617	618	0	3	0	3	0	621	0	0	0	25	11/15/2029
36209T-Y9-4	GNMA 30 YR GN 481436	6.500% 12/15/28		12/01/2021	Paydown		5,610	5,610	5,689	5,652	0	(41)	0	(41)	0	5,610	0	0	0	193	12/15/2028
36209V-CE-2	GNMA GN 482569	6.500% 05/15/29		12/01/2021	Paydown		1,883	1,883	1,883	1,881	0	2	0	2	0	1,883	0	0	0	67	05/15/2029
36210A-D9-5	GNMA 30 YR GN 486228	7.500% 11/15/29		12/01/2021	Paydown		862	862	857	858	0	4	0	4	0	862	0	0	0	35	11/15/2029
36210D-GY-1	GNMA GN 489015	7.000% 05/15/29		12/01/2021	Paydown		2,562	2,562	2,562	2,559	0	3	0	3	0	2,562	0	0	0	98	05/15/2029
36210F-TB-2	GNMA 30 YR GN 491146	6.500% 12/15/28		12/01/2021	Paydown		5,187	5,187	5,260	5,225	0	(38)	0	(38)	0	5,187	0	0	0	187	12/15/2028
36210J-V9-6	GNMA 30 YR GN 493940	6.500% 05/15/29		12/01/2021	Paydown		2,489	2,489	2,488	2,486	0	3	0	3	0	2,489	0	0	0	89	05/15/2029
36210T-3Y-0	GNMA 30 YR GN 502215	6.500% 05/15/29		12/01/2021	Paydown		9,966	9,966	9,965	9,956	0	11	0	11	0	9,966	0	0	0	322	05/15/2029
36210V-SE-2	GNMA 30 YR GN 503717	6.500% 05/15/29		12/01/2021	Paydown		5,167	5,167	5,166	5,161	0	5	0	5	0	5,167	0	0	0	183	05/15/2029
36210V-SV-4	GNMA 30 YR GN 503732	6.500% 05/15/29		12/01/2021	Paydown		2,416	2,416	2,416	2,414	0	3	0	3	0	2,416	0	0	0	86	05/15/2029
36211U-7J-5	GNMA 30 YR GN 523897	7.500% 11/15/29		12/01/2021	Paydown		4,064	4,064	4,041	4,045	0	19	0	19	0	4,064	0	0	0	166	11/15/2029
36225A-TB-6	GNMA 30 YR GN 780546																				

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
383788-TK-5	GNR 2012-53 IO	1.127% 03/16/47		12/01/2021	Paydown		0	0	1,438,248	242,080	0	(242,080)	0	(242,080)	0	0	0	0	0	247,647	03/16/2047
38378K-D0-9	GNR 2013-46 IO	0.921% 08/16/42		12/01/2021	Paydown		0	0	200,975	36,690	0	(36,690)	0	(36,690)	0	0	0	0	0	26,765	08/16/2042
38378K-U2-3	GNR 2013-121 IO			01/01/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,072	10/16/2044
38378K-YB-9	GNR 2013-105 IO	0.308% 06/16/54		12/01/2021	Paydown		0	0	38,164	24,266	0	(24,266)	0	(24,266)	0	0	0	0	0	5,150	06/16/2054
38378N-5K-5	GNR 2014-73 IO	0.520% 04/16/56		12/01/2021	Paydown		0	0	86,804	86,755	0	(86,755)	0	(86,755)	0	0	0	0	0	17,640	04/16/2056
38378N-F9-9	GNR 2014-50 IO	0.599% 09/16/55		12/01/2021	Paydown		0	0	731,364	655,377	0	(655,377)	0	(655,377)	0	0	0	0	0	158,856	09/16/2055
38378N-XX-6	GNR 2014-24 KC	3.750% 09/16/42		12/01/2021	Paydown		957,396	957,396	955,301	955,732	0	1,664	0	1,664	0	957,396	0	0	0	34,635	09/16/2042
38378X-5P-2	GNR 2015-9 IO	0.692% 02/16/49		12/01/2021	Paydown		0	0	679,535	679,089	0	(679,089)	0	(679,089)	0	0	0	0	0	200,129	02/16/2049
38378X-FU-0	GNR 2014-112 IO	0.719% 01/16/48		12/01/2021	Paydown		0	0	266,073	265,860	0	(265,860)	0	(265,860)	0	0	0	0	0	61,879	01/16/2048
38378X-SH-5	GNR 2014-143 IO	0.617% 02/16/48		12/01/2021	Paydown		0	0	937,566	936,492	0	(936,492)	0	(936,492)	0	0	0	0	0	468,694	02/16/2048
38378X-ZB-0	GNR 2014-164 IB	0.450% 08/16/48		12/01/2021	Paydown		0	0	75,179	34,928	0	(34,928)	0	(34,928)	0	0	0	0	0	10,099	08/16/2048
38379K-4K-1	GNR 2015-160 IO	0.490% 01/16/56		12/01/2021	Paydown		0	0	177,861	137,816	0	(137,816)	0	(137,816)	0	0	0	0	0	46,352	01/16/2056
38379K-X6-0	GNR 2015-145 IO	0.737% 07/16/57		12/01/2021	Paydown		0	0	861,780	780,480	0	(780,480)	0	(780,480)	0	0	0	0	0	262,582	07/16/2057
38379U-NF-9	GNR 2016-45 IO	0.801% 02/16/58		12/01/2021	Paydown		0	0	551,590	492,849	0	(492,849)	0	(492,849)	0	0	0	0	0	144,434	02/16/2058
38379U-R6-5	GNR 2016-133 IO	0.826% 12/16/57		12/01/2021	Paydown		0	0	940,454	939,921	0	(939,921)	0	(939,921)	0	0	0	0	0	310,433	12/16/2057
38379U-RP-3	GNR 2016-70 IO	0.779% 04/16/58		12/01/2021	Paydown		0	0	4,465,085	3,830,246	0	(3,830,246)	0	(3,830,246)	0	0	0	0	0	1,232,859	04/16/2058
38379U-TJ-5	GNR 2016-72 IO	0.788% 12/16/55		12/01/2021	Paydown		0	0	712,984	304,466	0	(304,466)	0	(304,466)	0	0	0	0	0	156,130	12/16/2055
38379U-WM-4	GNR 2016-86 IO	0.991% 03/16/58		12/01/2021	Paydown		0	0	1,081,091	521,772	0	(521,772)	0	(521,772)	0	0	0	0	0	254,841	03/16/2058
38382A-LN-3	GNR 2019-123 HI	4.000% 10/20/49		12/01/2021	Paydown		0	0	308,233	307,161	0	(307,161)	0	(307,161)	0	0	0	0	0	45,466	10/20/2049
38382H-S6-8	GNR 2020-123 IO	2.500% 08/20/50		12/01/2021	Paydown		0	0	691,617	663,976	0	(663,976)	0	(663,976)	0	0	0	0	0	100,492	08/20/2050
38382M-BT-5	GNR 2020-189 HI	3.000% 12/20/50		12/01/2021	Paydown		0	0	436,606	0	0	(436,606)	0	(436,606)	0	0	0	0	0	64,784	12/20/2050
690353-ZB-2	DFC 0.060% 05/15/24			11/15/2021	100.0000		833,333	833,333	833,333	833,333	0	0	0	0	0	833,333	0	0	0	552	05/15/2024
690353-ZK-2	DFC 0.060% 02/15/28			10/15/2021	Call 100.0000		3,683,175	3,683,175	3,683,175	3,683,175	0	0	0	0	0	3,683,175	0	0	0	3,427	02/15/2028
690353-ZK-2	DFC 0.060% 02/15/28			08/15/2021	Redemption	100.0000			441,275	441,275	0	0	0	0	0	441,275	0	0	0	238	02/15/2028
690353-3C-9	DFC AGENCY DEBENTURES 0.060% 05/15/24			11/15/2021	Redemption	100.0000			454,546	454,546	0	0	0	0	0	454,546	0	0	0	301	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES 0.060% 07/07/40			07/07/2021	Redemption	100.0000			40,183	40,183	0	0	0	0	0	40,183	0	0	0	15	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES 0.080% 09/20/27			12/20/2021	Redemption	100.0000			857,143	857,143	0	0	0	0	0	857,143	0	0	0	532	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES 0.060% 06/20/27			12/20/2021	Redemption	100.0000			660,000	660,000	0	0	0	0	0	660,000	0	0	0	409	06/20/2027
690353-M8-7	DFC 0.080% 02/15/28			11/15/2021	Redemption	100.0000			1,122,222	1,122,222	0	0	0	0	0	1,122,222	0	0	0	744	02/15/2028
690353-SC-2	DFC US Agency Floating Rate 0.060% 06/15/24			12/15/2021	Redemption	100.0000			701,758	701,758	0	0	0	0	0	701,758	0	0	0	438	06/15/2024
690353-U8-8	DFC 0.080% 02/15/28			10/15/2021	Call 100.0000		2,905,040	2,905,040	2,905,040	2,905,040	0	0	0	0	0	2,905,040	0	0	0	2,698	02/15/2028
690353-U8-8	DFC 0.080% 02/15/28			08/16/2021	Redemption	100.0000			357,920	357,920	0	0	0	0	0	357,920	0	0	0	203	02/15/2028
690353-XQ-5	DFC VRDN 0.060% 07/15/25			10/15/2021	Redemption	100.0000			666,667	666,667	0	0	0	0	0	666,667	0	0	0	1,033	07/15/2025
690353-Z8-3	DFC AGENCY DEBENTURES 0.060% 07/07/40			07/07/2021	Redemption	100.0000			22,962	22,962	0	0	0	0	0	22,962	0	0	0	8	07/07/2040
90376P-AB-7	INT DEV FIN CORP 0.060% 04/20/35			10/20/2021	Redemption	100.0000			97,250	97,250	0	0	0	0	0	97,250	0	0	0	69	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 0.060% 01/20/35			10/20/2021	Redemption	100.0000			395,760	395,760	0	0	0	0	0	395,760	0	0	0	283	01/20/2035
912828-L9-9	U S TREASURY 1.375% 10/31/2020			01/01/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(102)	10/31/2020
912828-YP-9	U S TREASURY 1.500% 10/31/21			09/02/2021	JP MORGAN SEC		3,006,670	3,000,000	3,030,186	3,028,490	0	(23,054)	0	(23,054)	0	3,005,437	0	1,233	1,233	37,908	10/31/2021
912828-YP-9	U S TREASURY 1.500% 10/31/21			10/31/2021	Maturity		7,300,000	7,300,000	7,281,606	7,291,927	0	8,073	0	8,073	0	7,300,000	0	0	0	109,500	10/31/2021
91282C-AE-1	US TREASURY 0.625% 08/15/30			02/25/2021	HONG KONG SHANGHAI BK		1,862,570	2,000,000	1,974,930	1,975,313	0	379	0	379	0	1,975,693	0	(113,122)	(113,122)	6,630	08/15/2030
0599999. Subtotal - Bonds - U.S. Governments							30,210,363	30,341,123	45,647,196	39,747,490	0	(11,504,517)	0	(11,504,517)	0	30,322,253	0	(111,889)	(111,889)	4,107,633	XXX
038461-AM-1	ARAB REPUBLIC OF EGYPT SOVEREIGN 8.500% 01/31/47		D	02/09/2021	DEUTSCHE BANK		783,230	700,000	567,000	567,779	0	171	0	171	0	567,950	0	215,280	215,280	31,568	01/31/2047

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500% 02/16/61	D	05/05/2021	BARCLAYS LONDON		185,000	200,000	191,000	0	0	(1)	0	(1)	0	190,999	0	(5,999)	(5,999)	3,375	02/16/2061
283875-AR-3	REPUBLIC OF EL SALVADOR SOVEREIGN 5.875% 01/30/25	D	02/02/2021	JEFFERIES & CO		679,350	700,000	628,250	637,642	0	1,229	0	1,229	0	638,870	0	40,480	40,480	21,019	01/30/2025
903724-BM-3	UKRAINE SOVEREIGN 7.375% 09/25/32	D	03/10/2021	BARCLAYS LONDON		304,560	300,000	300,750	300,683	0	28	0	28	0	300,712	0	3,848	3,848	10,264	09/25/2032
918220-2B-2	REPUBLIC OF UZBEKISTAN SOVEREIGN 4.750% 02/20/24	D	05/20/2021	Various		1,066,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	66,000	66,000	34,728	02/20/2024
1099999	Subtotal - Bonds - All Other Governments					3,018,140	2,900,000	2,687,000	2,506,104	0	1,427	0	1,427	0	2,698,531	0	319,609	319,609	100,954	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		12/01/2021	Redemption		120,503	120,503	120,503	120,503	0	0	0	0	0	120,503	0	0	0	1,824	07/01/2043
10620N-BB-3	BRAZOS 1.584% 06/25/42		08/27/2021	Call 100.0000		6,700,000	6,700,000	5,762,000	5,977,421	0	19,196	0	19,196	0	5,996,618	0	703,382	703,382	84,724	06/25/2042
10620N-BT-4	BRAZOS 1.586% 06/25/29		08/27/2021	Call 100.0000		5,000,000	5,000,000	4,203,125	4,561,242	0	31,236	0	31,236	0	4,592,478	0	407,522	407,522	52,199	06/25/2029
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		12/03/2021	Redemption		1,773,890	1,773,890	1,773,890	1,773,890	0	0	0	0	0	1,773,890	0	0	0	34,122	08/01/2049
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50		11/03/2021	Redemption		235,000	235,000	248,200	246,746	0	(11,746)	0	(11,746)	0	235,000	0	0	0	6,256	05/01/2050
199097-HO-2	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT 4.000% 11/15/45		11/15/2021	Redemption		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,545	11/15/2045
30316K-AE-1	FRESB 2020-SB79 X1 1.168% 06/25/40		12/01/2021	Paydown		0	0	87,004	84,549	0	(84,549)	0	(84,549)	0	0	0	0	0	9,416	06/25/2040
30318C-AJ-6	FRESB 2021-SB 82 X1 1.128% 10/25/40		12/01/2021	Paydown		0	0	225,519	0	0	(225,519)	0	(225,519)	0	0	0	0	0	25,106	10/25/2040
	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1																			
30320M-AH-4	0.471% 03/25/41		12/01/2021	Paydown		0	0	29,949	0	0	(29,949)	0	(29,949)	0	0	0	0	0	867	03/25/2041
30320W-AR-0	FRESB 2021-SB84 X1 0.561% 01/25/41		12/01/2021	Paydown		19,561	0	52,828	0	0	(33,267)	0	(33,267)	0	19,561	0	0	0	3,581	01/25/2041
30321C-AU-6	FRESB 2021-SB88 X1 0.726% 05/25/41		12/01/2021	Paydown		0	0	39,491	0	0	(39,491)	0	(39,491)	0	0	0	0	0	2,144	05/25/2041
	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1																			
30322K-AJ-2	0.657% 06/25/41		12/01/2021	Paydown		0	0	8,074	0	0	(8,074)	0	(8,074)	0	0	0	0	0	182	06/25/2041
30711X-CB-8	CAS 2016-C02 1M2 6.103% 09/25/28		06/30/2021	WELLS FARGO		1,994,038	1,890,084	2,060,413	1,966,146	0	(28,960)	0	(28,960)	0	1,937,186	0	56,852	56,852	59,722	09/25/2028
30711X-CB-8	CAS 2016-C02 1M2 6.103% 09/25/28		06/25/2021	Paydown		54,652	54,652	59,577	56,851	0	(2,199)	0	(2,199)	0	54,652	0	0	0	965	09/25/2028
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		12/01/2021	Paydown		1,204	1,204	1,212	1,205	0	(1)	0	(1)	0	1,204	0	0	0	41	12/01/2024
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33		12/01/2021	Paydown		11,817	11,817	11,633	11,668	0	149	0	149	0	11,817	0	0	0	358	05/01/2033
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		12/01/2021	Paydown		2,724	2,724	2,742	2,728	0	(4)	0	(4)	0	2,724	0	0	0	55	01/01/2026
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		12/01/2021	Paydown		823	823	830	825	0	(2)	0	(2)	0	823	0	0	0	32	01/01/2026
3128F8-AY-8	FHLMC FG D68123 7.000% 02/01/26		05/01/2021	Paydown		15,150	15,150	15,101	15,105	0	45	0	45	0	15,150	0	0	0	430	02/01/2026
3128F8-BH-4	FHLMC FG D68140 7.000% 02/01/26		06/01/2021	Paydown		18,503	18,503	18,442	18,447	0	55	0	55	0	18,503	0	0	0	614	02/01/2026
3128F8-CA-8	FHLMC FG D68165 7.000% 02/01/26		12/01/2021	Paydown		4,033	4,033	4,008	4,015	0	18	0	18	0	4,033	0	0	0	158	02/01/2026
	FREDDIEMAC STRIP 270 FHS 270 300																			
3128HX-W7-6	3.000% 08/15/42		12/01/2021	Paydown		1,558,801	1,558,801	1,619,935	1,600,096	0	(41,295)	0	(41,295)	0	1,558,801	0	0	0	26,518	08/15/2042
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		12/01/2021	Paydown		168,780	168,780	171,681	169,807	0	(1,027)	0	(1,027)	0	168,780	0	0	0	3,634	05/01/2024
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		12/01/2021	Paydown		68,567	68,567	70,356	69,232	0	(665)	0	(665)	0	68,567	0	0	0	1,559	05/01/2024
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		12/01/2021	Paydown		2,960,971	2,960,971	2,958,658	2,958,475	0	2,496	0	2,496	0	2,960,971	0	0	0	42,483	08/01/2033
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		12/01/2021	Paydown		688,611	688,611	716,586	708,928	0	(20,317)	0	(20,317)	0	688,611	0	0	0	15,381	12/01/2030
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		12/01/2021	Paydown		104,932	104,932	106,965	105,700	0	(768)	0	(768)	0	104,932	0	0	0	2,347	07/01/2024
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		12/01/2021	Paydown		28,755	28,755	29,400	28,755	0	(248)	0	(248)	0	28,755	0	0	0	584	07/01/2024
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		12/01/2021	Paydown		124,940	124,940	127,761	126,074	0	(1,134)	0	(1,134)	0	124,940	0	0	0	2,522	12/01/2024
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		12/01/2021	Paydown		89,670	89,670	93,089	91,292	0	(1,621)	0	(1,621)	0	89,670	0	0	0	2,102	05/01/2025
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		12/01/2021	Paydown		92,624	92,624	98,471	95,566	0	(2,942)	0	(2,942)	0	92,624	0	0	0	1,929	06/01/2025
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		12/01/2021	Paydown		93,632	93,632	99,543	96,642	0	(3,010)	0	(3,010)	0	93,632	0	0	0	2,059	07/01/2025
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		12/01/2021	Paydown		693,107	693,107	670,797	680,303	0	12,804	0	12,804	0	693,107	0	0	0	10,493	02/01/2026
3128PQ-LV-2	FHLMC FH 187189 2.790% 03/01/36		12/01/2021	Paydown		3,927	3,927	4,113	4,038	0	(111)	0	(111)	0	3,927	0	0	0	58	03/01/2036
3128SA-DY-0	FHARM FH 100119 2.114% 09/01/36		12/01/2021	Paydown		8,432	8,432	8,895	8,938	0	(507)	0	(507)	0	8,432	0	0	0	93	09/01/2036
312914-6X-7	FHLMC-GNMA FHG 7 B 1.001% 04/25/23		12/25/2021	Paydown		2,091	2,091	2,134	2,091	0	0	0	0	0	2,091	0	0	0	11	04/25/2023
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		12/01/2021	Paydown		1,504	1,504	1,589	1,556	0	(52)	0	(52)	0	1,504	0	0	0	38	07/01/2029
31300L-CF-0	FHARM FH 848170 2.109% 12/01/39		12/01/2021	Paydown		4,628	4,628	4,825	4,816	0	(188)	0	(188)	0	4,628	0	0	0	55	12/01/2039
3132G7-DZ-5	FG FG U80120 3.500% 12/01/32		12/01/2021	Paydown		1,468,960	1,468,960	1,548,146	1,534,651	0	(65,691)	0	(65,691)	0	1,468,960	0	0	0	28,112	12/01/2032
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		12/01/2021	Paydown		1,574,828	1,574,828	1,659,721	1,645,645	0	(70,817)	0	(70,817)	0	1,574,828	0	0	0	28,521	03/01/2033
3132G7-LE-3	FG FG U80325 3.500% 05/01/33		12/01/2021	Paydown		1,807,728	1,807,728	1,905,176	1,889,308	0	(81,580)	0	(81,580)	0	1,807,728	0	0	0	38,311	05/01/2033
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		12/01/2021	Paydown		242,065	242,065	260,408	259,268	0	(17,204)	0	(17,204)	0	242,065	0	0	0	4,672	10/01/2042

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		12/01/2021	Paydown		2,851,663	2,851,663	3,069,896	3,056,974	0	(205,311)	0	(205,311)	0	2,851,663	0	0	0	61,387	06/01/2043
3132H7-C4-4	FG FG U99090 4.000% 10/01/42		12/01/2021	Paydown		2,583,196	2,583,196	2,715,585	2,705,613	0	(122,417)	0	(122,417)	0	2,583,196	0	0	0	52,464	10/01/2042
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		12/01/2021	Paydown		2,343,795	2,343,795	2,301,314	2,307,464	0	36,331	0	36,331	0	2,343,795	0	0	0	41,905	07/01/2033
3132WD-EG-5	FGLMC FG Q40134 3.500% 04/01/46		12/01/2021	Paydown		2,712,571	2,712,571	2,851,802	2,846,819	0	(134,248)	0	(134,248)	0	2,712,571	0	0	0	41,869	04/01/2046
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		12/01/2021	Paydown		4,331,287	4,331,287	4,485,589	4,481,392	0	(150,105)	0	(150,105)	0	4,331,287	0	0	0	65,725	08/01/2047
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		12/01/2021	Paydown		1,285	1,285	1,289	1,285	0	0	0	0	0	1,285	0	0	0	57	08/01/2025
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		12/01/2021	Paydown		1,800	1,800	1,778	1,788	0	12	0	12	0	1,800	0	0	0	69	08/01/2025
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		12/01/2021	Paydown		1,471	1,471	1,490	1,477	0	(6)	0	(6)	0	1,471	0	0	0	43	09/01/2025
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		12/01/2021	Paydown		1,832	1,832	1,742	1,786	0	46	0	46	0	1,832	0	0	0	72	04/01/2026
31335P-GV-1	FHLMC FG G80212 6.875% 07/20/23		12/01/2021	Paydown		43,994	43,994	47,610	44,470	0	(476)	0	(476)	0	43,994	0	0	0	1,618	07/20/2023
3133T4-GF-7	FHG FHG 27 FC 1.875% 03/25/24		12/01/2021	Paydown		6,367	6,367	6,304	6,367	0	0	0	0	0	6,367	0	0	0	63	03/25/2024
	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5																			
3133TA-ZY-1	7.270% 08/25/28		12/01/2021	Paydown		1,734	1,734	1,749	1,738	0	(3)	0	(3)	0	1,734	0	0	0	55	08/25/2028
31349U-B5-6	FHARM FH 782760 2.305% 11/01/36		12/01/2021	Paydown		4,292	4,292	4,592	4,538	0	(246)	0	(246)	0	4,292	0	0	0	43	11/01/2036
313615-B2-1	FNMA FN 50457 9.500% 06/01/21		01/01/2021	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	06/01/2021
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2021	Paydown		482,400	482,400	476,370	479,624	0	2,776	0	2,776	0	482,400	0	0	0	6,048	02/25/2032
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		12/01/2021	Paydown		691,341	691,341	662,391	683,788	0	7,553	0	7,553	0	691,341	0	0	0	7,878	02/25/2040
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		12/01/2021	Paydown		3,597,877	3,597,877	3,679,391	3,622,108	0	(24,231)	0	(24,231)	0	3,597,877	0	0	0	66,437	03/25/2042
	INTL FOSTONE FINANCIAL INC																			
3136AX-K4-6	FNR 2017-67 ZA 4.000% 09/25/47		03/15/2021			2,503,788	2,139,989	2,169,253	2,163,455	0	(493)	0	(493)	0	2,162,962	0	340,825	340,825	25,442	09/25/2047
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		12/01/2021	Paydown		5,050	5,050	5,137	5,124	0	(73)	0	(73)	0	5,050	0	0	0	236	10/01/2035
31371N-VM-4	FNCL FN 257220 5.000% 05/01/23		12/01/2021	Paydown		128,617	128,617	134,164	130,262	0	(1,645)	0	(1,645)	0	128,617	0	0	0	3,606	05/01/2023
31373L-LB-1	FNMA FN 296522 8.500% 11/01/24		12/01/2021	Paydown		501	501	507	502	0	(1)	0	(1)	0	501	0	0	0	23	11/01/2024
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25		12/01/2021	Paydown		1,807	1,807	1,823	1,809	0	(2)	0	(2)	0	1,807	0	0	0	79	06/01/2025
31374F-K7-3	FNMA FN 312718 7.500% 06/01/25		12/01/2021	Paydown		5,938	5,938	5,991	5,945	0	(7)	0	(7)	0	5,938	0	0	0	245	06/01/2025
31374T-5N-5	FNMA FN 324053 7.500% 09/01/25		12/01/2021	Paydown		452	452	450	450	0	2	0	2	0	452	0	0	0	15	09/01/2025
31379Q-YC-8	FNMA FN 426507 6.000% 01/01/23		12/01/2021	Paydown		807	807	834	811	0	(4)	0	(4)	0	807	0	0	0	26	01/01/2023
3137A7-AA-2	FHLMC FHR 3805 DB 4.500% 10/15/37		07/01/2021	Paydown		1,026,070	1,026,070	1,094,048	1,026,914	0	(843)	0	(843)	0	1,026,070	0	0	0	15,109	10/15/2037
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		12/01/2021	Paydown		628,104	628,104	665,791	656,749	0	(28,644)	0	(28,644)	0	628,104	0	0	0	14,236	12/15/2040
3137AF-PB-2	FHR FHR 3919 BV 4.000% 08/15/30		12/01/2021	Paydown		10,677,252	10,677,252	12,081,978	10,878,072	0	(200,820)	0	(200,820)	0	10,677,252	0	0	0	295,755	08/15/2030
3137AP-PA-2	FHMS K018 X1 1.223% 01/25/22		12/01/2021	Paydown		0	0	2,086,653	0	0	(191,276)	0	(191,276)	0	0	0	0	0	253,734	01/25/2022
3137AS-NK-6	FHMS FHMS K019 X1 1.581% 03/25/22		12/01/2021	Paydown		0	0	879,064	89,205	0	(89,205)	0	(89,205)	0	0	0	0	0	99,259	03/25/2022
3137AV-XP-7	FHR FHMS K022 X1 1.164% 07/25/22		12/01/2021	Paydown		0	0	38,524	0	0	(5,784)	0	(5,784)	0	0	0	0	0	3,313	07/25/2022
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		12/01/2021	Paydown		291,116	291,116	271,170	281,381	0	9,735	0	9,735	0	291,116	0	0	0	2,297	07/15/2042
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		12/01/2021	Paydown		2,570,306	2,570,306	2,540,587	2,558,976	0	11,330	0	11,330	0	2,570,306	0	0	0	40,955	10/15/2040
3137B8-G5-0	FHMS K037 X1 0.934% 01/25/24		12/01/2021	Paydown		0	0	52,274	0	0	(52,274)	0	(52,274)	0	0	0	0	0	9,514	01/25/2024
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		12/01/2021	Paydown		1,036,943	1,036,943	1,028,964	1,033,366	0	3,577	0	3,577	0	1,036,943	0	0	0	20,989	05/15/2044
3137BD-4R-4	FHMS FHR 4380 ZG 3.000% 04/15/53		12/01/2021	Paydown		29,861	29,861	26,811	0	0	2,514	0	2,514	0	29,861	0	0	0	852	04/15/2053
3137BD-CX-2	FHMS K039 X1 0.706% 07/25/24		12/01/2021	Paydown		0	0	30,521	27,745	0	(27,745)	0	(27,745)	0	0	0	0	0	5,255	07/25/2024
3137BE-VJ-0	FHMS K040 X1 0.705% 09/25/24		12/01/2021	Paydown		0	0	46,152	0	0	(44,781)	0	(44,781)	0	0	0	0	0	7,062	09/25/2024
3137BE-WIS-9	FHMS Q001 XA 2.141% 02/25/32		12/01/2021	Paydown		0	0	11,454	0	0	(11,454)	0	(11,454)	0	0	0	0	0	463	02/25/2032
3137BF-EA-5	FHMS K041 X1 0.528% 10/25/24		12/01/2021	Paydown		0	0	71,827	0	0	(67,617)	0	(67,617)	0	0	0	0	0	10,995	10/25/2024
3137BK-RK-8	FHMS K047 X1 0.122% 05/25/25		12/01/2021	Paydown		0	0	28,882	25,290	0	(25,290)	0	(25,290)	0	0	0	0	0	3,955	05/25/2025
3137BM-TY-2	FHMS K052 X1 0.644% 11/25/25		12/01/2021	Paydown		0	0	96,711	0	0										

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
3137H2-NG-5	FHLMC Multifamil K74Sured P K745 X1		12/01/2021	Paydown		0	0	2,424	0	0	(2,424)	0	(2,424)	0	0	0	0	0	.67	08/25/2028	
31380T-3B-5	FNMA FN 449994		12/01/2021	Paydown		840	840	888	864	0	(24)	0	(24)	0	840	0	0	0	.32	09/01/2027	
31380Y-P6-1	FNMA FN 454145		12/01/2021	Paydown		2,711	2,711	2,729	2,716	0	(6)	0	(6)	0	2,711	0	0	0	.97	11/01/2028	
31382T-5C-9	FNMA FN 492343		12/01/2021	Paydown		956	956	944	947	0	9	0	9	0	956	0	0	0	.34	05/01/2029	
31384D-PA-4	FNMA FN 520717		12/01/2021	Paydown		12,961	12,961	12,955	12,936	0	25	0	25	0	12,961	0	0	0	.533	11/01/2029	
31384V-JV-9	FNMA FN 534979		12/01/2021	Paydown		9,417	9,417	9,330	8,867	0	550	0	550	0	9,417	0	0	0	.156	04/01/2030	
31384V-UL-4	FNMA FN 535287		12/01/2021	Paydown		2,745	2,745	2,757	2,749	0	(5)	0	(5)	0	2,745	0	0	0	.120	05/01/2030	
31385B-Y9-0	FNMA FN 539936		12/01/2021	Paydown		1,680	1,680	1,663	1,665	0	14	0	14	0	1,680	0	0	0	.69	05/01/2030	
31385J-JC-3	FNMA FN 545759		12/01/2021	Paydown		47,049	47,049	47,081	47,018	0	31	0	31	0	47,049	0	0	0	1,673	07/01/2032	
31385J-K4-9	FNMA FN 545815		12/01/2021	Paydown		30,050	30,050	30,057	30,018	0	32	0	32	0	30,050	0	0	0	1,074	07/01/2032	
31385W-2S-7	FNMA FN 555285		12/01/2021	Paydown		12,978	12,978	13,004	12,985	0	(7)	0	(7)	0	12,978	0	0	0	.392	03/01/2033	
31385X-AL-1	FNMA FN 555411		12/01/2021	Paydown		7,724	7,724	8,359	7,795	0	(71)	0	(71)	0	7,724	0	0	0	.291	06/01/2023	
31386U-BV-3	FNMA FN 573452		12/01/2021	Paydown		50,019	50,019	50,245	50,103	0	(85)	0	(85)	0	50,019	0	0	0	1,927	05/01/2031	
31387N-3G-0	FNMA FN 589499		12/01/2021	Paydown		1,779	1,779	1,768	1,769	0	10	0	10	0	1,779	0	0	0	.63	08/01/2031	
31387R-AQ-1	FNMA FN 591415		12/01/2021	Paydown		2,562	2,562	2,547	2,548	0	14	0	14	0	2,562	0	0	0	.91	09/01/2031	
31387W-TW-7	FNMA FN 596465		12/01/2021	Paydown		17,851	17,851	18,515	18,286	0	(435)	0	(435)	0	17,851	0	0	0	.611	08/01/2031	
3138EO-YE-3	FN FN AJ7908		12/01/2021	Paydown		170,020	170,020	164,524	166,439	0	3,581	0	3,581	0	170,020	0	0	0	2,494	01/01/2027	
3138EG-QR-8	FN FN AL0463		12/01/2021	Paydown		370,017	370,017	370,292	369,874	0	144	0	144	0	370,017	0	0	0	6,501	07/01/2026	
3138EJ-C7-1	FN FN AL1893		12/01/2021	Paydown		1,182,648	1,182,648	1,197,986	1,194,710	0	(12,062)	0	(12,062)	0	1,182,648	0	0	0	22,853	05/01/2032	
3138EJ-VV-4	FN FN AL2523		12/01/2021	Paydown		1,380,227	1,380,227	1,417,536	1,410,741	0	(30,514)	0	(30,514)	0	1,380,227	0	0	0	24,685	09/01/2032	
3138EM-LE-9	FNMA FN AL4824		12/01/2021	Paydown		1,091,830	1,091,830	1,146,421	1,143,067	0	(51,237)	0	(51,237)	0	1,091,830	0	0	0	22,178	09/01/2043	
3138EQ-GE-6	FN FN AL7396		12/01/2021	Paydown		17,144	17,144	17,980	17,913	0	(769)	0	(769)	0	17,144	0	0	0	.157	02/01/2037	
3138L4-GJ-6	FNMA FN AM3800		12/01/2021	Paydown		166,948	166,948	160,316	164,823	0	2,125	0	2,125	0	166,948	0	0	0	2,539	08/01/2023	
3138MC-YS-7	FN FN AP8820		12/01/2021	Paydown		416,168	416,168	445,039	439,688	0	(23,520)	0	(23,520)	0	416,168	0	0	0	8,578	11/01/2032	
3138ML-MF-8	FN FN AQ4857		12/01/2021	Paydown		1,797,824	1,797,824	1,796,139	1,795,821	0	2,003	0	2,003	0	1,797,824	0	0	0	26,755	11/01/2032	
3138MR-Y8-8	FN FN AQ9734		12/01/2021	Paydown		425,514	425,514	455,034	449,656	0	(24,142)	0	(24,142)	0	425,514	0	0	0	6,262	01/01/2033	
3138W5-22-0	FN FN AR7991		12/01/2021	Paydown		667,281	667,281	713,574	705,281	0	(38,000)	0	(38,000)	0	667,281	0	0	0	10,304	03/01/2033	
3138W9-JV-3	FN FN AS0275		12/01/2021	Paydown		707,594	707,594	706,820	706,720	0	874	0	874	0	707,594	0	0	0	10,234	08/01/2033	
3138WE-NQ-8	FNMA FN AS4898		12/01/2021	Paydown		9,237,519	9,237,519	9,537,739	9,526,758	0	(289,238)	0	(289,238)	0	9,237,519	0	0	0	147,226	05/01/2045	
3138WH-TV-4	FN AS7763		12/01/2021	Paydown		1,412,819	1,412,819	1,486,881	1,484,547	0	(71,728)	0	(71,728)	0	1,412,819	0	0	0	31,349	08/01/2046	
31390Q-Q3-2	FNMA FN 653074		12/01/2021	Paydown		711	711	712	711	0	1	0	1	0	711	0	0	0	.27	07/01/2032	
31391X-EP-0	FNMA FN 679742		12/01/2021	Paydown		2,420	2,420	2,483	2,463	0	(42)	0	(42)	0	2,420	0	0	0	.48	01/01/2040	
31392D-YH-7	FNW 2001-W2 AS5		03/01/2021	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	.0	10/25/2031	
31392V-NQ-1	FGLMC FHR 2496 ZH		12/01/2021	Paydown		48,040	48,040	43,522	45,931	0	2,109	0	2,109	0	48,040	0	0	0	1,176	09/15/2032	
31393A-S4-0	FNR 2003-W5 A		12/25/2021	Paydown		2,558	2,558	2,558	2,558	0	0	0	0	0	2,558	0	0	0	.0	04/25/2033	
31393C-EY-5	FNW 2003-34 A1		12/01/2021	Paydown		152,092	152,092	172,244	164,049	0	(11,957)	0	(11,957)	0	152,092	0	0	0	5,360	04/25/2043	
31393E-LQ-0	FNW 2003-W12 2A6		12/01/2021	Paydown		63,388	63,388	62,762	63,344	0	44	0	44	0	63,388	0	0	0	.0	06/25/2043	
	FREDDIE MAC - CMO FHR 2531 Z		12/15/32	Paydown		167,660	167,660	155,743	162,278	0	5,382	0	5,382	0	167,660	0	0	0	.4	307	12/15/2032
31393G-3L-6	FNW 2003-W19 1A7		12/01/2021	Paydown		246,413	246,413	265,067	255,290	0	(8,877)	0	(8,877)	0	246,413	0	0	0	.0	.0	11/25/2033
31393W-YF-0	FHR FHR 2638 JH		12/01/2021	Paydown		1,045,997	1,045,997	958,067	1,018,637	0	27,360	0	27,360	0	1,045,997	0	0	0	27,920	07/15/2033	
31394B-R7-1	FNMA 2004-97 B		12/01/2021	Paydown		610,140	610,140	679,067	683,326	0	(73,186)	0	(73,186)	0	610,140	0	0	0	.0	.0	01/25/2035
31394M-CM-0	FHR FHR 2702 CE		12/01/2021	Paydown		2,030,411	2,030,411	2,057,353	2,038,310	0	(7,899)	0	(7,899)	0	2,030,411	0	0	0	.0	.0	11/15/2033
31394R-JV-6	FHLMC FHR 2754 PE		12/01/2021	Paydown		500,148	500,148	512,340	503,970	0	(3,821)	0	(3,821)	0	500,148	0	0	0	.0	.0	02/15/2034
31394R-VII-6	FHLMC FHR 2758 ZG		12/01/2021	Paydown		201,921	201,921	195,995	199,258	0	2,663	0	2,663	0	201,921	0	0	0	.0	.0	03/15/2034
31396Q-6F-1	FNR 2009-69 PB		12/01/2021	Paydown		641,958	641,958	697,728	735,168	0	(93,210)	0	(93,210)	0	641,958	0	0	0	.0	.0	09/25/2039
31396Q-KJ-7	FNR 2009-52 AJ		12/01/2021	Paydown		4,105	4,105	4,285	4,160	0	(55)	0	(55)	0	4,105	0	0	0	.0	.0	07/25/2024
31396R-DY-0	FHR FHR 3149 CZ		12/02																		

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		12/01/2021	Paydown		571,114	571,114	570,133	570,117	0	997	0	997	0	571,114	0	0	0	13,286	01/15/2025
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2021	Paydown		274,035	274,035	262,217	271,244	0	2,791	0	2,791	0	274,035	0	0	0	5,300	02/25/2025
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		12/01/2021	Paydown		189,268	189,268	180,411	187,401	0	1,868	0	1,868	0	189,268	0	0	0	4,020	03/25/2025
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		12/01/2021	Paydown		899,412	899,412	977,548	906,703	0	(7,291)	0	(7,291)	0	899,412	0	0	0	19,798	09/25/2025
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		12/01/2021	Paydown		128,015	128,015	126,175	127,410	0	606	0	606	0	128,015	0	0	0	2,722	05/25/2025
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		12/01/2021	Paydown		241,415	241,415	217,651	236,426	0	4,989	0	4,989	0	241,415	0	0	0	4,502	05/25/2025
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		12/01/2021	Paydown		1,120,556	1,120,556	1,106,549	1,116,104	0	4,453	0	4,453	0	1,120,556	0	0	0	23,900	03/15/2025
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		12/01/2021	Paydown		321,971	321,971	306,476	318,683	0	3,288	0	3,288	0	321,971	0	0	0	6,632	02/15/2025
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		12/01/2021	Paydown		356,597	356,597	338,321	352,371	0	4,226	0	4,226	0	356,597	0	0	0	7,095	02/15/2025
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		12/01/2021	Paydown		289,116	289,116	290,923	288,896	0	221	0	221	0	289,116	0	0	0	6,539	04/15/2025
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		12/01/2021	Paydown		256,945	256,945	253,011	253,691	0	3,255	0	3,255	0	256,945	0	0	0	4,939	07/01/2033
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		12/01/2021	Paydown		34,266	34,266	33,913	33,965	0	302	0	302	0	34,266	0	0	0	687	08/01/2033
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33		12/01/2021	Paydown		59,139	59,139	59,601	59,445	0	(306)	0	(306)	0	59,139	0	0	0	2,859	09/01/2033
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34		12/01/2021	Paydown		5,114	5,114	5,203	5,181	0	(67)	0	(67)	0	5,114	0	0	0	152	09/01/2034
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		12/01/2021	Paydown		28,447	28,447	28,943	28,820	0	(372)	0	(372)	0	28,447	0	0	0	1,079	09/01/2034
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34		12/01/2021	Paydown		117,705	117,705	119,757	119,245	0	(1,540)	0	(1,540)	0	117,705	0	0	0	2,881	09/01/2034
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34		12/01/2021	Paydown		39,657	39,657	40,348	40,175	0	(519)	0	(519)	0	39,657	0	0	0	1,119	09/01/2034
31406N-YU-2	FNMA FN 815323 1.722% 01/01/35		12/01/2021	Paydown		10,290	10,290	10,734	10,675	0	(385)	0	(385)	0	10,290	0	0	0	108	01/01/2035
3140FB-VR-5	FN FN BD1523 3.500% 06/01/46		12/01/2021	Paydown		3,524,473	3,524,473	3,714,740	3,707,956	0	(183,483)	0	(183,483)	0	3,524,473	0	0	0	60,850	06/01/2046
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		12/01/2021	Paydown		271,707	271,707	276,462	276,998	0	(5,291)	0	(5,291)	0	271,707	0	0	0	4,863	10/01/2048
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27		12/01/2021	Paydown		47,548	47,548	49,301	49,076	0	(1,528)	0	(1,528)	0	47,548	0	0	0	1,213	03/01/2027
3140JG-AM-7	FN FN BND011 4.000% 08/01/48		12/01/2021	Paydown		546,334	546,334	556,151	555,880	0	(9,546)	0	(9,546)	0	546,334	0	0	0	8,772	08/01/2048
3140JG-WT-8	FN FN BND657 4.000% 09/01/48		12/01/2021	Paydown		4,201,295	4,201,295	4,210,485	4,209,978	0	(8,682)	0	(8,682)	0	4,201,295	0	0	0	78,865	09/01/2048
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48		12/01/2021	Paydown		7,836,568	7,836,568	7,871,466	7,870,417	0	(33,848)	0	(33,848)	0	7,836,568	0	0	0	144,334	10/01/2048
31412E-CK-0	FNMA FN 922674 2.231% 04/01/36		12/01/2021	Paydown		3,792	3,792	3,977	3,959	0	(167)	0	(167)	0	3,792	0	0	0	47	04/01/2036
31412S-PL-3	FN FN 933427 5.000% 03/01/38		12/01/2021	Paydown		10,707	10,707	10,765	10,753	0	(46)	0	(46)	0	10,707	0	0	0	338	03/01/2038
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		12/01/2021	Paydown		46,711	46,711	48,755	47,430	0	(718)	0	(718)	0	46,711	0	0	0	1,201	11/01/2023
31414S-PA-5	FN FN 974817 5.000% 04/01/23		12/01/2021	Paydown		195,666	195,666	204,227	198,125	0	(2,459)	0	(2,459)	0	195,666	0	0	0	4,351	04/01/2023
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		12/01/2021	Paydown		111,969	111,969	114,111	113,780	0	(1,811)	0	(1,811)	0	111,969	0	0	0	3,538	08/01/2038
31415A-4W-8	FNMA FN 981537 5.000% 05/01/23		12/01/2021	Paydown		16,389	16,389	17,106	16,602	0	(213)	0	(213)	0	16,389	0	0	0	458	05/01/2023
31416J-HA-6	FNMA FN AA1150 4.000% 04/01/23		12/01/2021	Paydown		1,600	1,600	1,694	1,629	0	(29)	0	(29)	0	1,600	0	0	0	35	04/01/2023
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		12/01/2021	Paydown		267,164	267,164	271,422	269,086	0	(1,922)	0	(1,922)	0	267,164	0	0	0	5,198	11/01/2025
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		12/01/2021	Paydown		178,052	178,052	181,084	179,120	0	(1,069)	0	(1,069)	0	178,052	0	0	0	3,905	07/01/2024
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		12/01/2021	Paydown		1,544,810	1,544,810	1,534,672	1,535,882	0	8,928	0	8,928	0	1,544,810	0	0	0	23,951	08/01/2032
31417C-R8-0	FN FN AB5910 3.000% 08/01/32		12/01/2021	Paydown		3,378,958	3,378,958	3,376,963	3,376,131	0	2,827	0	2,827	0	3,378,958	0	0	0	48,985	08/01/2032
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		12/01/2021	Paydown		3,323,996	3,323,996	3,317,763	3,317,685	0	6,311	0	6,311	0	3,323,996	0	0	0	42,923	08/01/2032
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		12/01/2021	Paydown		1,133,385	1,133,385	1,212,013	1,197,809	0	(64,425)	0	(64,425)	0	1,133,385	0	0	0	19,646	02/01/2033
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		12/01/2021	Paydown		461,098	461,098	460,666	460,588	0	510	0	510	0	461,098	0	0	0	6,760	07/01/2033
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		12/01/2021	Paydown		383,004	383,004	391,263	386,394	0	(3,389)	0	(3,389)	0	383,004	0	0	0	8,033	01/01/2025
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2021	Paydown		457,741	457,741	461,603	458,960	0	(1,220)	0	(1,220)	0	457,741	0	0	0	9,218	01/01/2025
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		12/01/2021	Paydown		169,570	169,570	171,690	170,221	0	(650)	0	(650)	0	169,57					

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										11	12	13	14	15						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		11/02/2021	Redemption		225,000	225,000	233,352	225,541	0	(541)	0	(541)	0	225,000	0	0	0	10,590	07/01/2033
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		12/03/2021	Various		5,885,000	5,885,000	5,334,298	5,390,913	0	494,087	0	494,087	0	5,885,000	0	0	0	96,658	12/01/2041
60416S-W2-2	2.905% 07/01/34		12/03/2021	Redemption		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	22,301	07/01/2034
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2021	Various		64,000	64,000	64,000	64,000	0	0	0	0	0	64,000	0	0	0	2,130	04/01/2057
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION		03/03/2021	Call	100.0000	2,700,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	6,292	09/01/2027
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		04/21/2021	Call	100.0000	600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	902	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME		09/30/2021	Call	100.0000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	0	2,700,000	0	0	0	3,496	09/01/2030
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL		01/27/2021	Call	100.0000	11,550,000	11,550,000	11,550,000	11,550,000	0	0	0	0	0	11,550,000	0	0	0	4,967	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		12/22/2021	Redemption		105,000	105,000	105,000	0	0	0	0	0	0	105,000	0	0	0	589	05/15/2056
63607V-AB-2	0.280% 09/01/30			Redemption		100.0000														
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		10/01/2021	Redemption		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	132,718	10/01/2037
646108-PV-6	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 2.883% 11/01/21		11/01/2021	Maturity		2,075,000	2,075,000	2,075,000	2,075,000	0	0	0	0	0	2,075,000	0	0	0	59,822	11/01/2021
646108-QF-0	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 2.783% 05/01/21		05/01/2021	Maturity		1,775,000	1,775,000	1,775,000	1,775,000	0	0	0	0	0	1,775,000	0	0	0	24,699	05/01/2021
64988Y-CT-2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FAMILY HSG 3.000% 10/01/33		10/03/2021	Redemption		2,995,000	2,995,000	2,995,000	2,995,000	0	0	0	0	0	2,995,000	0	0	0	63,859	10/01/2033
65819W-AF-0	NORTH CAROLINA PWR POWER 3.308% 07/01/21		07/01/2021	Maturity		4,600,000	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	0	0	152,168	07/01/2021
67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG 3.910% 11/01/36		12/30/2021	Redemption		10,827	10,827	10,827	10,827	0	0	0	0	0	10,827	0	0	0	429	11/01/2036
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		12/01/2021	Redemption		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	8,438	12/01/2021
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		09/01/2021	Redemption		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,281	06/01/2027
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		03/01/2021	Redemption		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	963	12/01/2025
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		12/03/2021	Redemption		375,160	375,160	375,160	375,160	0	0	0	0	0	375,160	0	0	0	5,974	09/01/2037
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		11/15/2021	Redemption		475,000	475,000	474,938	474,927	0	73	0	73	0	475,000	0	0	0	23,452	05/15/2023
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH 2.967% 07/01/21		07/01/2021	Maturity		2,735,000	2,735,000	2,735,000	2,735,000	0	0	0	0	0	2,735,000	0	0	0	81,147	07/01/2021
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		12/01/2021	Redemption		1,115,000	1,115,000	1,115,000	1,115,000	0	0	0	0	0	1,115,000	0	0	0	50,634	12/01/2039
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		12/01/2021	Redemption		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	17,685	12/01/2039
74444K-AL-8	PUBLIC FIN AUTH W I HLTHCARE FA NURSING HOME 3.750% 02/01/22		05/28/2021	Call	100.0000	250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	4,609	02/01/2022
76252P-HJ-1	RIB FLOATER TRUST 0.360% 07/01/22		03/01/2021	Call	100.0000	1,670,000	1,670,000	1,670,000	1,670,000	0	0	0	0	0	1,670,000	0	0	0	1,790	07/01/2022
76252P-HJ-1	RIB FLOATER TRUST 0.360% 07/01/22		02/01/2021	Redemption		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	123	07/01/2022
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		08/04/2021	Redemption		215,000	215,000	233,180	217,867	0	(2,867)	0	(2,867)	0	215,000	0	0	0	4,407	11/01/2029
86607C-DU-0	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.750% 05/15/35		11/03/2021	Redemption		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,188	05/15/2035
880558-AJ-0	TENNESSEE ST SCH BOND AUTH 2.479% 05/01/21		05/01/2021	Maturity		856,442	856,442	856,442	856,442	0	0	0	0	0	856,442	0	0	0	10,616	05/01/2021
917436-8K-6	UTAH HSG CORP SINGLE FAMILY HSG 3.380% 01/01/39		07/02/2021	Redemption		3,465,000	3,465,000	3,465,000	3,465,000	0	0	0	0	0	3,465,000	0	0	0	96,753	01/01/2039
917436-8L-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50		07/02/2021	Redemption		1,015,000	1,015,000	1,050,769	1,047,565	0	(32,565)	0	(32,565)	0	1,015,000	0	0	0	29,934	01/01/2050

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											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92812U-M2-1	VASHSG 2013-C A	4.250% 10/25/43		12/03/2021	Redemption 100.0000		522,602	522,602	522,602	522,602	0	0	0	0	0	522,602	0	0	0	14,462	10/25/2043
92812U-Q3-5	VASHSG 2013-D A	4.300% 12/25/43		12/01/2021	Paydown		106,337	106,337	106,337	106,337	0	0	0	0	0	106,337	0	0	0	830	12/25/2043
92812U-Q3-5	VASHSG 2013-D A	4.300% 12/25/43		10/01/2021	Various		953,450	953,450	953,450	953,450	0	0	0	0	0	953,450	0	0	0	91,527	12/25/2043
92812U-Q4-3	VASHSG 2014-A A	3.500% 10/25/37		12/03/2021	Paydown		1,667,749	1,667,749	1,667,749	1,667,749	0	0	0	0	0	1,667,749	0	0	0	26,450	10/25/2037
92812U-Q4-3	VASHSG 2014-A A	3.500% 10/25/37		04/02/2021	Various		277,964	277,964	277,964	277,964	0	0	0	0	0	277,964	0	0	0	22,880	10/25/2037
92812U-Q5-0	VASHSG 2015-A A	3.250% 06/25/42		12/03/2021	Various		4,003,979	4,003,979	4,010,565	4,008,988	0	(5,009)	0	(5,009)	0	4,003,979	0	0	0	113,576	06/25/2042
92812U-Q6-8	VASHSG 2016-A A	3.100% 06/25/41		12/31/2021	Redemption 100.0000		1,196,305	1,196,305	1,196,305	1,196,305	0	0	0	0	0	1,196,305	0	0	0	17,351	06/25/2041
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 08/25/42	3.250%		12/03/2021	Various		687,977	687,977	687,977	687,977	0	0	0	0	0	687,977	0	0	0	12,282	08/25/2042
95662M-2A-7	WEST VIRGINIA ST HSG DEV	3.700% 11/01/29		11/01/2021	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,700	11/01/2029
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REIMK 0.080% 04/01/46			10/01/2021	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	15	04/01/2046
3199999. Subtotal - Bonds - U.S. Special Revenues							205,291,267	204,796,527	211,855,033	203,291,228	0	(4,352,466)	0	(4,352,466)	0	203,782,685	0	1,508,581	1,508,581	4,479,796	XXX
72304#-AA-6	PINEBRIDGE	6.000% 09/30/33		12/31/2021	Redemption 100.0000		9,750,010	9,750,010	9,750,010	0	0	0	0	0	0	9,750,010	0	0	0	105,273	09/30/2033
000299-AA-5	A10 2019-B A1	3.085% 08/15/40		11/15/2021	Paydown		961,538	961,538	963,792	962,450	0	(912)	0	(912)	0	961,538	0	0	0	21,349	08/15/2040
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
000780-GR-1	AMAC 2003-6 1A4	5.500% 05/25/33		12/01/2021	Paydown		64,074	64,074	55,264	56,823	0	7,251	0	7,251	0	64,074	0	0	0	1,848	05/25/2033
00079C-AE-9	ABFS 2001-2 A4	6.990% 12/25/31		12/01/2021	Paydown		4,611	4,611	3,692	4,338	0	4,338	0	4,338	0	4,611	0	0	0	130	12/25/2031
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2	3.734% 07/30/51		10/30/2021	Paydown		24,500	24,500	24,500	0	0	0	0	0	0	24,500	0	0	0	422	07/30/2051
00101J-AF-3	ADT CORP/THE-W ISSUE	3.500% 07/15/22		05/04/2021	Various		3,069,270	3,000,000	2,767,500	2,949,026	0	10,680	0	10,680	0	2,959,705	0	109,565	109,565	83,592	07/15/2022
00164V-AD-5	AMC NETWORKS INC	5.000% 04/01/24		02/26/2021	Call 102.5000		2,457,950	2,398,000	2,398,000	2,398,000	0	0	0	0	0	2,398,000	0	0	0	108,243	04/01/2024
00183H-AE-1	ACA 2015-1177 B	3.010% 12/13/29		10/01/2021	Paydown		8,000,000	8,000,000	8,123,285	8,012,773	0	(12,773)	0	(12,773)	0	8,000,000	0	0	0	203,335	12/13/2029
00253C-HH-3	AMT 2001-4 A4	6.530% 04/25/31		12/01/2021	Paydown		190,635	190,635	190,557	190,635	0	0	0	0	0	190,635	0	0	0	7,401	04/25/2031
00287Y-CR-8	ABBVIE INC	5.000% 12/15/21		09/16/2021	Call 100.0000		25,000,000	25,000,000	25,314,865	25,271,198	0	(271,198)	0	(271,198)	0	25,000,000	0	0	0	940,972	12/15/2021
004375-CT-6	ACCR 2005-1 M1	0.806% 04/25/35		08/25/2021	Paydown		52,887	52,887	52,970	52,610	0	277	0	277	0	52,887	0	0	0	176	04/25/2035
006346-AS-9	ADMSO 2018-1 A	4.810% 11/15/48		12/15/2021	Paydown		356,720	356,720	359,472	358,650	0	(1,930)	0	(1,930)	0	356,720	0	0	0	9,530	11/15/2048
00688J-AA-5	ADIENT US LLC	7.000% 05/15/26		05/07/2021	Call 103.0000		2,314,410	2,247,000	2,297,133	2,282,194	0	(3,165)	0	(3,165)	0	2,279,028	0	(32,028)	(32,028)	142,297	05/15/2026
00764M-GG-6	AMCAR 2005-4 M1	0.777% 10/25/35		12/25/2021	Paydown		118,125	118,125	117,765	117,893	0	242	0	242	0	118,125	0	0	0	553	10/25/2035
00841L-AB-2	ABMT 2014-3 A2	3.500% 11/25/44		12/01/2021	Paydown		787,331	787,331	756,453	767,798	0	19,533	0	19,533	0	787,331	0	0	0	14,814	11/25/2044
00841L-AY-2	ABMT 2014-3 B3	3.828% 11/25/44		12/01/2021	Paydown		2,169,531	2,169,531	2,150,142	2,158,077	0	11,454	0	11,454	0	2,169,531	0	0	0	59,838	11/25/2044
00841L-AZ-9	ABMT 2014-3 B4	3.828% 11/25/44		12/01/2021	Paydown		4,224,978	4,224,978	4,326,642	4,284,588	0	(59,610)	0	(59,610)	0	4,224,978	0	0	0	116,529	11/25/2044
00841U-BQ-8	ABMT 2014-2 B3	3.875% 09/25/44		12/01/2021	Paydown		2,488,677	2,488,677	2,478,276	2,481,616	0	7,061	0	7,061	0	2,488,677	0	0	0	74,949	09/25/2044
00842B-AC-1	ABMT 2015-5 A3	3.500% 07/25/45		12/01/2021	Paydown		4,955,380	4,955,380	4,933,967	4,934,820	0	20,560	0	20,560	0	4,955,380	0	0	0	74,949	07/25/2045
00842V-AJ-2	ABMT 2016-3 A9	3.500% 08/25/46		12/01/2021	Paydown		1,325,031	1,325,031	1,344,906	1,332,659	0	(7,628)	0	(7,628)	0	1,325,031	0	0	0	18,858	08/25/2046
00842V-AT-0	ABMT 2016-3 B2	3.802% 08/25/46		12/01/2021	Paydown		453,678	453,678	469,556	467,572	0	(13,895)	0	(13,895)	0	453,678	0	0	0	12,631	08/25/2046
00912X-AQ-7	AIR LEASE CORP	3.750% 02/01/22		12/01/2021	Call 100.0000		8,257,000	8,257,000	8,199,890	8,246,916	0	7,868	0	7,868	0	8,254,783	0	2,217	2,217	412,850	02/01/2022
02146J-AD-9	CWALT 2006-39CB 1A4	6.000% 01/25/37		12/01/2021	Paydown		217,510	215,788	182,587	176,200	0	41,311	0	41,311	0	217,510	0	0	0	6,886	01/25/2037
02151F-AF-6	CWALT 2007-21CB 1A6	6.000% 09/25/37		12/01/2021	Paydown		163,048	165,942	150,778	137,538	0	25,510	0	25,510	0	163,048	0	0	0	5,559	09/25/2037
023765-AA-8	AMER AIRLINE 16-2 AA PTT	3.200% 06/15/28		12/15/2021	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,240	06/15/2028
02376U-AA-3	AMERICAN AIRLINES INC	3.575% 01/15/28		07/15/2021	Redemption 100.0000		311,820	311,820	308,312	309,659	0	2,161	0	2,161	0	311,820	0	0	0	8,361	01/15/2028
023771-R9-1	AMERICAN AIRLINES	3.000% 10/15/28		10/15/2021	Redemption 100.0000		250,129	250,129	250,129	250,129	0	0	0	0	0	250,129	0	0	0	5,612	10/15/2028
02377A-AA-6	AMER AIRLNL 14-1 A PTT	3.700% 10/01/26		10/01/2021	Paydown		258,426	258,426	255,196	256,111	0	2,315	0	2,315	0	258,426	0	0	0	7,148	10/01/2026
02529H-AG-5	ACAR 2018-1 D	3.930% 04/10/24		12/10/2021	Paydown		172,409	172,409	175,480	174,756	0	(2,346)	0	(2,346)	0	172,409	0	0	0	3,391	04/10/2024
02530Q-AA-5	ACAR 2020-4 A	0.530% 03/13/24		12/13/2021	Paydown		158,069	158,069	158,061	158,062	0	7	0	7	0	158,069	0	0	0	428	03/13/2024
025816-BN-8	AMERICAN EXPRESS CO	0.742% 08/01/22		10/26/2021	MIZUHO SECURITIES USA INC		15,058,470	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	58,470	58,470	117,998	08/01/2022
0258M0-EB-1	AMERICAN EXPRESS	2.250% 05/05/21		04/05/2021	Call 100.0000		15,000,000	15,000,000	15,110,400	15,006,165	0	(6,165)	0	(6,165)	0	15,000,000	0	0	0	139,688	05/05/2021
025932-AP-9	AMERICAN FINANCIAL GROUP	5.250% 04/02/30		05/20/2021	BANK of AMERICA SEC		606,430	500,000	493,125	493,477	0	225	0	225	0	493,702	0	112,728	112,728	16,917	04/02/2030
02660T-ER-0	AM 2005-2 5A1	5.064% 09/25/35		12/01/2021	Paydown		133,605	133,605	133,209	127,565	0	6,041	0	6,041	0	133,605	0	0	0	2,129	09/25/2035

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		12/01/2021	Paydown		100,435	100,435	100,430	100,060	0	375	0	375	0	100,435	0	0	0	2,050	10/17/2036
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		12/01/2021	Paydown		118,670	118,670	118,665	118,574	0	96	0	96	0	118,670	0	0	0	2,174	04/17/2052
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		12/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
02666T-AA-5	AMERICAN HOMES 4 RENT 4.250% 02/15/28		11/16/2021	Various		892,371	800,000	883,116	877,263	0	(6,961)	0	(6,961)	0	870,301	0	22,070	22,070	37,400	02/15/2028
03065D-AG-2	AMCAR 2016-3 D 2.710% 09/08/22		03/08/2021	Paydown		275,000	275,000	277,557	275,749	0	(749)	0	(749)	0	275,000	0	0	0	1,757	09/08/2022
03065T-AG-7	AMCAR 2016-4 D 2.740% 12/08/22		06/08/2021	Paydown		200,000	200,000	202,773	201,776	0	(1,776)	0	(1,776)	0	200,000	0	0	0	2,638	12/08/2022
03066F-AF-8	AMCAR 2017-4 B 2.360% 12/19/22		05/18/2021	Paydown		142,399	142,399	143,957	142,844	0	(445)	0	(445)	0	142,399	0	0	0	851	12/19/2022
03066M-AD-8	AMCAR 2018-3 A3 3.380% 07/18/23		10/18/2021	Paydown		165,852	165,852	168,871	167,616	0	(1,764)	0	(1,764)	0	165,852	0	0	0	2,500	07/18/2023
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		09/01/2021	Paydown		18	18	19	18	0	0	0	0	0	18	0	0	0	0	12/25/2027
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		10/08/2021	Various		53,353	52,000	53,885	0	0	(79)	0	(79)	0	53,806	0	(453)	(453)	1,597	05/15/2030
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		10/30/2021	Paydown		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	2,832	07/30/2050
039482-AA-2	ARCHER-DANIELS-MIDLAND C 2.750% 03/27/25		09/27/2021	Call	105.9540	5,297,700	5,000,000	4,940,550	4,948,909	0	8,554	0	8,554	0	4,957,463	0	42,537	42,537	435,200	03/27/2025
039524-AA-1	ARCHES BUYER INC 4.250% 06/01/28		10/08/2021	MARKET AXESS		46,419	46,000	45,195	0	0	37	0	37	0	45,232	0	1,186	1,186	1,678	06/01/2028
04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25		04/08/2021	SUMRIDGE PARTNERS		539,220	500,000	479,780	485,619	0	882	0	882	0	486,501	0	52,719	52,719	13,045	03/01/2025
045054-AD-5	ASSTEAD CAPITAL INC 4.125% 08/15/25		08/18/2021	Call	102.0630	3,061,890	3,000,000	2,790,000	2,846,556	0	18,899	0	18,899	0	2,865,455	0	134,545	134,545	186,671	08/15/2025
045054-AL-7	ASSTEAD CAPITAL INC 4.250% 11/01/29		10/08/2021	DEUTSCHE BANK		822,225	750,000	750,000	750,000	0	0	0	0	0	750,000	0	72,225	72,225	30,281	11/01/2029
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A1 0.326% 11/15/22		12/15/2021	Paydown		1,193,363	1,193,363	1,193,363	0	0	0	0	0	0	1,193,363	0	0	0	162	11/15/2022
05363U-AS-2	AVERY 2014-1A AR 1.224% 04/25/26		04/25/2021	Paydown		1,340,796	1,340,796	1,340,796	1,340,796	0	0	0	0	0	1,340,796	0	0	0	4,919	04/25/2026
05369D-AA-3	AVID 2019-1 A 2.620% 02/15/24		12/15/2021	Paydown		84,664	84,664	84,662	84,680	0	(15)	0	(15)	0	84,664	0	0	0	1,103	02/15/2024
05377R-CK-8	AESOP 2016-2A A 2.720% 11/20/22		11/20/2021	Paydown		2,822,000	2,822,000	2,785,681	2,811,905	0	10,095	0	10,095	0	2,822,000	0	0	0	54,371	11/20/2022
05491H-AC-1	BAMLL 2016-FR13 B 1.990% 08/27/45		07/27/2021	BANK of AMERICA SEC		9,546,053	9,558,000	8,663,431	9,080,106	0	162,458	0	162,458	0	9,242,563	0	303,489	303,489	129,039	08/27/2045
05523E-AE-6	BAMLL 2016-FR14 C 0.526% 02/27/48		01/01/2021	Paydown		5,000,000	5,000,000	4,987,500	5,000,000	0	0	0	0	0	5,000,000	0	0	0	4,588	02/27/2048
05545M-AC-6	BBA US HOLDINGS INC 4.000% 03/01/28		06/07/2021	Call	101.2500	3,443,513	3,401,000	3,378,748	3,379,113	0	1,123	0	1,123	0	3,380,236	0	20,764	20,764	146,810	03/01/2028
05551V-BK-8	Barclays Commec2021C10 gage S 2021-C10 XA 1.308% 07/15/54		12/01/2021	Paydown		0	0	22,944	0	0	(22,944)	0	(22,944)	0	0	0	0	0	806	07/15/2054
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		12/01/2021	Paydown		2,635,833	2,635,833	2,592,270	2,619,744	0	16,089	0	16,089	0	2,635,833	0	0	0	34,110	03/10/2033
056054-AA-7	BX 2019-XL A 1.029% 10/15/36		12/15/2021	Paydown		2,301,207	2,301,207	2,300,487	2,300,520	0	686	0	686	0	2,301,207	0	0	0	15,858	10/15/2036
056054-AE-9	BX 2019-XL B 1.189% 10/15/36		10/15/2021	Paydown		420,030	420,030	420,424	420,419	0	(389)	0	(389)	0	420,030	0	0	0	3,156	10/15/2036
056054-AF-6	BX 2019-XL C 1.359% 10/15/36		10/15/2021	Paydown		297,893	297,893	297,428	297,434	0	459	0	459	0	297,893	0	0	0	2,557	10/15/2036
056059-AG-3	BX 2018-IND B 1.009% 11/15/35		10/15/2021	Paydown		3,745,000	3,745,000	3,722,764	3,723,923	0	21,077	0	21,077	0	3,745,000	0	0	0	31,841	11/15/2035
05607Q-AA-6	BX 2020-BXLP A 0.909% 12/15/36		11/15/2021	Paydown		8,202,228	8,202,228	8,207,457	8,207,397	0	(5,169)	0	(5,169)	0	8,202,228	0	0	0	54,621	12/15/2036
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		12/01/2021	Paydown		146,700	146,700	67,335	65,472	0	81,228	0	81,228	0	146,700	0	0	0	1,597	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2021	Paydown		41,842	41,842	41,705	41,694	0	148	0	148	0	41,842	0	0	0	1,219	09/25/2035
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		12/01/2021	Paydown		222,249	222,249	209,817	213,023	0	9,226	0	9,226	0	222,249	0	0	0	7,196	10/25/2034
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2021	Paydown		219,635	219,635	215,054	217,031	0	2,604	0	2,604	0	219,635	0	0	0	8,189	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2021	Paydown		28,797	28,797	27,402	28,062	0	734	0	734	0	28,797	0	0	0	690	08/25/2035
05949C-PJ-9	BOAMS 2005-L 2A3 2.650% 01/25/36		12/01/2021	Paydown		317,900	321,799	304,257	316,541	0	1,359	0	1,359	0	317,900	0	0	0	3,724	01/25/2036
05950P-AJ-2	BAFC 2006-H 3A2 2.870% 09/20/46		12/01/2021	Paydown		656,083	664,476	563,566	615,506	0	40,577	0	40,577	0	656,083	0	0	0	11,315	09/20/2046
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2021	Paydown		494,759	498,879	417,667	436,524	0	58,235	0	58,235	0	494,759	0	0	0	17,914	09/25/2034
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		12/01/2021	Paydown		302,328	305,907	279,286	308,013	0	(5,685)	0	(5,685)	0	302,328	0	0	0	8,747	01/25/2037
06051G-EH-8	BANK OF AMERICA CORP 5.000% 05/13/21		05/13/2021	Maturity		5,895,000	5,895,000	6,410,282	5,922,908	0	(27,908)	0	(27,908)	0	5,895,000	0	0	0	147,375	05/13/2021
06051G-HE-2	BANK OF AMERICA CORP 0.970% 03/05/24		11/19/2021																	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
095796-AH-1	BLUE RACER MID LLC/FINAN 7.625% 12/15/25		03/04/2021	Various		710,221	661,000	683,034	682,911	0	(847)	0	(847)	0	682,064	0	28,157	28,157	9,390	12/15/2025
097023-CU-7	BOEING CO 5.040% 05/01/27		05/06/2021	GOLDMAN SACHS		517,509	450,000	450,000	450,000	0	0	0	0	0	450,000	0	67,509	67,509	11,907	05/01/2027
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23		02/22/2021	Various		4,786,038	4,833,000	4,968,361	4,867,076	0	(2,483)	0	(2,483)	0	4,864,593	0	(78,555)	(78,555)	179,708	01/15/2023
097751-BJ-9	BOMBARDIER INC 6.000% 10/15/22		03/05/2021	Various		998,275	1,000,000	963,750	981,762	0	1,845	0	1,845	0	983,608	0	14,667	14,667	23,968	10/15/2022
10240*-AA-7	BOWIE ACQ LLC PP 3.920% 09/30/38		12/30/2021			1,021,266	1,021,266	1,021,266	1,021,266	0	0	0	0	0	1,021,266	0	0	0	20,424	09/30/2038
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		12/25/2021			1,194,130	1,194,130	1,138,540	0	0	55,590	0	55,590	0	1,194,130	0	0	0	8,716	10/25/2063
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		12/20/2021			364,879	364,879	364,879	364,879	0	0	0	0	0	364,879	0	0	0	8,707	09/20/2031
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		12/15/2021			450,017	450,017	450,017	450,017	0	0	0	0	0	450,017	0	0	0	310,650	12/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32		11/15/2021			1,703,245	1,703,245	1,703,245	1,703,245	0	0	0	0	0	1,703,245	0	0	0	30,493	11/15/2032
11120V-AD-5	BRIMOR OPERATING PART 3.250% 09/15/23		09/02/2021	Call 105.1000		3,153,000	3,000,000	2,992,080	2,996,671	0	843	0	843	0	2,997,514	0	2,486	2,486	246,979	09/15/2023
11588S-AE-5	BROWNING FERRIS INDUSTRIES 9.250%		05/01/2021	Various		4,065,000	4,065,000	4,961,469	4,101,334	0	(36,334)	0	(36,334)	0	4,065,000	0	0	0	188,006	05/01/2021
1248ME-AG-4	CBASS 2007-CB4 A2D 3.785% 04/25/37		12/01/2021	Paydown		105,507	105,507	86,516	90,694	0	14,814	0	14,814	0	105,507	0	0	0	2,328	04/25/2037
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.236% 01/25/37		12/01/2021	Paydown		6,833	6,833	4,249	2,520	0	4,312	0	4,312	0	6,833	0	0	0	63	01/25/2037
12508V-AC-7	CCG 2018-1 B 3.090% 06/16/25		08/14/2021	Paydown		200,000	200,000	201,875	200,443	0	(443)	0	(443)	0	200,000	0	0	0	3,458	06/16/2025
12513Y-AJ-9	CD 2007-CD4 AJ		01/01/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	72,663	12/11/2049
12527E-AD-0	CFORE 2011-C1 A4 4.961% 04/15/44		01/01/2021	Paydown		71,840	71,840	71,916	71,876	0	(36)	0	(36)	0	71,840	0	0	0	297	04/15/2044
12528Z-AA-1	CGDBB 2017-B10C A 0.899% 07/15/32		03/15/2021	Paydown		16,740,683	16,740,683	16,732,836	16,733,555	0	7,128	0	7,128	0	16,740,683	0	0	0	38,644	07/15/2032
12528Z-AG-8	CGDBB 2017-B10C B 1.079% 07/15/32		03/15/2021	Paydown		182,709	182,709	182,594	182,601	0	108	0	108	0	182,709	0	0	0	504	07/15/2032
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		12/25/2021	Paydown		9,712	9,712	9,712	9,710	0	2	0	2	0	9,712	0	0	0	95	09/25/2050
12529L-AA-8	CFMT 2020-HB4 A 0.946% 12/26/30		12/25/2021	Paydown		60,802	60,802	60,802	60,802	0	0	0	0	0	60,802	0	0	0	313	12/26/2030
12529N-AA-4	CF 2019-MF1 A 2.050% 08/21/32		11/15/2021	Paydown		17,000,000	17,000,000	17,022,578	17,018,467	0	(18,467)	0	(18,467)	0	17,000,000	0	0	0	324,299	08/21/2032
12531W-AZ-5	CFORE 2016-C3 ASB 3.688% 01/10/48		12/01/2021	Paydown		1,776,650	1,776,650	1,829,855	1,794,259	0	(17,609)	0	(17,609)	0	1,776,650	0	0	0	41,472	01/10/2048
12543P-AQ-6	CJHL 2006-21 A15 6.000% 02/25/37		12/01/2021	Paydown		5,760	5,262	1,403	558	0	5,202	0	5,202	0	5,760	0	0	0	1,110	02/25/2037
125523-AC-4	CIGNA CORP 1.014% 07/15/23		11/12/2021	WELLS FARGO		15,157,005	15,000,000	14,904,352	14,937,018	0	21,249	0	21,249	0	14,958,266	0	198,739	198,739	177,111	07/15/2023
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		04/01/2021	Paydown		570,917	570,917	570,576	570,917	0	0	0	0	0	570,917	0	5,695	5,695	0	07/20/2034
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		12/18/2021	Paydown		2,283,333	2,283,333	2,282,863	2,282,872	0	461	0	461	0	2,283,333	0	0	0	25,013	10/18/2045
12575A-AA-5	CMFT Net Lease M20211 suer L 2021-1 A1 2.090% 07/20/51		12/20/2021	Paydown		88,115	88,115	88,105	0	0	10	0	10	0	88,115	0	0	0	419	07/20/2051
12575A-AB-3	CMFT Net Lease M20211 suer L 2021-1 A2 2.570% 07/20/51		12/20/2021	Paydown		100,010	100,010	99,967	0	0	44	0	44	0	100,010	0	0	0	585	07/20/2051
12591K-AC-9	COMM Mortgage Tr 2013CR12 2013-CR12 ASB 3.623% 10/10/46		12/01/2021	Paydown		28,089	28,089	29,054	28,845	0	(756)	0	(756)	0	28,089	0	0	0	606	10/10/2046
12591Q-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		12/01/2021	Paydown		7,422,176	7,422,176	7,644,523	7,468,600	0	(46,425)	0	(46,425)	0	7,422,176	0	0	0	133,676	08/10/2047
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		12/01/2021	Paydown		4,500,899	4,500,899	4,635,731	4,527,018	0	(26,119)	0	(26,119)	0	4,500,899	0	0	0	108,987	02/10/2047
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		12/01/2021	Paydown		2,441,741	2,441,741	2,514,900	2,456,468	0	(14,727)	0	(14,727)	0	2,441,741	0	0	0	48,334	03/10/2047
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		12/01/2021	Paydown		4,576,038	4,576,038	4,713,072	4,601,572	0	(25,533)	0	(25,533)	0	4,576,038	0	0	0	71,256	04/10/2047
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		12/01/2021	Paydown		2,054,974	2,054,974	2,116,599	2,067,454	0	(12,479)	0	(12,479)	0	2,054,974	0	0	0	38,009	06/10/2047
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		12/01/2021	Paydown		879,065	879,065	905,394	885,468	0	(6,400)	0	(6,400)	0	879,065	0	0	0	16,604	11/10/2047
12592L-BK-7	COMM 2014-CR20 XA 0.985% 11/10/47		12/01/2021	Paydown		0	0	19,785	0	0	(19,785)	0	(19,785)	0	0	0	0	0	1,647	11/10/2047
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	77	10/10/2047
12592P-BG-7	COMM 2014-UBS6 XA 0.862% 12/10/47		12/01/2021	Paydown		0	0	99,120	0	0	(53,447)	0	(53,447)	0	0	0	0	0	13,520	12/10/2047
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45		12/01/2021	Paydown		4,711,863	4,711,863	4,756,036	4,723,066	0	(11,203)	0	(11,203)	0	4,711,863	0	0	0	68,869	05/25/2045
12592X-AZ-9	COMM 2015-CR22 A2 2.856% 03/10/48		05/01/2021	Paydown		19,251	19,251	19,241	0	0	0	0	0	0	19,251	0	0	0	291	03/10/2048
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		12/01/2021	Paydown		412,552	412,552	424,916	416,392	0	(3,840)	0	(3,840)	0	412,552	0	0	0	7,680	07/10/2048
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		12/01/2021	Paydown		2,069,058	2,069,058	2,131,108	2,086,764	0	(17,706)	0	(17,706)	0	2,069,058	0	0	0	44,742	08/10/2048
12597T-AA-8	CPS Auto Trust 2020C 2020-C A 0.630% 03/15/24		12/15/2021	Paydown		162,440	162,440	162,432	162,435	0	6	0	6	0	162,440	0	0	0	544	03/15/2024
12619Z-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		12/01/2021	Paydown		4,215,381	4,215,381	4,233,111	4,216,278	0	(897)	0	(897)	0	4,215,381	0	0	0	104,929	12/10/2044
12623S-AF-7	COMM 2012-CR5 XA 1.500% 12/10/45		12/01/2021	Paydown		0	0	50,950	35,083	0	(35,083)	0	(35,083)	0	0	0	0	0	14,783	12/10/2045
12624P-AD-7	COMM 2012-CR3 ASB 2.372% 10/15/45		12/01/2021	Paydown		113,915	113,915	115,383	115,094	0	(1,179)	0	(1,179)	0	113,915	0	0	0	1,472	10/15/2045
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		12/07/2021	Various		5,320,196	5,257,354	5,118,432	5,229,777	0	9,565	0	9,565	0	5,239,342	0	80,854	80,854	461,497	03/10/2031
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		12/01/2021	Paydown		3,396,076	3,396,076	3,306,337	3,378,262	0	17,814	0	17,814	0	3,396,076	0	0	0	42,441	03/10/2031

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		12/01/2021	Paydown		2,527,161	2,527,161	2,602,862	2,540,281	0	(13,120)	0	(13,120)	0	2,527,161	0	0	0	61,870	08/10/2046
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		12/01/2021	Paydown		3,550,860	3,550,860	3,657,351	3,568,025	0	(17,165)	0	(17,165)	0	3,550,860	0	0	0	86,181	08/10/2046
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		12/01/2021	Paydown		581,839	581,839	249,400	157,323	0	424,516	0	424,516	0	581,839	0	0	0	2,096	11/25/2036
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		12/01/2021	Paydown		301,273	301,273	128,602	99,191	0	202,082	0	202,082	0	301,273	0	0	0	4,664	12/25/2036
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		12/01/2021	Paydown		2,114,666	2,114,666	2,178,039	2,127,328	0	(12,662)	0	(12,662)	0	2,114,666	0	0	0	47,989	02/10/2047
	CPS Auto Trust 2015C 2015-C D 4.630% 08/16/21																			
12635J-AD-8			01/15/2021	Paydown		2,861	2,861	2,893	2,863	0	(1)	0	(1)	0	2,861	0	0	0	11	08/16/2021
12646U-AF-5	CSMC 2013-1VR1 B4 3.454% 03/25/43		12/01/2021	Paydown		1,625,227	1,625,227	1,643,448	1,643,401	0	(18,173)	0	(18,173)	0	1,625,227	0	0	0	26,034	03/25/2043
12646W-AS-3	CSMC 2013-1VR2 B2 3.391% 04/25/43		12/01/2021	Paydown		2,020,764	2,020,764	1,948,064	1,994,417	0	26,347	0	26,347	0	2,020,764	0	0	0	33,239	04/25/2043
12647G-CP-1	CSMC 2013-1VR4 B3 3.464% 07/25/43		12/01/2021	Paydown		1,825,025	1,825,025	1,744,040	1,778,391	0	46,634	0	46,634	0	1,825,025	0	0	0	33,395	07/25/2043
12647M-DU-6	CSMC 2013-6 B3 3.298% 08/25/43		12/01/2021	Paydown		2,021,318	2,021,318	1,983,102	2,001,159	0	20,158	0	20,158	0	2,021,318	0	0	0	31,756	08/25/2043
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		12/01/2021	Paydown		688,634	688,634	687,074	687,046	0	1,588	0	1,588	0	688,634	0	0	0	8,431	08/25/2043
12649D-AP-8	CSMC 2014-WIN2 B1 3.886% 10/25/44		12/01/2021	Paydown		663,108	663,108	685,281	668,536	0	(5,428)	0	(5,428)	0	663,108	0	0	0	11,404	10/25/2044
12649G-AO-9	CSMC 2014-OAK1 B3 3.660% 11/25/44		12/01/2021	Paydown		624,976	624,976	646,948	639,292	0	(14,316)	0	(14,316)	0	624,976	0	0	0	11,039	11/25/2044
12649G-AR-7	CSMC 2014-OAK1 B4 3.660% 11/25/44		12/01/2021	Paydown		660,892	660,892	677,827	667,885	0	(6,993)	0	(6,993)	0	660,892	0	0	0	11,673	11/25/2044
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		12/01/2021	Paydown		953,514	953,514	954,483	953,193	0	321	0	321	0	953,514	0	0	0	13,118	12/25/2044
12649K-AX-5	CSMC 2015-WIN1 B4 3.829% 12/25/44		12/01/2021	Paydown		1,694,454	1,694,454	1,657,388	1,671,098	0	23,355	0	23,355	0	1,694,454	0	0	0	33,781	12/25/2044
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		12/01/2021	Paydown		8,399,772	8,399,772	8,204,215	8,253,410	0	146,362	0	146,362	0	8,399,772	0	0	0	130,428	02/25/2048
12655H-AN-5	COMM 2019-WCM E 1.859% 10/15/34		09/15/2021	Paydown		258,593	258,593	257,946	646	0	646	0	646	0	258,593	0	0	0	820	10/15/2034
12663Q-AA-3	CVR PARTNERS/CVR NITROGE 9.250% 06/15/23		12/22/2021	Various		794,000	794,000	835,685	802,437	0	(8,437)	0	(8,437)	0	794,000	0	0	0	39,783	06/15/2023
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		12/01/2021	Paydown		168,266	168,266	159,577	164,073	0	4,193	0	4,193	0	168,266	0	0	0	5,455	02/25/2035
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		12/01/2021	Paydown		134,926	138,086	121,861	120,193	0	14,733	0	14,733	0	134,926	0	0	0	3,602	04/25/2035
12667F-E6-6	CWALT 2004-J2 3A3 5.500% 04/25/34		12/01/2021	Paydown		106,486	106,486	104,523	105,715	0	772	0	772	0	106,486	0	0	0	3,257	04/25/2034
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 10/25/49		12/01/2021	Paydown		203	203	205	203	0	0	0	0	0	203	0	0	0	5	10/25/2049
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		12/01/2021	Paydown		302,101	299,979	280,015	257,970	0	44,131	0	44,131	0	302,101	0	0	0	8,695	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2021	Paydown		440,020	446,028	428,329	423,392	0	16,628	0	16,628	0	440,020	0	0	0	13,135	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		12/01/2021	Paydown		428,528	428,528	428,528	428,528	0	0	0	0	0	428,528	0	0	0	13,072	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2021	Paydown		268,810	266,075	240,682	223,504	0	45,306	0	45,306	0	268,810	0	0	0	7,938	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2021	Paydown		139,507	141,579	123,423	114,886	0	24,620	0	24,620	0	139,507	0	0	0	4,417	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2021	Paydown		202,729	212,240	178,467	165,111	0	37,619	0	37,619	0	202,729	0	0	0	5,682	10/25/2035
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		12/01/2021	Paydown		421,303	421,303	389,705	366,772	0	54,531	0	54,531	0	421,303	0	0	0	12,797	11/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		12/01/2021	Paydown		401,134	392,392	367,476	347,100	0	54,034	0	54,034	0	401,134	0	0	0	10,690	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2021	Paydown		162,796	190,874	155,009	117,603	0	45,193	0	45,193	0	162,796	0	0	0	5,815	05/25/2036
12668W-AU-1	CWIL 2007-4 ASW 4.564% 04/25/47		12/01/2021	Paydown		35,491	35,491	32,555	36,362	0	(871)	0	(871)	0	35,491	0	0	0	1,012	04/25/2047
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		11/01/2021	Paydown		197,622	199,254	170,935	153,673	0	43,949	0	43,949	0	197,622	0	0	0	4,922	11/25/2035
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2021	Paydown		95,744	94,720	80,157	74,851	0	20,892	0	20,892	0	95,744	0	0	0	2,408	11/25/2035
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		12/01/2021	Paydown		58,251	57,633	48,855	45,619	0	12,632	0	12,632	0	58,251	0	0	0	1,465	11/25/2035
12669F-R6-0	CWHL 2004-4 A5 5.250% 05/25/34		12/01/2021	Paydown		107,043	107,043	106,558	106,620	0	423	0	423	0	107,043	0	0	0	2,491	05/25/2034
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		12/01/2021	Paydown		151,760	151,760	142,477	147,617	0	4,143	0	4,143	0	151,760	0	0	0	3,576	06/25/2034
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		12/01/2021	Paydown		242,197	259,679	240,413	210,596	0	31,601	0	31,601	0	242,197	0	0	0	4,535	08/25/2035
12685J-AC-9	CABLE ONE INC 4.000% 11/15/30		07/23/2021	JEFFERIES & CO	</															

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
149860-AH-3	CD 2006-CD3 AM 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	117,850	10/15/2048	
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		12/01/2021	Paydown		395,697	395,697	395,452	393,244	0	2,453	0	2,453	0	395,697	0	0	0	5,113	02/18/2035	
15137T-AA-8	CENTENE ESCROW I CORP 5.375% 06/01/26		08/13/2021	Various		4,716,766	4,534,000	4,538,250	4,536,508	0	(495)	0	(495)	0	4,536,013	0	(2,013)	(2,013)	353,357	06/01/2026	
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		10/08/2021	CITIGROUP GLOBAL MKTS		975,082	725,000	750,622	749,765	0	(291)	0	(291)	0	749,474	0	225,607	225,607	45,703	10/23/2045	
16411R-AJ-8	CHENIERE ENERGY INC 4.625% 10/15/28		04/13/2021	Various		290,410	276,000	288,420	288,289	0	(401)	0	(401)	0	287,888	0	2,523	2,523	5,728	10/15/2028	
16411R-AJ-8	CHENIERE ENERGY INC 4.625% 10/15/28		07/13/2021	Tax Free Exchange MORGAN STANLEY FIXED INC		492,939	474,000	495,330	495,105	0	(2,166)	0	(2,166)	0	492,939	0	0	0	17,721	10/15/2028	
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		10/08/2021	Various		53,192	51,000	53,038	0	0	(109)	0	(109)	0	52,929	0	263	263	1,166	10/15/2028	
17027N-AB-8	CHOBANI LLC/FINANCE CORP 4.625% 11/15/28		10/18/2021	Various		108,817	106,000	109,578	109,538	0	(358)	0	(358)	0	109,180	0	(363)	(363)	3,578	11/15/2028	
171484-AE-8	CHURCHILL DOWNS INC 4.750% 01/15/28		10/08/2021	Various		111,308	107,000	111,911	0	0	(478)	0	(478)	0	111,433	0	(125)	(125)	2,468	01/15/2028	
17275R-BJ-0	CISCO SYSTEMS INC 1.850% 09/20/21		01/27/2021	Various		12,617,575	12,500,000	12,498,250	12,499,607	0	50	0	50	0	12,499,657	0	117,918	117,918	82,608	09/20/2021	
172967-KX-8	CITIGROUP 1.601% 09/01/23		11/22/2021	MIZUHO SECURITIES USA INC		25,226,625	25,000,000	25,001,080	24,994,416	0	(1,289)	0	(1,289)	0	24,993,127	0	233,498	233,498	396,289	09/01/2023	
172967-LB-5	CITIGROUP 1.260% 12/08/21		01/26/2021	MIZUHO SECURITIES USA INC		5,039,590	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	39,590	39,590	9,179	12/08/2021	
172967-MU-2	CITIGROUP 4.000% 12/10/25		11/12/2021	CITIGROUP GLOBAL MKTS		451,770	444,000	444,000	444,000	0	0	0	0	0	444,000	0	7,770	7,770	16,576	12/10/2025	
173100-AR-9	CMIS 2006-6 B1 6.000% 11/25/36		12/01/2021	Paydown		0	38,672	19,050	11,456	13,071	(24,527)	0	(11,456)	0	0	0	0	0	447	11/25/2036	
17310F-AT-2	CMIS 2006-5 3A1 5.500% 09/25/36		12/01/2021	Paydown		31,536	31,536	32,048	31,819	0	(283)	0	(283)	0	31,536	0	0	0	954	09/25/2036	
17312H-AE-9	CMIS 2007-2 A5 4.988% 06/25/37		12/01/2021	Paydown		3,315,150	3,315,150	3,315,050	3,249,687	0	65,463	0	65,463	0	3,315,150	0	0	0	90,440	06/25/2037	
17318U-AE-4	CGCMT 2012-GC8 AAB 2.608% 09/10/45		12/01/2021	Paydown		46,982	46,982	47,539	47,399	0	(418)	0	(418)	0	46,982	0	0	0	652	09/10/2045	
17320D-AJ-7	Citigroup Commer2013GC11tgage 2013-GC11 AAB 2.690% 04/10/46		12/01/2021	Paydown		81,666	81,666	83,242	82,778	0	(1,112)	0	(1,112)	0	81,666	0	0	0	1,192	04/10/2046	
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		12/01/2021	Paydown		1,060,916	1,060,916	1,092,719	1,066,970	0	(6,054)	0	(6,054)	0	1,060,916	0	0	0	23,046	09/10/2046	
17321L-AA-7	CMILT 2013-J1 A1 3.500% 10/25/43		12/01/2021	Paydown		1,541,629	1,541,629	1,515,257	1,529,186	0	12,442	0	12,442	0	1,541,629	0	0	0	21,798	10/25/2043	
17322N-AA-2	CMILT 2014-J1 A1 3.500% 06/25/44		12/01/2021	Paydown		1,728,999	1,728,999	1,747,910	1,735,444	0	(6,445)	0	(6,445)	0	1,728,999	0	0	0	25,020	06/25/2044	
17323E-AQ-6	CMILT 2014-J2 B4 3.853% 11/25/44		12/01/2021	Paydown		1,037,424	1,037,424	1,045,529	1,039,594	0	(2,170)	0	(2,170)	0	1,037,424	0	0	0	20,966	11/25/2044	
17323M-AA-3	CMILT 2015-A 1 3.500% 06/25/58		12/01/2021	Paydown		895,249	895,249	907,294	897,466	0	(2,217)	0	(2,217)	0	895,249	0	0	0	14,546	06/25/2058	
17324D-BA-1	CGCMT 2015-P1 XA 0.712% 09/15/48		12/01/2021	Paydown		0	0	99,426	0	0	(99,426)	0	(99,426)	0	0	0	0	0	10,269	09/15/2048	
17327X-AN-7	CGCMT 2019-SST2 XCP 0.000% 12/15/36		04/15/2021	Paydown		0	0	201,039	13,279	0	(13,279)	0	(13,279)	0	0	0	0	0	18,131	12/15/2036	
17328R-BE-8	CGCMT 2020-GC46 XA 0.986% 02/15/53		12/01/2021	Paydown		0	0	29,131	27,369	0	(27,369)	0	(27,369)	0	0	0	0	0	2,163	02/15/2053	
18064P-AD-1	CALRIV SCI HLD CORP 4.875% 07/01/29		10/08/2021	BANK of AMERICA SEC		41,924	42,000	42,713	(22)	0	(22)	0	(22)	0	42,690	0	(766)	(766)	620	07/01/2029	
18539U-AB-1	CLEARWAY ENERGY OPERATIN 5.750% 10/15/25		03/09/2021	Various		4,843,340	4,571,000	4,563,336	4,564,504	0	275	0	275	0	4,564,780	0	278,561	278,561	105,133	10/15/2025	
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	14,045	0	3,798,375	0	201,625	201,625	359,283	06/01/2026	
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		10/25/2021	Paydown		284,950	284,950	291,957	288,997	0	(4,047)	0	(4,047)	0	284,950	0	0	0	9,289	04/25/2047	
193051-AJ-8	Cold Storage Tru2020ICE5 2020-ICE5 B 1.409% 11/15/37		12/15/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2037
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	1,287	0	9,992,354	0	7,646	7,646	891,702	02/01/2024	
202795-HZ-6	COMMONWEALTH EDISON 3.400% 09/01/21		09/01/2021	Maturity		3,000,000	3,000,000	3,057,090	3,003,534	0	(3,534)	0	(3,534)	0	3,000,000	0	0	0	102,000	09/01/2021	
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	(514)	0	598,152	0	(3,331)	(3,331)	21,122	03/15/2027	
20824L-AA-3	CONN 2019-B A 2.660% 06/17/24		03/15/2021	Paydown		20,139	20,139	20,138	20,157	0	(18)	0	(18)	0	20,139	0	0	0	74	06/17/2024	
21867*-AA-6	CORE LABS PP 4.010% 09/30/21		09/30/2021	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	120,300	09/30/2021	
21871F-AA-6	BCORE 2019-CORE A 0.989% 12/15/31		12/15/2021	Paydown		20,000,000	20,000,000	20,006,250	20,004,764	0	(4,764)	0	(4,764)	0	20,000,000	0	0	0	94,925	12/15/2031	
22025Y-AQ-3	CORRECTIONS CORP OF AMER 5.000% 10/15/22		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	160,485	10/15/2022	
225310-AM-3	CREDIT ACCEPTANC 6.625% 03/15/26		11/15/2021	Various		575,904	550,000	579,463	577,882	0	(6,643)	0	(6,643)	0	571,239	0	4,665	4,665	40,200	03/15/2026	
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2021	Paydown		53,907	53,907	51,875	52,716	0	1,191	0	1,191	0	53,907	0	0	0	2,300	06/25/2033	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
23305X-AS-0	DBUS 2011-LC2A A1FL 1.454% 07/12/44		01/12/2021	Paydown		1,374	1,374	1,413	1,374	0	0	0	0	0	1,374	0	0	0	2	07/12/2044
233331-80-0	DTE ENERGY COMPANY PFD		06/30/2021	Various		2,023,275	80,931	1,887,641	1,887,641	0	0	0	0	0	1,887,641	0	135,634	135,634	63,136	
233331-BA-4	DTE ENERGY COMPANY 3.700% 08/01/23		07/07/2021	Call	106,5480	9,802,416	9,200,000	8,899,444	8,964,155	0	44,895	0	44,895	0	9,009,051	0	190,949	190,949	920,123	08/01/2023
23343G-AE-2	DTAOT 2019-1A C 3.610% 11/15/24		12/15/2021	Paydown		176,306	176,306	180,659	179,526	0	(3,220)	0	(3,220)	0	176,306	0	0	0	4,200	11/15/2024
23343R-AA-6	DT Auto Owner Tr20202A 2020-2A A 1.140% 01/16/24		12/15/2021	Paydown		110,540	110,540	110,538	110,539	0	1	0	1	0	110,540	0	0	0	669	01/16/2024
24422E-RE-1	JOHN DEERE CAPITAL 3.900% 07/12/21		07/12/2021	Various		6,680,000	6,680,000	7,044,072	6,707,980	0	(27,980)	0	(27,980)	0	6,680,000	0	0	0	260,520	07/12/2021
24422E-UG-2	JOHN DEERE CAPITAL 0.738% 06/07/23		11/03/2021	RBC/DAIN		10,327,531	10,250,000	10,143,889	10,191,490	0	20,210	0	20,210	0	10,211,699	0	115,832	115,832	67,899	06/07/2023
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1 0.315% 09/22/21		06/22/2021	Paydown		5,349,063	5,349,063	5,349,063	5,349,063	0	0	0	0	0	5,349,063	0	0	0	4,577	09/22/2021
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2021	Paydown		328,704	334,504	304,786	307,746	0	20,959	0	20,959	0	328,704	0	0	0	8,543	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		12/01/2021	Paydown		72,662	72,662	66,449	66,424	0	6,238	0	6,238	0	72,662	0	0	0	1,802	02/25/2036
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		12/01/2021	Paydown		2,796	2,807	2,375	2,847	0	(51)	0	(51)	0	2,796	0	0	0	85	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		12/01/2021	Paydown		152,853	152,853	131,838	121,494	0	31,358	0	31,358	0	152,853	0	0	0	4,168	07/25/2036
25272K-AK-9	DELL 1st Lien 6.020% 06/15/26		06/15/2021	Various		9,269,288	8,775,000	9,617,901	9,310,917	0	(41,629)	0	(41,629)	0	9,269,288	0	0	0	264,128	06/15/2026
25277L-AA-4	DIAMOND SPORTS GR/DIAMON 5.375% 08/15/26		10/08/2021	JP MORGAN SEC		6,250	10,000	7,578	7,665	0	247	0	247	0	7,912	0	(1,662)	(1,662)	624	08/15/2026
25277L-AC-0	DIAMOND SPORTS GR/DIAMON 6.625% 08/15/27		10/08/2021	JP MORGAN SEC		3,080	8,000	8,310	8,237	0	(48)	0	(48)	0	8,190	0	(5,110)	(5,110)	615	08/15/2027
25461L-AA-0	DIRECTV HOLDINGS/FING 5.875% 08/15/27		10/08/2021	RBC/DAIN		52,238	50,000	51,688	0	0	(63)	0	(63)	0	51,625	0	613	613	579	08/15/2027
	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		10/08/2021	Various		111,288	100,000	111,875	110,607	0	(1,923)	0	(1,923)	0	108,684	0	2,605	2,605	5,275	06/15/2025
257559-AH-7	DOMTAR CORP 4.400% 04/01/22		04/08/2021	Various		9,344,874	9,000,000	9,187,390	9,030,731	0	(8,103)	0	(8,103)	0	9,022,628	0	(22,628)	(22,628)	550,574	04/01/2022
25755T-AF-7	DPABS 2017-1A A21 1.385% 07/25/47		04/25/2021	Paydown		213,400	213,400	213,133	210,937	0	2,463	0	2,463	0	213,400	0	0	0	1,548	07/25/2047
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		10/25/2021	Paydown		65,250	65,250	67,031	66,907	0	(1,657)	0	(1,657)	0	65,250	0	0	0	2,015	07/25/2047
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		03/29/2021	RBC/DAIN		1,572,432	1,496,553	1,463,114	1,471,624	0	746	0	746	0	1,472,371	0	100,062	100,062	26,693	07/25/2048
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		10/25/2021	Paydown		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,621	07/25/2048
25755T-AP-5	DPABS 2021-1A A21I 3.151% 04/25/51		10/25/2021	Paydown		75,000	75,000	75,000	0	0	0	0	0	0	75,000	0	0	0	945	04/25/2051
26078J-AH-3	DOWDUPONT INC 1.264% 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
26207K-AG-6	DRIVE 2017-3 D 3.530% 12/15/23		12/15/2021	Paydown		95,718	95,718	96,765	96,124	0	(406)	0	(406)	0	95,718	0	0	0	1,724	12/15/2023
	Drive Auto Recei2017BA rust 2017-BA E 5.300% 07/15/24		05/15/2021	Paydown		220,000	220,000	225,259	221,380	0	(1,380)	0	(1,380)	0	220,000	0	0	0	4,509	07/15/2024
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		10/20/2021	Paydown		115,000	115,000	115,009	115,007	0	(7)	0	(7)	0	115,000	0	0	0	3,406	04/20/2048
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		10/20/2021	Paydown		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,611	04/20/2049
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		10/20/2021	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,488	10/20/2049
26209A-AF-8	DRIVE 2019-4 C 2.510% 11/17/25		12/15/2021	Paydown		2,184,547	2,184,547	2,184,236	2,184,392	0	155	0	155	0	2,184,547	0	0	0	52,141	11/17/2025
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		10/20/2021	Paydown		109,375	109,375	109,842	0	0	(467)	0	(467)	0	109,375	0	0	0	2,544	07/20/2050
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		10/20/2021	Paydown		39,375	39,375	39,375	39,375	0	0	0	0	0	39,375	0	0	0	765	01/20/2051
	DT Auto Owner Tr20203A 2020-3A A 0.540% 04/15/24		12/15/2021	Paydown		107,117	107,117	107,115	107,116	0	2	0	2	0	107,117	0	0	0	308	04/15/2024
26253A-AA-4	DT Auto Owner Tr20193A 2019-3A A 2.550% 08/15/22		03/15/2021	Paydown		18,141	18,141	18,141	18,142	0	0	0	0	0	18,141	0	0	0	60	08/15/2022
26253K-AA-2	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
26441Y-AW-7	DUKE REALTY CORP 3.625% 04/15/23		08/08/2021	Call	105,2531	7,211,942	6,852,000	6,944,708	6,882,115	0	(8,676)	0	(8,676)	0	6,873,439	0	(21,439)	(21,439)	562,099	04/15/2023
26444H-AG-6	DUKE ENERGY FLORIDA LLC 0.430% 11/26/21		11/26/2021	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	12,771	11/26/2021
26969P-AA-6	EAGLE MATERIALS INC 4.500% 08/01/26		07/17/2021	Call	102,4019	2,526,255	2,467,000	2,582,949	2,532,671	0	(9,542)	0	(9,542)	0	2,523,129	0	(56,129)	(56,129)	165,953	08/01/2026
28370T-AE-9	EL PASO PIPELINE 5.000% 10/01/21		07/01/2021	Call	100,0000	3,000,000	3,000,000	2,980,110	2,997,912	0	988	0	988	0	2,998,900	0	1,100	1,100	112,500	10/01/2021
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		08/25/2021	Paydown		622,925	622,925	622,911	622,917	0	8	0	8	0	622,925	0	0	0	8,059	02/25/2027
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		12/25/2021	Paydown																

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30212P-AU-9	EXPEDIA INC-W/I 7.000% 05/01/25		03/03/2021	Call 110.8740		720,681	650,000	699,563	696,404	0	(2,991)	0	(2,991)	0	693,413	0	(43,413)	(43,413)	86,100	05/01/2025
30289U-AU-6	FREMF 2016-K56 C 3.940% 06/25/49		01/20/2021	ROBERT W. BAIRD		3,923,418	3,592,000	3,697,984	3,684,282	0	(985)	0	(985)	0	3,683,297	0	240,121	240,121	20,048	06/25/2049
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29		12/01/2021	Paydown		0	0	7,510	0	0	(7,510)	0	(7,510)	0	0	0	0	0	297	01/25/2029
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28		12/01/2021	Paydown		0	0	7,099	0	0	(7,099)	0	(7,099)	0	0	0	0	0	338	10/25/2028
30309J-AG-8	FREMF 2019-K91 C 4.252% 04/25/51		04/14/2021	BANK of AMERICA SEC		10,903,799	10,091,000	10,931,352	10,922,125	0	(26,082)	0	(26,082)	0	10,896,043	0	7,756	7,756	162,655	04/25/2051
30315E-AE-6	FRESB 2020-SB76 X1 1.317% 05/25/30		02/01/2021	Various		2,807,036	0	2,637,126	2,508,062	0	(15,815)	0	(15,815)	0	2,492,247	0	314,789	314,789	122,238	05/25/2030
30315E-AE-6	FRESB 2020-SB76 X1 1.317% 05/25/30		01/01/2021	Paydown		0	0	84,786	80,637	0	(80,637)	0	(80,637)	0	0	0	0	0	3,100	05/25/2030
31428X-BA-3	FEDEX CORP 3.900% 02/01/35		04/09/2021	CITIGROUP GLOBAL MKTS		743,955	670,000	706,327	704,617	0	(557)	0	(557)	0	704,060	0	39,895	39,895	18,291	02/01/2035
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
316770-BG-3	FIFTH THIRD BANK 2.250% 06/14/21		05/17/2021	Call 100.0000		6,000,000	6,000,000	5,995,500	5,999,506	0	325	0	325	0	5,999,831	0	169	169	56,625	06/14/2021
32057H-AG-2	FIAT 2016-2A C 2.530% 07/15/22		02/15/2021	Paydown		51,542	51,542	51,653	51,555	0	(13)	0	(13)	0	51,542	0	0	0	159	07/15/2022
33766W-BM-5	FKMT 2014-1 B3 3.894% 11/25/44		12/01/2021	Paydown		1,410,979	1,410,979	1,466,977	1,460,037	0	(49,058)	0	(49,058)	0	1,410,979	0	0	0	24,710	11/25/2044
33767B-AB-5	FIRSTENERGY TRANSMISSION 4.350% 01/15/25		04/29/2021	Various		2,591,100	2,375,000	2,475,604	2,427,931	0	(4,451)	0	(4,451)	0	2,423,480	0	167,620	167,620	82,168	01/15/2025
33767D-AB-1	FIRSTCASH INC 4.625% 09/01/28		10/08/2021	Various		102,085	99,000	99,000	99,000	0	0	0	0	0	99,000	0	3,085	3,085	3,804	09/01/2028
33844P-AC-9	FCAT 2018-3 B 3.590% 12/16/24		11/15/2021	Paydown		250,000	250,000	254,717	254,175	0	(4,175)	0	(4,175)	0	250,000	0	0	0	5,208	12/16/2024
33850B-AX-5	FSMT 2017-1 B2 3.663% 03/25/47		12/01/2021	Paydown		278,132	278,132	276,774	276,343	0	1,789	0	1,789	0	278,132	0	0	0	5,616	03/25/2047
34417M-AA-5	FOCUS 2017-1A A2I 3.857% 04/30/47		01/30/2021	Paydown		18,750	18,750	18,628	18,733	0	17	0	17	0	18,750	0	0	0	181	04/30/2047
34417M-AA-5	FOCUS 2017-1A A2I 3.857% 04/30/47		03/04/2021	Tax Free Exchange		7,215,624	7,218,750	7,171,909	7,212,129	0	3,495	0	3,495	0	7,215,624	0	0	0	177,888	04/30/2047
34417M-AB-3	FOCUS 2017-1A A2I 5.093% 04/30/47		10/30/2021	Paydown		145,000	145,000	148,263	0	0	(2,804)	0	(2,804)	0	145,000	0	0	0	4,138	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		10/30/2021	Paydown		10,000	10,000	10,078	10,058	0	(58)	0	(58)	0	10,000	0	0	0	324	10/30/2048
34417R-AA-4	Focus Brands Fun20171A 2017-1A A2I B 3.857% 04/30/47		10/30/2021	Paydown		56,250	56,250	56,226	0	0	24	0	24	0	56,250	0	0	0	1,085	04/30/2047
345370-CQ-1	FORD MOTOR 4.750% 01/15/43		10/08/2021	Various		315,956	310,000	312,325	312,328	0	(41)	0	(41)	0	312,287	0	3,669	3,669	13,740	01/15/2043
345397-ZB-2	FORD MOTOR CREDIT 4.140% 02/15/23		04/28/2021	Various		8,302,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	302,000	302,000	234,600	02/15/2023
345397-ZC-0	FORD MOTOR CREDIT 1.389% 02/15/23		04/15/2021	SUMMIDGE PARTNERS		4,212,813	4,250,000	4,269,763	4,258,910	0	(1,227)	0	(1,227)	0	4,257,682	0	(44,870)	(44,870)	26,271	02/15/2023
34719R-AC-5	FCRE 2018-1A A2 1.904% 11/16/35		07/24/2021	Paydown		10,000,000	10,000,000	9,932,813	9,988,484	0	11,516	0	11,516	0	10,000,000	0	0	0	106,823	11/16/2035
34719R-AD-3	FCRE 2018-1A B 2.053% 11/16/35		07/24/2021	Paydown		15,000,000	15,000,000	14,653,125	14,938,764	0	61,236	0	61,236	0	15,000,000	0	0	0	182,334	11/16/2035
34719R-AF-8	FCRE 2018-1A D 3.539% 11/16/35		07/23/2021	Paydown		19,250,000	19,250,000	19,250,000	19,250,000	0	0	0	0	0	19,250,000	0	0	0	558,533	11/16/2035
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		10/08/2021	Various		99,261	96,000	100,320	100,282	0	(916)	0	(916)	0	99,366	0	(105)	(105)	5,259	10/01/2025
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		12/01/2021	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/25/2028
36159R-AK-9	GEO GROUP INC 5.875% 01/15/22		02/18/2021	Various		5,305,360	5,312,000	5,287,433	5,302,056	0	1,082	0	1,082	0	5,303,138	0	2,222	2,222	188,115	01/15/2022
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 12/25/37		12/01/2021	Paydown		477,521	477,521	457,666	480,085	0	(2,564)	0	(2,564)	0	477,521	0	0	0	16,879	12/25/2037
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		06/01/2021	Paydown		440,913	440,913	447,506	440,768	0	145	0	145	0	440,913	0	0	0	3,702	01/10/2045
36197X-AM-6	GSMS 2013-GC12 XA 1.393% 06/10/46		12/01/2021	Paydown		0	0	157,447	77,303	0	(77,303)	0	(77,303)	0	0	0	0	0	22,719	06/10/2046
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		12/01/2021	Paydown		447,283	447,283	460,686	449,275	0	(1,991)	0	(1,991)	0	447,283	0	0	0	10,023	08/10/2046
36198F-AG-7	GSMS 2013-GC14 XA 0.544% 08/10/46		12/01/2021	Paydown		0	0	98,065	74,784	0	(74,784)	0	(74,784)	0	0	0	0	0	18,223	08/10/2046
3622MII-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2021	Paydown		191,700	200,939	191,426	202,203	0	(10,503)	0	(10,503)	0	191,700	0	0	0	5,718	05/25/2037
3622MII-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2021	Paydown		236,400	243,951	199,430	233,811	0	2,589	0	2,589	0	236,400	0	0	0	7,288	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2021	Paydown		52,355	68,295	66,403	64,933	0	(2,578)	0	(2,578)	0	52,355	0	0	0	1,999	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2021	Paydown		38,947	38,947	37,073	38,131	0	816	0	816	0	38,947	0	0	0	952	09/25/2035
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		12/01/2021	Paydown		174,788	174,788	177,077	174,921	0	(133)	0	(133)	0	174,788	0	0	0	4,298	08/10/2043
36253P-AE-2	GSMS 2017-GS6 XA 1.019% 05/10/50		12/01/2021	Paydown		0	0	55,522	0	0	(53,522)	0	(53,522)	0	0	0	0	0	7,726	05/10/2050
36253X-AA-3	GSMS 2017-S00K A 0.809% 07/15/32		03/15/2021	Paydown		4,880,000	4,880,000	4,870,850	4,871,689	0	8,311	0	8,311	0	4,880,000	0	0	0	10,191	07/15/2032
36256D-AA-4	GLS Auto Receiva20191A st 2019-1A A 3.370% 01/17/23		04/15/2021	Paydown		17,757	17,757	17,756	17,756	0	0	0	0	0	17,757	0	0	0	101	01/17/2023
36257X-AA-9	GSMS 2019-SOHO A 1.009% 06/15/36		07/15/2021	Paydown		17,000,000	17,000,000	17,013,281	17,010,706	0	(10,706)	0	(10,706)	0	17,000,000	0	0	0	101,986	06/15/2036
36257X-AG-6	GSMS 2019-SOHO B 1.259% 06/15/36		07/15/2021	Paydown		7,835,000	7,835,000	7,835,000	7,835,000	0	0	0	0	0	7,835,000	0	0	0	58,538	06/15/2036
36258A-AB-6	GCAR 2019-3A B 2.720% 06/17/24		12/15/2021	Paydown		5,593,794	5,593,794	5,611,930	5,604,308	0	(10,514)	0	(10,514)	0	5,593,794	0	0	0	138,915	06/17/2024
36258X-AA-8	GCAR 2020-1A A 2.170% 02/15/24		12/15/2021	Paydown		93,716	93,716	93,710	93,713	0	3	0	3	0	93,716	0	0	0	1,077	02/15/2024
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		12/01/2021	Paydown		576,645	576,645	591,151	0	0	(14,506)	0	(14,506)	0	576,645	0	0	0	3,906	01/25/2052
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51		12/01/2021	Paydown		1,695,104	1,695,104	1,715,233	0	0	(20,129)	0	(20,129)	0	1,695,104	0	0	0	13,818	11/25/2051

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52		12/01/2021	Paydown		867,778	867,778	887,981	.0	.0	(20,203)	.0	(20,203)	.0	867,778	.0	.0	.0	4,176	01/25/2052
364725-BC-4	GANNETT CO 5.500% 09/15/24		12/03/2021	Various		1,464,026	1,448,000	1,509,540	1,448,018	.0	.37	.0	.37	.0	1,448,054	.0	(54)	(54)	(223,176)	09/15/2024
36962G-XZ-2	GEN ELEC CAP CORP 6.750% 03/15/32		11/30/2021	Call	140.6720	377,001	268,000	264,813	266,015	.0	.110	.0	.110	.0	266,124	.0	1,876	1,876	130,910	03/15/2032
370334-CB-8	GENERAL MILLS 0.724% 04/16/21		04/16/2021	Maturity		200,000	200,000	196,340	199,543	.0	.457	.0	.457	.0	200,000	.0	.0	.0	776	04/16/2021
37045X-CS-3	GENERAL MOTORS FINL CO 5.650% 01/17/29		01/12/2021	MARKET AXESS		1,216,450	1,000,000	1,194,053	1,185,970	.0	(753)	.0	(753)	.0	1,185,217	.0	31,233	31,233	27,779	01/17/2029
37185L-AM-4	GENESIS ENERGY 8.000% 01/15/27		10/08/2021	Various Redemption		228,927	222,000	222,955	222,939	.0	(60)	.0	(60)	.0	222,879	.0	6,048	6,048	8,047	01/15/2027
375558-AQ-6	GILEAD SCIENCES INC 4.500% 04/01/21		01/04/2021	100.0000		1,000,000	1,000,000	1,075,850	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	11,250	04/01/2021
375558-AU-7	GILEAD SCIENCES INC 4.400% 12/01/21		09/01/2021	Call	100.0000	8,610,000	8,610,000	9,283,169	8,676,017	.0	(66,017)	.0	(66,017)	.0	8,610,000	.0	.0	.0	284,130	12/01/2021
38046U-AA-7	GOJO INDUSTRIES PRIVATE PLACEMENT 3.485% 08/15/41		12/15/2021	Paydown		152,830	152,830	154,359	.0	.0	(1,528)	.0	(1,528)	.0	152,830	.0	.0	.0	1,009	08/15/2041
38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		07/27/2021	Various		1,072,554	1,000,000	999,100	999,219	.0	.98	.0	.98	.0	999,316	.0	73,237	73,237	34,296	02/10/2025
38406H-AA-0	GRCE 2014-GRCE A 3.369% 06/10/28		01/01/2021	Paydown		200,000	200,000	200,852	200,605	.0	(605)	.0	(605)	.0	200,000	.0	.0	.0	561	06/10/2028
39154T-AS-7	GALC 2018-1 B 2.990% 06/17/24		11/15/2021	Paydown		306,000	306,000	312,730	312,404	.0	(6,404)	.0	(6,404)	.0	306,000	.0	.0	.0	8,387	06/17/2024
40010P-AA-6	GRUBHUB HOLDINGS INC 5.500% 07/01/27		12/15/2021	BMO CAPITAL MARKETS CORP		806,000	806,000	806,000	806,000	.0	.0	.0	.0	.0	806,000	.0	.0	.0	64,771	07/01/2027
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	663	.0	2,087,187	.0	12,813	12,813	225,547	08/15/2026
41161E-AA-6	HARBORWALK FUNDING 5.077% 02/15/69		03/26/2021	Various		9,000,000	9,000,000	9,000,000	9,000,000	.0	.0	.0	.0	.0	9,000,000	.0	.0	.0	280,504	02/15/2069
411707-AD-4	HNGRY 2018-1A A211 4.959% 06/20/48		12/20/2021	Paydown		217,500	217,500	217,818	217,740	.0	(240)	.0	(240)	.0	217,500	.0	.0	.0	6,741	06/20/2048
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		12/20/2021	Paydown		211,000	211,000	211,000	211,000	.0	.0	.0	.0	.0	211,000	.0	.0	.0	5,227	12/20/2050
42806D-AU-3	HERTZ 2016-2A A 2.950% 03/25/22		06/30/2021	Paydown		4,374,049	4,374,049	4,361,234	4,373,055	.0	994	.0	994	.0	4,374,049	.0	.0	.0	47,898	03/25/2022
42806D-BC-2	HERTZ 2016-4A A 2.650% 07/25/22		06/30/2021	Paydown		3,129,420	3,129,420	3,040,427	3,113,078	.0	16,342	.0	16,342	.0	3,129,420	.0	.0	.0	30,053	07/25/2022
42806D-BQ-1	HERTZ 2018-1A A 3.290% 02/25/24		06/30/2021	Paydown		2,278,066	2,278,066	2,277,817	2,277,955	.0	.112	.0	.112	.0	2,278,066	.0	.0	.0	28,547	02/25/2024
42806D-BV-0	HERTZ 2018-2A A 3.650% 06/27/22		06/30/2021	Paydown		1,599,460	1,599,460	1,599,455	1,599,458	.0	.2	.0	.2	.0	1,599,460	.0	.0	.0	22,277	06/27/2022
431318-AN-4	HILCORP ENERGY 5.000% 12/01/24		01/19/2021	Various		1,697,937	1,666,000	1,621,030	1,633,593	.0	396	.0	396	.0	1,633,988	.0	63,949	63,949	11,801	12/01/2024
431318-AU-8	HILCORP ENERGY 5.750% 02/01/29		10/08/2021	Various		64,664	63,000	65,277	.0	.0	(114)	.0	(114)	.0	65,163	.0	(499)	(499)	1,489	02/01/2029
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		12/25/2021	Paydown		383,698	383,698	383,673	383,676	.0	.22	.0	.22	.0	383,698	.0	.0	.0	4,771	02/25/2039
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		12/01/2021	Paydown		317,481	317,481	51,495	16,593	.0	300,898	.0	300,898	.0	317,481	.0	.0	.0	3,437	05/25/2036
43730T-AA-1	HPA 2017-1 A 0.920% 07/17/34		11/17/2021	Paydown		376,399	376,399	375,120	375,578	.0	821	.0	821	.0	376,399	.0	.0	.0	3,034	07/17/2034
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		10/08/2021	Various		82,209	83,000	81,986	.0	.0	.20	.0	.20	.0	82,006	.0	203	203	1,320	02/01/2031
44644A-AD-9	HUNTINGTON NATIONAL BANK 3.250% 05/14/21		04/14/2021	Call	100.0000	5,000,000	5,000,000	4,988,700	4,988,285	.0	1,196	.0	1,196	.0	4,989,481	.0	519	519	67,708	05/14/2021
44891A-AV-9	HYUNDAI CAPITAL AMERICA 1.075% 07/08/21		03/15/2021	INTL FOSTONE FINANCIAL INC		15,018,150	15,000,000	15,000,000	15,000,000	.0	.0	.0	.0	.0	15,000,000	.0	18,150	18,150	78,106	07/08/2021
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.250% 05/15/27		10/08/2021	CITIGROUP GLOBAL MKTS		53,263	51,000	53,040	.0	.0	(40)	.0	(40)	.0	53,000	.0	263	263	1,101	05/15/2027
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2021	Paydown		66,581	68,097	55,993	43,072	.0	23,509	.0	23,509	.0	66,581	.0	.0	.0	2,981	02/25/2036
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		12/01/2021	Paydown		456,688	456,810	433,326	433,462	.0	23,226	.0	23,226	.0	456,688	.0	.0	.0	15,478	02/25/2036
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		12/01/2021	Paydown		480,896	481,022	487,636	483,712	.0	(2,816)	.0	(2,816)	.0	480,896	.0	.0	.0	16,299	02/25/2036
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		12/01/2021	Paydown		266,719	277,757	177,848	161,726	.0	104,993	.0	104,993	.0	266,719	.0	.0	.0	10,173	02/25/2036
45660L-SB-3	RAST 2005-A14 A1 5.500% 12/25/35		12/01/2021	Paydown		220,809	209,113	158,361	142,845	.0	77,965	.0	77,965	.0	220,809	.0	.0	.0	5,346	12/25/2035
457030-AJ-3	INGLES MARKETS INC 5.750% 06/15/23		07/16/2021	Various		2,104,000	2,104,000	2,071,003	2,093,551	.0	2,126	.0	2,126	.0	2,095,676	.0	8,324	8,324	70,908	06/15/2023
460146-CL-5	INTERNATIONAL PAPER CO 3.800% 01/15/26		10/28/2021	Call	110.8990	1,108,990	1,000,000	995,690	997,759	.0	305	.0	305	.0	998,064	.0	1,936	1,936	157,862	01/15/2026
460146-CP-6	INTERNATIONAL PAPER CO 3.000% 02/15/27		10/15/2021	Call	108.9592	3,404,976	3,125,000	2,814,844	2,895,984	.0	20,019	.0	20,019	.0	2,916,004	.0	208,996	208,996	372,095	02/15/2027
46185H-AA-0	HSFR 2018-SFR2 A 1.009% 06/17/37		12/17/2021	Paydown		231,616	231,616	231,553	231,344	.0	273	.0	273	.0	231,616	.0	.0	.0	1,007	06/17/2037
46185H-AC-6	HSFR 2018-SFR2 B 1.189% 06/17/37		08/17/2021	Paydown		942	942	942	942	.0	.0	.0	.0	.0	942	.0	.0	.0	8	06/17/2037
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		12/01/2021	Paydown		7,708	7,708	7,707	7,701	.0	.7	.0	.7	.0	7,708	.0	.0	.0	236	09/25/2035
464120-AE-7	IRIWE 2006-2 2A4 6.670% 02/25/36		12/01/2021	Paydown		118,550	118,550	115,782	60,001	.0	58,549	.0	58,549	.0	118,550	.0	.0	.0	4,426	02/25/2036
46412R-AD-7	IRIWE 2007-1 2A3 6.650% 08/25/37		12/01/2021	Paydown		1,990,638	1,990,638	1,413,321	1,351,134	.0	639,504	.0	639,504	.0	1,990,638	.0	.0	.0	76,100	08/25/2037
46590M-AT-7	JPMCC 2016-JP2 XA 1.776% 08/15/49		12/01/2021	Paydown		.0	.0	46,338	26,151	.0	(26,151)	.0	(26,151)	.0	.0	.0	.0	.0	3,923	08/15/2049
46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		12/01/2021	Paydown		3,869,198	3,869,198	3,960,486	3,954,179	.0	(84,981)	.0	(84,981)	.0	3,869,198	.0	.0	.0	57,759	07/25/2050
46592N-AC-0	JP Morgan Mortgage20217 2021-7 A3 2.500% 11/25/51		12/01/2021	Paydown		1,812,972	1,812,972	1,843,282	.0	.0	(30,311)	.0	(30,311)	.0	1,812,972	.0	.0	.0	17,099	11/25/2051
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		12/15/2021	Paydown		150,539	150,539	161,489	.0	.0	(10,949)	.0	(10,949)	.0	150,539	.0	.0	.0	1,678	09/15/2065
46617F-AA-2	321 Henderson Re20131A s LLC 2013-1A A 3.220% 04/15/67		12/15/2021	Paydown		100,609	100,609	108,013	.0	.0	(7,404)	.0	(7,404)	.0	100,609	.0	.0	.0	1,130	04/15/2067
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2021	Paydown		62,268	62,268	62,233	62,240	.0	.29	.0	.29	.0	62,268	.0	.0	.0	1,298	03/15/2063

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46625Y-DK-6	JPMCC 2004-CBX E 5.126% 01/12/37		08/01/2021	Paydown		5,385,579	5,385,579	5,526,109	5,419,667	0	(34,088)	0	(34,088)	0	5,385,579	0	0	0	150,789	01/12/2037
46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36		12/01/2021	Paydown		288,356	288,356	160,874	105,707	0	182,648	0	182,648	0	288,356	0	0	0	2,642	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/01/2021	Paydown		323,857	323,857	186,275	122,545	0	201,312	0	201,312	0	323,857	0	0	0	2,942	07/25/2036
46630L-AE-4	JPMAC 2007-CH1 AF4 4.730% 11/25/36		09/01/2021	Paydown		181,647	181,647	181,646	180,816	0	831	0	831	0	181,647	0	0	0	3,576	11/25/2036
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		02/01/2021	Paydown		661,696	661,696	668,310	660,960	0	736	0	736	0	661,696	0	0	0	3,670	07/15/2046
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		04/01/2021	Paydown		608,569	608,569	614,653	608,003	0	566	0	566	0	608,569	0	0	0	5,296	08/15/2046
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		12/01/2021	Paydown		3,020,328	3,020,328	2,897,981	2,997,636	0	22,693	0	22,693	0	3,020,328	0	0	0	56,221	12/15/2047
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		12/01/2021	Paydown		678,422	678,422	685,204	679,009	0	(586)	0	(586)	0	678,422	0	0	0	12,605	01/15/2046
46640L-AC-6	JPMBB 2013-C14 A3 4.096% 08/15/46		04/01/2021	Paydown		5,812,966	5,812,966	5,987,314	5,867,985	0	(55,019)	0	(55,019)	0	5,812,966	0	0	0	535,561	08/15/2046
46640M-AT-7	JPMIT 2013-3 B3 3.368% 07/25/43		12/01/2021	Paydown		1,487,140	1,487,140	1,506,194	1,498,784	0	(11,643)	0	(11,643)	0	1,487,140	0	0	0	26,102	07/25/2043
46640N-AG-3	JPMBB 2013-C15 XA 1.028% 11/15/45		12/01/2021	Paydown		0	0	143,126	117,807	0	(117,807)	0	(117,807)	0	0	0	0	0	29,899	11/15/2045
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		06/01/2021	Paydown		435,603	435,603	439,957	437,097	0	(1,494)	0	(1,494)	0	435,603	0	0	0	7,129	01/15/2047
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		12/01/2021	Paydown		1,395,169	1,395,169	1,416,097	1,411,049	0	(15,880)	0	(15,880)	0	1,395,169	0	0	0	29,063	08/26/2036
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		12/01/2021	Paydown		2,965,694	2,965,694	3,054,647	2,980,417	0	(14,724)	0	(14,724)	0	2,965,694	0	0	0	62,179	12/15/2046
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		12/01/2021	Paydown		1,102,664	1,102,664	1,135,740	1,109,749	0	(7,086)	0	(7,086)	0	1,102,664	0	0	0	20,970	08/15/2047
46642E-BA-3	JPMBB 2014-C21 XA 0.963% 08/15/47		12/01/2021	Paydown		0	0	358,771	310,975	0	(310,975)	0	(310,975)	0	0	0	0	0	49,935	08/15/2047
46644U-AY-4	JPMBB 2015-C30 A3 3.322% 07/15/48		10/01/2021	Paydown		182,998	182,998	183,127	183,118	0	(120)	0	(120)	0	182,998	0	0	0	5,066	07/15/2048
46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		12/01/2021	Paydown		1,135,570	1,135,570	1,143,820	1,139,041	0	(3,471)	0	(3,471)	0	1,135,570	0	0	0	17,081	05/25/2047
46648H-AY-9	JPMIT 2017-2 B1 3.667% 05/25/47		12/01/2021	Paydown		214,366	214,366	214,801	214,377	0	(11)	0	(11)	0	214,366	0	0	0	4,293	05/25/2047
46648K-AQ-9	JPMDB Commercial2017C7 e Secu 2017-C7 A1 2.081% 10/15/50		02/01/2021	Paydown		38,363	38,363	38,434	38,405	0	(42)	0	(42)	0	38,363	0	0	0	120	10/15/2050
46648R-AC-5	JPMIT 2018-1 A3 3.500% 06/25/48		12/01/2021	Paydown		2,983,909	2,983,909	2,993,700	2,983,668	0	241	0	241	0	2,983,909	0	0	0	42,820	06/25/2048
46648R-AG-6	JPMIT 2018-1 A7 3.500% 06/25/48		12/01/2021	Paydown		12,773,631	12,773,631	12,643,724	12,712,002	0	61,629	0	61,629	0	12,773,631	0	0	0	296,568	06/25/2048
46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		12/01/2021	Paydown		318,144	318,144	319,367	318,428	0	(285)	0	(285)	0	318,144	0	0	0	6,047	12/25/2048
46649H-AY-8	JPMIT 2017-6 B1 3.795% 12/25/48		12/01/2021	Paydown		143,700	143,700	151,076	149,416	0	(5,715)	0	(5,715)	0	143,700	0	0	0	2,961	12/25/2048
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		12/15/2021	Paydown		794,132	794,132	793,570	793,083	0	1,049	0	1,049	0	794,132	0	0	0	15,997	08/17/2071
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		12/15/2021	Paydown		1,070,361	1,070,361	1,070,361	1,070,361	0	0	0	0	0	1,070,361	0	0	0	19,599	04/15/2072
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		12/15/2021	Paydown		1,170,571	1,170,571	1,170,571	1,170,571	0	0	0	0	0	1,170,571	0	0	0	24,911	06/15/2086
46651Y-AC-4	JPMIT 2019-9 A3 3.500% 05/25/50		12/01/2021	Paydown		4,519,702	4,519,702	4,583,260	4,580,979	0	(61,277)	0	(61,277)	0	4,519,702	0	0	0	66,043	05/25/2050
46652H-AC-0	JPMIM 2020-ATR1 A3 3.000% 02/25/50		12/01/2021	Paydown		4,208,917	4,208,917	4,344,391	4,344,041	0	(135,125)	0	(135,125)	0	4,208,917	0	0	0	58,914	02/25/2050
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50		12/01/2021	Paydown		9,731,451	9,731,451	9,956,491	9,961,321	0	(229,870)	0	(229,870)	0	9,731,451	0	0	0	146,770	11/25/2050
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		12/01/2021	Paydown		1,415,994	1,415,994	1,450,509	0	0	(34,515)	0	(34,515)	0	1,415,994	0	0	0	10,032	12/25/2051
477600-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		01/30/2021	Paydown		36,000	36,000	36,138	36,130	0	(130)	0	(130)	0	36,000	0	0	0	436	07/30/2047
48247U-AA-3	KSBA 2013-1 A 1.880% 08/25/36		12/25/2021	Paydown		0	0	269,121	264,880	0	(264,880)	0	(264,880)	0	0	0	0	0	85,617	08/25/2036
48249K-AA-3	KSBA 2014-3 A 1.262% 05/25/39		12/25/2021	Paydown		0	0	138,123	134,734	0	(134,734)	0	(134,734)	0	0	0	0	0	47,652	05/25/2039
48249Y-AA-3	KSBA 2016-1 A 2.445% 03/25/42		12/25/2021	Paydown		0	0	70,560	63,567	0	(63,567)	0	(63,567)	0	0	0	0	0	14,922	03/25/2042
48254C-AJ-4	KIND 2021-KDIP B 0.908% 12/15/37		10/15/2021	Paydown		5,000,000	5,000,000	5,001,875	0	0	(1,875)	0	(1,875)	0	5,000,000	0	0	0	32,480	12/15/2037
49327M-2Y-9	KEY BANK NA 0.792% 02/01/22		03/18/2021	INTL FCSTONE FINANCIAL INC		15,074,550	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	74,550	74,550	50,814	02/01/2022
501044-CT-6	KROGER CO 5.150% 08/01/43		10/08/2021	Various		1,283,881	1,000,000	1,059,720	1,057,553	0	(1,039)	0	(1,039)	0	1,056,514	0	227,367	227,367	55,942	08/01/2043
501683-AD-8	LAD Auto Receiva20211A st 2021-1A D 3.990% 11/15/29		12/15/2021	Paydown		404,672	404,672	404,636	0	0	36	0	36	0	404,672	0	0	0	942	11/15/2029
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	26,995,514	0	4,486	0	4,486	0	27,000,000	0	0	0	304,920	05/15/2031
50188F-AE-5	LG&E & KU ENERGY LLC 4.375% 10/01/21		07/01/2021	Call	100.000															

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Iden-tification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55336V-BH-2	IMPLX LP 1.298% 09/09/22		09/03/2021	Call 100.0000		20,000,000	20,000,000	20,092,800	20,000,000	0	0	0	0	0	20,000,000	0	0	0	190,656	09/09/2022
55354G-AH-3	MSCI INC 4.000% 11/15/29		10/08/2021	BNP SECURITIES		27,242	26,000	27,268	0	0	(67)	0	(67)	0	27,201	0	41	41	428	11/15/2029
553777-AA-1	MTS SYSTEMS CORP 5.750% 08/15/27		04/12/2021	Various		2,033,464	1,853,000	1,853,000	1,853,000	0	0	0	0	0	1,853,000	0	0	0	250,607	08/15/2027
55400E-AA-7	MVIOT 2020-1A A 1.740% 10/20/37		12/20/2021	Paydown		1,849,926	1,849,926	1,849,707	1,849,725	0	201	0	201	0	1,849,926	0	0	0	18,415	10/20/2037
55819M-AE-6	MDPK 2019-35A B 1.974% 04/20/31		04/20/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	52,354	04/20/2031
55819M-AG-1	MDPK 2019-35A C 2.682% 04/20/31		04/20/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	140,097	04/20/2031
56540#-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25		07/05/2021	Redemption 100.0000		845,388	845,388	845,388	845,388	0	0	0	0	0	845,388	0	0	0	27,651	09/30/2025
565849-AK-2	MARATHON OIL CORP 2.800% 11/01/22		04/29/2021	Call 103.7295		740,629	714,000	666,655	701,661	0	2,161	0	2,161	0	703,821	0	10,179	10,179	36,514	11/01/2022
565849-AL-0	MARATHON OIL CORP 3.850% 06/01/25		09/03/2021	Call 110.9211		4,436,845	4,000,000	3,990,840	3,995,390	0	555	0	555	0	3,995,945	0	4,055	4,055	553,201	06/01/2025
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		12/01/2021	Paydown		124,320	124,320	124,311	111,717	0	12,604	0	12,604	0	124,320	0	0	0	1,792	11/25/2035
577081-BB-7	MATTEL INC 6.750% 12/31/25		07/01/2021	Various		13,630,874	12,974,000	12,964,934	12,954,891	0	5,208	0	5,208	0	12,960,099	0	13,901	13,901	896,825	12/31/2025
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		10/08/2021	MARKET AXESS		130,514	123,000	129,381	128,921	0	(723)	0	(723)	0	128,198	0	2,316	2,316	7,620	01/15/2027
588056-AY-7	MERCER INTL INC 7.375% 01/15/25		01/26/2021	Call 103.6880		2,183,669	2,106,000	2,174,445	2,166,171	0	(1,921)	0	(1,921)	0	2,164,250	0	(58,250)	(58,250)	160,074	01/15/2025
589433-AB-7	MEREDITH CORP 6.875% 02/01/26		12/01/2021	Call 103.4380		1,464,682	1,416,000	1,416,000	1,416,000	0	0	0	0	0	1,416,000	0	0	0	177,840	02/01/2026
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		10/08/2021	INC		26,087	25,000	26,125	0	0	(47)	0	(47)	0	26,078	0	9	9	479	04/15/2029
59001K-AH-3	MERITOR INC 4.500% 12/15/28		10/08/2021	Various		263,677	262,000	272,480	0	0	(1,059)	0	(1,059)	0	271,421	0	(7,744)	(7,744)	6,239	12/15/2028
59023W-AD-0	MLMI 2006-FF1 M4 0.659% 08/25/36		03/25/2021	Paydown		58,711	58,711	58,731	58,695	0	15	0	15	0	58,711	0	0	0	64	08/25/2036
59217G-CY-3	MET LIFE GLOB 0.510% 05/28/21		05/28/2021	Maturity		7,345,000	7,345,000	7,345,000	7,345,000	0	0	0	0	0	7,345,000	0	0	0	19,764	05/28/2021
594087-AV-0	MICHAEL'S STORES INC 4.750% 10/01/27		03/29/2021	Various		650,913	602,000	595,853	595,995	0	206	0	206	0	596,201	0	54,712	54,712	13,477	10/01/2027
595112-BN-2	MICRON TECHNOLOGY INC 5.327% 02/06/29		01/07/2021	JP MORGAN SEC		835,886	675,000	679,867	679,335	0	(9)	0	(9)	0	679,326	0	156,560	156,560	15,482	02/06/2029
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/10/2021	Redemption 100.0000		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	19,622	08/01/2025
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		10/08/2021	JEFFERIES & CO		50,481	49,000	49,980	0	0	(24)	0	(24)	0	49,956	0	524	524	406	08/15/2029
59890C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		12/01/2021	Paydown		3,273,325	3,273,325	3,274,348	3,273,248	0	77	0	77	0	3,273,325	0	0	0	45,627	01/25/2061
59890C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		11/01/2021	Paydown		39,727	39,727	40,263	40,098	0	(371)	0	(371)	0	39,727	0	0	0	661	01/25/2061
59890C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		11/01/2021	Paydown		32,238	32,238	34,918	34,893	0	(2,654)	0	(2,654)	0	32,238	0	0	0	536	01/25/2061
59891H-AA-9	COMM 2017-1 A1 2.750% 11/25/58		12/01/2021	Paydown		123,722	123,722	125,810	125,690	0	(1,968)	0	(1,968)	0	123,722	0	0	0	1,882	11/25/2058
60871R-AG-5	MOLSON COORS BREWING CO 3.000% 07/15/26		01/26/2021	HONG KONG SHANGHAI BK		4,392,840	4,000,000	3,993,800	3,996,325	0	48	0	48	0	3,996,373	0	396,467	396,467	64,333	07/15/2026
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		12/01/2021	Paydown		2,108,177	2,108,177	2,171,306	2,120,279	0	(12,102)	0	(12,102)	0	2,108,177	0	0	0	42,976	02/15/2047
61690G-AE-1	MSBAM 2014-C14 A4 3.787% 02/15/47		10/01/2021	Paydown		2,014,234	2,014,234	2,034,276	2,020,444	0	(6,211)	0	(6,211)	0	2,014,234	0	0	0	63,566	02/15/2047
61691A-BM-4	MSC 2015-UBS8 XA 0.871% 12/15/48		12/01/2021	Paydown		0	0	29,690	0	0	(29,690)	0	(29,690)	0	0	0	0	0	3,656	12/15/2048
61691B-AG-6	MSCBB 2016-MART B 2.480% 09/13/31		06/01/2021	Paydown		1,500,000	1,500,000	1,491,797	1,492,483	0	7,517	0	7,517	0	1,500,000	0	0	0	18,599	09/13/2031
61692B-BU-3	MSC 2020-HR8 XA 1.843% 07/15/53		10/22/2021	BREAN CAPITAL LLC		2,655,036	0	2,963,413	2,851,467	0	(219,492)	0	(219,492)	0	2,631,975	0	23,061	23,061	340,459	07/15/2053
61692B-BU-3	MSC 2020-HR8 XA 1.843% 07/15/53		12/01/2021	Paydown		0	0	21,960	21,130	0	(21,130)	0	(21,130)	0	0	0	0	0	1,464	07/15/2053
61746B-EC-6	MORGAN STANLEY 1.524% 10/24/23		11/17/2021	BANK OF AMERICA SEC		15,166,650	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	166,650	166,650	256,019	10/24/2023
61748H-MW-8	MSM 2005-6AR 1M1 0.792% 11/25/35		06/25/2021	Paydown		72,819	72,819	72,888	72,643	0	177	0	177	0	72,819	0	0	0	207	11/25/2035
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092%		10/25/36	12/01/2021	Paydown	478,136	478,136	264,505	208,268	0	269,868	0	269,868	0	478,136	0	0	0	4,168	10/25/2036
61749H-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		12/01/2021	Paydown		272,077	272,077	99,988	94,578	0	177,499	0	177,499	0	272,077	0	0	0	2,506	08/25/2036
61751D-AH-7	MSM 2006-17XS ASW 5.941% 10/25/46		12/01/2021	Paydown		154,197	154,197	97,972	59,839	0	94,358	0	94,358	0	154,197	0	0	0	2,735	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2021	Paydown		150,704	150,704	80,627	59,881	0	90,823	0	90,823	0	150,704	0	0	0	1,613	01/25/2047
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		11/01/2021	Paydown		2,702,359	2,702,359	2,756,366	2,704,916	0	(2,557)	0	(2,557)	0	2,702,359	0	0	0	50,156	08/15/2045
61762M-AW-1	MSBAM 2013-C10 A3FL 1.109% 07/15/46		10/15/2021	Paydown		10,974	10,974	10,737	10,766	0	207	0	207	0	10,974	0	0	0	103	07/15/2046
61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		12/01/2021	Paydown		2,317,460	2,317,460	2,405,971	2,331,764	0	(14,304)	0	(14,304)	0	2,317,460	0	0	0	47,784	10/15/2046
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		12/01/2021	Paydown		2,429,034	2,429,034	2,501,850	2,443,768	0	(14,734)	0	(14,734)	0	2,429,034	0	0	0	48,341	04/15/2047
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		12/01/2021	Paydown		2,250,546	2,250,546	2,317,977	2,266,681	0	(16,134)	0	(16,134)	0	2,250,546	0	0	0	65,692	10/15/2047
61765T-AG-8	MSBAM 2015-C25 XA 1.047% 10/15/48		12/01/2021	Paydown		0	0	241,658	0	0	(233,189)	0	(233,189)	0	0	0	0	0	29,714	10/15/2048
61766C-AF-6	MSC 2016-UBS8 ASB 3.340% 03/15/49		12/01/2021	Paydown		2,197,769	2,197,769	2,263,653	2,220,728	0	(22,959)	0	(22,959)	0	2,197,769	0	0	0	48,518	03/15/2049
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		10/08/2021	Various		217,786	223,000	191,223	191,400	0	296	0	296	0	191,696	0	26,090	26,090	8,785	12/01/2042
626717-AN-2	MURPHY OIL CORP 6.375% 07/15/28		10/08/2021	INC		39,501	37,000	39,220	0	0	(80)	0	(80)	0	39,140	0	361	361	577	07/15/2028
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		09/29/2021	SUSQUEHANNA		409,231	359,000	398,788	394,885	0	(3,469)	0	(3,469)	0	391,416	0	17,815	17,815	15,699	04/15/2028
62854A-AM-6	MYLAN NV 3.150% 06/15/21		05/04/2021	TD SECURITIES		15,031,800	15,000,000	14,984,395	14,998,010	0	950	0	950	0	14,998,959	0	32,841	32,841	185,063	06/15/2021
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		12/01/2021	Paydown		882,098	882,098	860,046	869,536	0	12,562	0	12,562	0	882,098	0	0	0	13,380	07/25/2043</

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		12/01/2021	Redemption		511,540	511,540	511,540	511,540	0	0	0	0	0	511,540	0	0	0	24,014	12/01/2023
63934E-AT-5	NAVISTAR FINANCIAL CORP 6.625% 11/01/25		07/01/2021	Call	103.3130	5,166,683	5,001,000	5,116,096	5,078,021	0	(20,358)	0	(20,358)	0	5,057,663	0	(56,663)	(56,663)	386,561	11/01/2025
63938C-AH-1	06/25/25		08/30/2021	Various		837,337	750,000	819,353	818,596	0	(8,854)	0	(8,854)	0	809,742	0	27,595	27,595	32,579	06/25/2025
63946B-AF-7	NBC UNIVERSAL 6.400% 04/30/40		08/12/2021	Taxable Exchange		1,583,513	1,045,000	1,299,708	1,266,361	0	(4,543)	0	(4,543)	0	1,261,818	0	321,695	321,695	105,382	04/30/2040
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		10/30/2021	Paydown		193,335	193,335	193,384	0	0	(49)	0	0	0	193,335	0	0	0	3,272	04/30/2051
64352V-MA-6	NCHET 2005-A A6 4.713% 08/25/35		12/01/2021	Paydown		39,639	39,639	37,013	37,344	0	2,295	0	2,295	0	39,639	0	0	0	877	08/25/2035
644274-AF-9	NEW ENTERPRISE STONE & L 6.250% 03/15/26		10/06/2021	Various		868,896	840,000	861,000	853,476	0	(4,466)	0	(4,466)	0	849,010	0	(9,010)	(9,010)	84,750	03/15/2026
65336Y-AN-3	NEXSTAR BROADCASTING INC 4.750% 11/01/28		11/02/2021	Various		571,533	559,000	561,783	561,630	0	(326)	0	(326)	0	561,304	0	10,229	10,229	27,610	11/01/2028
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2021	Paydown		161,441	161,441	134,252	126,830	0	34,611	0	34,611	0	161,441	0	0	0	4,038	03/25/2047
655663-D8-8	NORDSON CORP PP 2.620% 07/26/21		07/26/2021	Various		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	36,680	07/26/2021
664675-AF-2	NORTHEASTERN UNIVERSITY 3.599% 03/01/21		03/01/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,995	03/01/2021
666807-BE-1	NORTHROP GRUMMAN CORP 3.500% 03/15/21		03/15/2021	Various		9,070,000	9,070,000	8,506,146	9,055,228	0	14,772	0	14,772	0	9,070,000	0	0	0	158,725	03/15/2021
670001-AE-6	NOVELIS CORP 4.750% 01/30/30		07/27/2021	Various		3,175,615	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	175,615	175,615	190,816	01/30/2030
67059T-AE-5	NUSTAR LOGISTICS 5.625% 04/28/27		02/17/2021	MILLENNIUM ADVISORS		261,573	247,000	248,844	248,765	0	(34)	0	(34)	0	248,731	0	12,842	12,842	4,284	04/28/2027
67059T-AH-8	NUSTAR LOGISTICS 6.375% 10/01/30		02/24/2021	JP MORGAN SEC HI-YIELD		416,828	373,000	377,579	377,436	0	(33)	0	(33)	0	377,403	0	39,425	39,425	10,700	10/01/2030
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51		12/20/2021	Paydown		233,573	233,573	233,541	0	0	32	0	32	0	233,573	0	0	0	2,166	01/20/2051
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2021	Redemption		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	12,938	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2021	Redemption		41,664	41,664	41,664	41,664	0	0	0	0	0	41,664	0	0	0	2,365	12/01/2028
680665-AK-2	OLIN CORPORATION 5.000% 02/01/30		10/08/2021	Various		64,555	61,000	64,501	0	0	(206)	0	(206)	0	64,295	0	260	260	1,146	02/01/2030
68235P-AK-4	ONE GAS INC 0.811% 03/11/23		09/21/2021	Call	100.0000	9,148,000	9,148,000	9,148,000	0	0	0	0	0	0	9,148,000	0	0	0	35,608	03/11/2023
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		12/11/2021	Paydown		1,862,921	1,862,921	2,181,947	1,954,679	0	(91,758)	0	(91,758)	0	1,862,921	0	0	0	57,912	10/13/2037
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		12/09/2021	Paydown		1,084,126	1,084,126	1,083,981	1,084,984	0	(857)	0	(857)	0	1,084,126	0	0	0	19,843	04/09/2038
69073T-AS-2	OWENS-BROOKWAY GLASS 6.375% 08/15/25		07/21/2021	BANK of AMERICA SEC		4,488,998	4,017,000	4,232,668	4,194,380	0	(19,228)	0	(19,228)	0	4,175,152	0	313,845	313,845	240,434	08/15/2025
690872-AB-2	OWENS-BROOKWAY 5.375% 01/15/25		07/26/2021	WELLS FARGO		641,250	600,000	607,500	605,960	0	(776)	0	(776)	0	605,183	0	36,067	36,067	25,352	01/15/2025
69327R-AJ-0	PDC ENERGY INC 5.750% 05/15/26		09/16/2021	Various		521,201	500,000	495,000	512	0	512	0	495,226	0	495,738	0	25,463	25,463	23,046	05/15/2026
693456-AP-0	PMTLT 2013-J1 B2 3.568% 09/25/43		12/01/2021	Paydown		2,713,307	2,713,307	2,781,882	2,729,396	0	(16,089)	0	(16,089)	0	2,713,307	0	0	0	43,000	09/25/2043
693456-AQ-8	PMTLT 2013-J1 B3 3.568% 09/25/43		12/01/2021	Paydown		1,550,300	1,550,300	1,556,114	1,552,679	0	(2,379)	0	(2,379)	0	1,550,300	0	0	0	24,569	09/25/2043
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		12/01/2021	Paydown		3,150,945	3,150,945	3,111,066	3,132,933	0	18,012	0	18,012	0	3,150,945	0	0	0	43,135	02/25/2048
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		12/01/2021	Paydown		12,201,601	12,201,601	11,764,387	12,044,355	0	157,246	0	157,246	0	12,201,601	0	0	0	225,176	02/25/2048
69403W-AB-3	PACIFIC BEACON LLC 0.334% 07/15/26		07/15/2021	Various		961,310	961,310	817,114	903,562	0	57,748	0	57,748	0	961,310	0	0	0	3,311	07/15/2026
694308-JR-9	PACIFIC GAS & EL 1.533% 11/15/21		11/15/2021	Maturity		7,410,000	7,410,000	7,410,000	7,410,000	0	0	0	0	0	7,410,000	0	0	0	116,094	11/15/2021
70202#-AD-7	PARSONS CORP PP 4.440% 07/15/21		07/15/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	222,000	07/15/2021
70457L-AB-0	PEABODY SEC FIN CORP 6.375% 03/31/25		02/10/2021	Various		556,733	1,000,000	549,686	549,686	0	0	0	0	0	549,686	0	7,046	7,046	22,928	03/31/2025
714270-JB-4	PERNOD RIC INTL FIN LLC 1.625% 04/01/31		10/25/2021	JP MORGAN SEC		5,835,191	6,225,000	6,106,663	6,107,325	0	8,676	0	8,676	0	6,116,001	0	(280,811)	(280,811)	108,462	04/01/2031
718546-AC-8	PHILLIPS 66 4.300% 04/01/22		12/16/2021	Call	101.1322	2,704,274	2,674,000	2,690,124	2,676,588	0	(2,224)	0	(2,224)	0	2,674,364	0	(364)	(364)	169,210	04/01/2022
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		10/08/2021	Various		244,731	226,000	214,700	215,812	0	882	0	882	0	216,694	0	28,037	28,037	16,530	10/01/2026
72147K-AC-2	PILGRIM'S PRIDE CORP 5.750% 03/15/25		04/08/2021	TENDER OFFER		963,275	943,000	961,860	951,198	0	(915)	0	(915)	0	950,283	0	12,991	12,991	30,575	03/15/2025
72147K-AG-3	PILGRIM'S PRIDE CORP 3.500% 03/01/32		10/08/2021	BMO CAPITAL MARKETS CORP		36,288	36,000	36,630	0	0	(9)	0	(9)	0	36,621	0	(333)	(333)	144	03/01/2032
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		12/31/2021	Redemption		606,945	606,945	606,945	0	0	0	0	0	0	606,945	0	0	0	32,035	12/31/2031
724479-AL-4	PITNEY BOWES INC 4.625% 05/15/22		03/23/2021	TENDER OFFER		627,000	600,000	596,312	597,042	0	482	0	482	0	597,523	0	29,477	29,477	11,467	05/15/2022
72703P-AA-1	PLNT 2018-1A A2I 4.262% 09/05/48		12/05/2021	Paydown		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	3,463	09/05/2048
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		12/05/2021	Paydown		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,374	09/05/2048
727610-AN-7	PLASTIPAK HOLDINGS INC 6.250% 10/15/25		06/15/2021	Various		530,156	517,000	461,423	471,801	0	3,473	0	3,473	0	475,274	0	54,882	54,882	21,129	10/15/2025
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2021	Various		200,968	200,968	200,968	200,968	0	0	0	0	0	200,968	0	0	0	4,522	09/13/2027
737446-AK-0	POST HOLDINGS INC 5.000% 08/15/26		03/11/2021	Call	104.3790	14,618,281	14,005,000	13,834,788	13,892,378	0	3,418	0	3,418	0	13,895,797	0	109,203	109,203	1,013,980	08/15/2026
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		10/08/2021	Various		86,086	84,000	91,665	91,643	0	(273)	0	(273)	0	91,370	0	(5,284)	(5,284)	3,963	07/15/2032
74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		05/01/2021	Paydown		198,712	198,712	202,189	201,382	0	(2,670)	0	(2,670)	0	198,712	0	0	0	4,279	08/17/2034
74334A-AB-5	Progress Residen2018SFR1st 2018-SFR1 B 3.484% 03/17/35		03/01/2021	Paydown		200,000	200,000	201,938	201,704	0	(1,704)	0	(1,704)	0	200,000	0	0	0	1,742	03/17/2035

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		12/01/2021	Paydown Redemption		2,817,684	2,817,684	2,833,974	2,832,641	0	(14,957)	0	(14,957)	0	2,817,684	0	0	0	32,041	12/25/2049
744482-BK-5	PUB SVC NEW HAMP 4.050% 06/01/21		03/01/2021	100.0000		200,000	200,000	204,572	200,283	0	(283)	0	(283)	0	200,000	0	0	0	2,025	06/01/2021
747262-AZ-6	QVC INC 4.375% 09/01/28		10/08/2021	Various		111,196	109,000	111,725	111,708	0	(161)	0	(161)	0	111,548	0	(352)	(352)	4,173	09/01/2028
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		07/19/2021	Various		10,839,161	10,911,000	11,074,618	10,962,365	0	(11,551)	0	(11,551)	0	10,950,814	0	(111,653)	(111,653)	399,597	05/01/2022
74840L-AB-8	QUICKEN LOANS INC 5.250% 01/15/28		10/04/2021	Call 107.7500		2,614,015	2,426,000	2,529,105	2,513,466	0	(12,087)	0	(12,087)	0	2,501,380	0	(75,380)	(75,380)	343,683	01/15/2028
74913G-AX-3	QWEST CORP 6.750% 12/01/21		12/01/2021	Maturity		12,200,000	12,200,000	13,186,750	12,366,298	0	(166,298)	0	(166,298)	0	12,200,000	0	0	0	823,500	12/01/2021
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2021	Paydown		235,520	260,994	218,349	227,362	0	8,158	0	8,158	0	235,520	0	0	0	8,669	06/25/2036
749239-AE-9	RAMP 2006-RZ5 A3 0.354% 08/25/46		12/25/2021	Paydown		157,281	157,281	157,158	157,231	0	49	0	49	0	157,281	0	0	0	480	08/25/2046
749571-AG-0	RHP HOTEL PPTY/RHP FINAN 4.500% 02/15/29		10/08/2021	BANK of AMERICA SEC		44,874	45,000	45,788	0	0	(16)	0	(16)	0	45,772	0	(898)	(898)	326	02/15/2029
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		12/01/2021	Paydown		154,407	162,442	132,779	137,459	0	16,948	0	16,948	0	154,407	0	0	0	5,086	06/25/2036
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		12/25/2021	Paydown		3,632,543	3,632,543	3,604,635	3,609,162	0	23,380	0	23,380	0	3,632,543	0	0	0	53,081	10/25/2063
75574X-AA-3	RCMT 2019-FL3 A 1.102% 03/25/34		12/25/2021	Paydown		151,953	151,953	151,953	151,953	0	0	0	0	0	151,953	0	0	0	1,122	03/25/2034
756109-AN-4	REALTY INCOME CORP 3.250% 10/15/22		01/08/2021	Call 104.9652		10,074,556	9,598,000	9,580,881	9,593,283	0	41	0	41	0	9,593,324	0	4,676	4,676	548,474	10/15/2022
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		12/01/2021	Paydown		20,312	20,312	14,816	10,682	0	9,630	0	9,630	0	20,312	0	0	0	418	05/25/2036
760985-7P-0	RAMP 2004-SF2 A21 6.000% 01/25/32		12/01/2021	Paydown		56,044	56,044	48,069	48,073	0	7,971	0	7,971	0	56,044	0	0	0	2,189	01/25/2032
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2021	Paydown		225,161	237,211	214,737	220,427	0	4,734	0	4,734	0	225,161	0	0	0	6,673	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2021	Paydown		288,794	331,039	272,793	301,880	0	(13,086)	0	(13,086)	0	288,794	0	0	0	10,711	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		12/01/2021	Paydown		11,255	12,261	11,051	10,983	0	272	0	272	0	11,255	0	0	0	439	11/25/2035
76112B-4N-7	RAMP 2006-NC3 A3 0.374% 03/25/36		12/25/2021	Paydown		123,071	123,071	122,859	122,904	0	167	0	167	0	123,071	0	0	0	408	03/25/2036
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		12/01/2021	Paydown		1,150,689	1,110,359	724,104	688,968	0	461,721	0	461,721	0	1,150,689	0	0	0	37,886	04/25/2036
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		10/08/2021	BANK of AMERICA SEC		41,462	42,000	41,738	0	0	14	0	14	0	41,751	0	(289)	(289)	831	10/15/2027
77846E-AA-3	RPT 2017-ROSS A 1.060% 06/15/33		06/15/2021	Paydown		610,865	610,865	600,563	606,548	0	4,317	0	4,317	0	610,865	0	0	0	5,988	06/15/2033
77846E-AL-9	RPT 2017-ROSS E 3.989% 06/15/33		06/15/2021	Paydown		1,109,113	1,109,113	1,081,385	1,086,244	0	22,869	0	22,869	0	1,109,113	0	0	0	22,367	06/15/2033
77846E-AN-5	RPT 2017-ROSS F 3.860% 06/15/33		06/15/2021	Paydown		3,839,237	3,839,237	3,839,237	3,839,237	0	0	0	0	0	3,839,237	0	0	0	91,982	06/15/2033
	SEG HLD LLC/SEG FIN CORP 5.625% 10/15/28																			
78397K-AA-0	SL GREEN OPERATING PARTN 1.105% 08/16/21		10/08/2021	Various		106,761	102,000	104,805	104,694	0	(245)	0	(245)	0	104,448	0	2,312	2,312	4,188	10/15/2028
78444F-AG-1			08/16/2021	Maturity		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	2,130	08/16/2021
78572X-AF-8	SABRA HEALTH/CAPITL CORP 4.800% 06/01/24		10/07/2021	Call 110.0448		6,602,686	6,000,000	5,997,090	5,997,703	0	302	0	302	0	5,998,005	0	1,995	1,995	847,486	06/01/2024
802830-AD-1	0.380% 02/15/23		10/15/2021	Paydown		250,000	250,000	249,999	249,999	0	1	0	1	0	250,000	0	0	0	425	02/15/2023
80284T-AP-0	SDART 2017-1 E 5.050% 07/15/24		05/15/2021	Paydown		18,420,000	18,420,000	18,935,184	18,708,758	0	(288,758)	0	(288,758)	0	18,420,000	0	0	0	387,588	07/15/2024
	Santander Drive 20203 eivabl 2020-3 A1																			
80285W-AA-5	0.282% 10/15/21		01/15/2021	Paydown		772,486	772,486	772,486	772,486	0	0	0	0	0	772,486	0	0	0	187	10/15/2021
808513-BD-6	SCHWAB CORP 5.375% 06/01/25		04/09/2021	CITIGROUP GLOBAL MKTS		784,077	700,000	700,000	700,000	0	0	0	0	0	700,000	0	84,077	84,077	13,796	06/01/2025
811054-AG-0	E.W. SCRIPPS CO 5.125% 05/15/25		05/17/2021	Various		3,230,735	3,150,000	3,036,938	3,062,149	0	6,938	0	6,938	0	3,069,087	0	80,913	80,913	161,453	05/15/2025
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		12/01/2021	Paydown		682,562	682,562	697,280	689,416	0	(6,853)	0	(6,853)	0	682,562	0	0	0	8,895	05/25/2045
81744W-AG-5	SEMT 2013-1 B3 3.560% 02/25/43		08/01/2021	Paydown		2,081,492	2,081,492	2,061,246	2,068,386	0	13,106	0	13,106	0	2,081,492	0	0	0	39,833	02/25/2043
81744Y-AG-1	SEMT 2013-4 B2 3.464% 04/25/43		12/01/2021	Paydown		1,518,699	1,518,699	1,460,028	1,497,328	0	21,371	0	21,371	0	1,518,699	0	0	0	24,878	04/25/2043
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2021	Paydown		1,475,570	1,475,570	1,449,978	1,462,972	0	12,598	0	12,598	0	1,475,570	0	0	0	22,049	07/25/2043
81745H-AM-4	SEMT 2014-2 B3 4.107% 07/25/44		06/01/2021	Paydown		3,024,598	3,024,598	2,914,957	2,932,219	0	92,379	0	92,379	0	3,024,598	0	0	0	55,359	07/25/2044
81745Q-CC-4	SEMT 2015-1 B3 3.908% 01/25/45		12/01/2021	Paydown		919,482	919,482	948,215	939,190	0	(19,708)	0	(19,708)	0	919,482	0	0	0	15,166	01/25/2045
81745R-AG-5	SEMT 2013-3 B1 3.506% 03/25/43		12/01/2021	Paydown		1,496,548	1,496,548	1,510,695	1,499,302	0	(2,754)	0	(2,754)	0	1,496,548	0	0	0	23,462	

SCHEDULE D - PART 4

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		10/25/2021	Paydown		292,000	292,000	292,687	292,445	0	(445)	0	(445)	0	292,000	0	0	0	7,085	10/25/2049
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		12/01/2021	Paydown		1,909,251	1,909,251	1,867,419	1,893,042	0	16,209	0	16,209	0	1,909,251	0	0	0	33,050	07/25/2043
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		12/20/2021	Paydown		3,336,817	3,336,817	3,336,194	3,338,581	0	(1,764)	0	(1,764)	0	3,336,817	0	0	0	46,306	08/20/2036
82652W-AA-6	DEFT 2016-2A A 2.330% 07/20/33		03/22/2021	Paydown		65,876	65,876	65,948	65,883	0	(7)	0	(7)	0	65,876	0	0	0	370	07/20/2033
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		10/20/2021	Paydown		686,181	686,181	686,058	687,353	0	(1,172)	0	(1,172)	0	686,181	0	0	0	12,080	10/20/2033
83545G-BC-5	SONIC AUTOMOTIVE INC 6.125% 03/15/27		10/28/2021	Call 105.1420		5,151,958	4,900,000	4,900,000	4,900,000	0	0	0	0	0	4,900,000	0	0	0	587,931	03/15/2027
845467-AL-3	SOUTHWESTERN ENERGY 6.200% 01/23/25		08/30/2021	Call 109.5000		2,704,650	2,470,000	2,397,444	2,423,450	0	6,690	0	6,690	0	2,430,140	0	39,860	39,860	410,339	01/23/2025
845467-AM-1	SOUTHWESTERN ENERGY 7.500% 04/01/26		09/10/2021	Call 106.0000		4,941,720	4,662,000	4,667,828	4,664,979	0	(266)	0	(266)	0	4,664,713	0	39,860	(2,713)	599,261	04/01/2026
845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		10/08/2021	Various		87,709	79,000	87,730	0	0	(748)	0	(748)	0	86,982	0	727	727	5,847	09/15/2028
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		10/08/2021	MARKET AXESS		104,896	104,000	100,880	100,945	0	174	0	174	0	101,118	0	3,778	3,778	3,129	11/01/2027
85022N-AP-9	SOFT 2020-AA A 1.970% 09/25/37		12/25/2021	Paydown		2,767,059	2,767,059	2,766,922	2,766,951	0	108	0	108	0	2,767,059	0	0	0	28,352	09/25/2037
855030-AN-2	STAPLES INC 7.500% 04/15/26		09/23/2021	Various		618,993	606,000	616,538	613,709	0	(1,420)	0	(1,420)	0	612,289	0	6,704	6,704	40,640	04/15/2026
86359A-K3-6	SASC 2003-25XS A5 5.068% 08/25/33		12/01/2021	Paydown		434,431	434,431	434,160	434,431	0	0	0	0	0	434,431	0	0	0	13,394	08/25/2033
86787X-AA-3	SUNTRUST CAPITAL I 0.820% 05/15/27		06/14/2021	FIRST TRYON SECURITIES		291,504	300,000	280,125	284,416	0	1,066	0	1,066	0	285,482	0	6,022	6,022	1,542	05/15/2027
871829-BP-1	SYSCO CORP 5.650% 04/01/25		12/14/2021	Call 112.8310		2,820,775	2,500,000	2,498,275	2,498,252	0	315	0	315	0	2,498,567	0	1,433	1,433	490,667	04/01/2025
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		12/01/2021	Paydown		360,378	360,378	358,968	368,926	0	(8,548)	0	(8,548)	0	360,378	0	0	0	9,548	11/25/2036
872225-AF-4</																				

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Iden-tification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89178J-AA-5	TPMT 2019-SJ3 A1 3.000% 11/25/59		11/01/2021	Paydown		143,457	143,457	143,884	143,622	0	(165)	0	(165)	0	143,457	0	0	0	2,758	11/25/2059
89233P-5F-9	TOYOTA MOTOR CREDIT CORP 3.400% 09/15/21		09/15/2021	Maturity		6,000,000	6,000,000	6,102,440	6,010,043	0	(10,043)	0	(10,043)	0	6,000,000	0	0	0	204,000	09/15/2021
89236T-DQ-5	TOYOTA 0.811% 01/11/22		03/17/2021	INTL FOSTONE FINANCIAL INC		10,049,600	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	49,600	49,600	39,878	01/11/2022
893647-BE-6	TRANSDIGM INC 6.250% 03/15/26		10/08/2021	Various		78,927	75,000	79,770	79,665	0	(991)	0	(991)	0	78,674	0	253	253	3,816	03/15/2026
89469A-AC-8	TREEHOUSE FOODS INC 6.000% 02/15/24		03/31/2021	Various		4,060,000	4,000,000	4,098,125	4,027,822	0	(5,779)	0	(5,779)	0	4,022,043	0	(22,043)	(22,043)	200,194	02/15/2024
89680H-AA-0	TOF 2020-1A A 2.110% 09/20/45		12/20/2021	Paydown		1,444,979	1,444,979	1,444,709	1,444,738	0	240	0	240	0	1,444,979	0	0	0	16,514	09/20/2045
90041L-AF-2	TURNING POINT BRANDS INC 5.625% 02/15/26		10/08/2021	MARKET AXESS		54,127	52,000	54,535	0	0	(82)	0	(82)	0	54,453	0	(326)	(326)	471	02/15/2026
90171V-AA-3	TRIWH 6.750% 06/01/27		10/05/2021	Various		10,331,627	9,550,000	9,852,033	9,783,885	0	(34,656)	0	(34,656)	0	9,749,229	0	(199,229)	(199,229)	1,402,288	06/01/2027
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		06/03/2021	Paydown		325,784	325,784	330,656	325,758	0	25	0	25	0	325,784	0	0	0	3,105	01/10/2045
90268T-AE-4	UBSC 2011-C1 XA 1.155% 01/10/45		10/01/2021	Paydown		0	0	102,082	8,909	0	(8,909)	0	(8,909)	0	0	0	0	0	14,487	01/10/2045
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		09/01/2021	Paydown		3,215,006	3,215,006	3,263,200	3,215,356	0	(350)	0	(350)	0	3,215,006	0	0	0	36,107	05/10/2045
90270R-BC-7	UBSBB 2012-C4 A3 2.533% 12/10/45		06/01/2021	Paydown		35,662	35,662	35,728	35,674	0	(12)	0	(12)	0	35,662	0	0	0	630	12/10/2045
90270R-BF-0	UBSBB 2012-C4 AAB 2.459% 12/10/45		12/01/2021	Paydown		106,503	106,503	107,419	107,328	0	(825)	0	(825)	0	106,503	0	0	0	1,522	12/10/2045
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		12/01/2021	Paydown		929,678	929,678	957,564	933,513	0	(3,835)	0	(3,835)	0	929,678	0	0	0	13,603	03/10/2046
90278L-AZ-2	UBSCM 2018-C15 XA 0.910% 12/15/51		12/01/2021	Paydown		0	0	129,217	104,224	0	(104,224)	0	(104,224)	0	0	0	0	0	8,155	12/15/2051
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31		08/02/2021	Redemption		231,247	231,247	231,247	231,247	0	0	0	0	0	231,247	0	0	0	2,399	08/25/2031
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		07/07/2021	Various		369,360	369,360	369,360	369,360	0	0	0	0	0	369,360	0	0	0	8,588	07/07/2028
90932E-AA-1	UNITED AIR 2016-2 AA PTT 2.875% 10/07/28		10/07/2021	Redemption		964,467	964,467	910,939	924,677	0	39,790	0	39,790	0	964,467	0	0	0	20,796	10/07/2028
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		11/01/2021	Redemption		148,959	148,959	148,959	148,959	0	0	0	0	0	148,959	0	0	0	3,045	05/01/2032
90932L-AA-5	UNITED AIR 2015-1 A PTT 3.450% 12/01/27		12/01/2021	Various		254,966	254,966	242,414	246,280	0	8,687	0	8,687	0	254,966	0	0	0	6,597	12/01/2027
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2021	Redemption		165,697	165,697	165,697	165,697	0	0	0	0	0	165,697	0	0	0	4,658	09/03/2026
90945B-AA-2	UACST 2020-1 A 0.850% 05/10/22		07/10/2021	Paydown		86,180	86,180	86,177	86,179	0	1	0	1	0	86,180	0	0	0	210	05/10/2022
911365-BP-8	NA UNITED RENTALS 3.750% 01/15/32		11/16/2021	JEFFERIES & CO		66,980	67,000	67,754	0	0	(25)	0	(25)	0	67,729	0	(749)	(749)	663	01/15/2032
913017-AT-6	UNITED TECHNOLOGIES 6.700% 08/01/28		11/17/2021	Call 130.4640		1,304,640	1,000,000	1,280,370	1,165,328	0	(16,656)	0	(16,656)	0	1,148,672	0	(148,672)	(148,672)	391,368	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES 7.500% 09/15/29		11/17/2021	Call 139.2430		1,392,430	1,000,000	1,382,320	1,243,335	0	(20,791)	0	(20,791)	0	1,222,544	0	(222,544)	(222,544)	480,347	09/15/2029
91324P-BP-6	UNITEDHEALTH GROUP INC 4.700% 02/15/21		02/15/2021	Maturity		2,460,000	2,460,000	2,686,837	2,460,000	0	0	0	0	0	2,460,000	0	0	0	57,810	02/15/2021
91324P-BT-8	UNITEDHEALTH GROUP INC 3.375% 11/15/21		11/15/2021	Maturity		7,500,000	7,500,000	7,507,375	7,500,139	0	(139)	0	(139)	0	7,500,000	0	0	0	253,125	11/15/2021
91533B-AD-2	VIATRIS INC 2.700% 06/22/30		10/19/2021	Tax Free Exchange CREDIT SUISSE FIRST BOSTON		15,494,866	14,776,000	15,564,300	15,559,402	0	(64,536)	0	(64,536)	0	15,494,866	0	0	0	199,476	06/22/2030
91830C-AG-3	VND0 2012-6AVE B 3.298% 11/15/30		11/16/2021	Various		4,079,219	4,000,000	4,099,979	4,017,082	0	(10,292)	0	(10,292)	0	4,006,791	0	72,428	72,428	127,145	11/15/2030
92276M-AZ-8	VENTAS REALTY LP VTR 3.250% 08/15/22		08/16/2021	Various		14,245,267	13,850,000	13,618,267	13,798,256	0	19,806	0	19,806	0	13,818,061	0	31,939	31,939	846,642	08/15/2022
92277G-AH-0	VENTAS REALTY LP/CAP CRP 3.125% 06/15/23		09/01/2021	Call 104.8070		5,240,350	5,000,000	4,967,150	4,987,653	0	3,141	0	3,141	0	4,990,794	0	9,206	9,206	351,461	06/15/2023
92343V-BR-4	VERIZON COMMUNICATIONS 5.150% 09/15/23		05/28/2021	Call 110.3160		3,309,480	3,000,000	2,990,280	2,996,615	0	449	0	449	0	2,997,063	0	2,937	2,937	418,059	09/15/2023
92840V-AA-0	WFRBS 2014-C20 ASB 3.638% 05/15/47		12/07/2021	Various		5,465,273	5,319,000	5,323,614	5,321,338	0	(923)	0	(923)	0	5,320,416	0	144,857	144,857	372,182	09/01/2026
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		12/01/2021	Paydown		424,716	424,716	437,437	427,416	0	(2,700)	0	(2,700)	0	424,716	0	0	0	8,501	05/15/2047
929160-AX-7	VULCAN MATERIALS CO 0.841% 03/01/21		03/01/2021	Maturity		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	547	03/01/2021
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2021	Paydown		184,589	184,589	154,132	158,785	0	25,804	0	25,804	0	184,589	0	0	0	3,108	06/25/2033
92936C-AG-4	WFRBS 2011-C4 AFL 1.554% 06/15/44		01/15/2021	Paydown		45,988	45,988	46,218	46,019	0	(32)	0	(32)	0	45,988	0	0	0	64	06/15/2044
92936J-BB-9	WFRBS 2011-C5 A4 3.667% 11/15/44		07/01/2021	Paydown		192,393	192,393	194,986	194,135	0	(1,742)	0	(1,742)	0	192,393	0	0	0	3,499	11/15/2044
92936T-AH-5	WFRBS 2012-C7 AFL 1.308% 06/15/45		12/17/2021	Paydown		190,145	190,145	192,254	189,974	0	170	0	170	0	190,145	0	0	0	2,327	06/15/2045
92937E-AE-4	WFRBS 2013-C11 ASB 2.630% 03/15/45		12/01/2021	Paydown		71,326	71,326	72,825	72,724	0	(1,398)	0	(1,398)	0	71,326	0	0	0	1,135	03/15/2045
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		12/01/2021	Paydown		2,140,469	2,140,469	2,119,560	2,135,043	0	5,426	0	5,426	0	2,140,469	0	0	0	36,708	03/15/2048
92939G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		12/01/2021	Paydown		2,306,355	2,306,355	2,375,438	2,318,142	0	(11,786)	0	(11,786)	0	2,306,355	0	0	0	43,126	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		12/01/2021	Paydown		1,162,851	1,162,851	1,197,671	1,168,690	0	(5,839)	0	(5,839)	0	1,162,851	0	0	0	22,852	03/15/2046
92939V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		12/01/2021	Paydown		4,205,310	4,205,310	4,331,221	4,230,127	0	(24,817)	0	(24,817)	0	4,205,310	0	0	0	82,638	03/15/2047
92939F-AV-1	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB 3.393% 08/15/47		12/01/2021	Paydown		40,645	40,645	42,030	41,769	0	(1,124)	0	(1,124)	0	40,645	0	0	0	742	08/15/2047
929566-AJ-6	WABASH NATIONAL CORP 5.500% 10/01/25		10/07/2021	Various		2,661,094	2,625,000	2,625,000	2,625,000	0	0	0	0	0	2,625,000	0	0	0	182,875	10/01/2025
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		12/01/2021	Paydown		322,837	330,692	249,305	0	0	16,984	0	16,984	0	322,837	0	0	0	8,618	05/25/2036
93934F-E0-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/01/2021	Paydown		146,546	163,059	150,569	151,627	0	(5,080)	0	(5,080)	0	146,546	0	0	0	3,576	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36		12/01/2021	Paydown		247,998	247,998	88,089	86,191	0	161,807	0	161,807	0	247,998	0	0	0	1,889	07/25/2036

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.299% 10/25/36		12/01/2021	Paydown		494,778	494,778	259,808	199,344	0	295,434	0	295,434	0	494,778	0	0	0	4,239	10/25/2036
949456-AA-5	WLKRG 2013-AA A 3.100% 03/15/29		06/15/2021	Paydown		1,260,610	1,260,610	1,260,624	1,260,832	0	(222)	0	(222)	0	1,260,610	0	0	0	16,929	03/15/2029
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		12/15/2021	Paydown		2,935,613	2,935,613	2,934,759	2,934,205	0	1,408	0	1,408	0	2,935,613	0	0	0	48,168	06/15/2038
949746-SP-7	WELLS FARGO & CO 1.084% 02/11/22		02/11/2021	Call	100.0000	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	28,908	02/11/2022
949796-AS-5	WFMS 2020-RR1 A17 3.000% 05/25/50		12/01/2021	Paydown		3,302,437	3,302,437	3,381,902	3,378,583	0	(76,146)	0	(76,146)	0	3,302,437	0	0	0	39,720	05/25/2050
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51		12/01/2021	Paydown		953,306	953,306	975,649	0	0	(22,343)	0	(22,343)	0	953,306	0	0	0	3,818	06/25/2051
94988H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		12/01/2021	Paydown		1,271,875	1,271,875	1,259,553	1,269,285	0	2,589	0	2,589	0	1,271,875	0	0	0	17,515	10/15/2045
94988J-5U-7	WELLS FARGO BANK NA 0.638% 10/22/21		03/17/2021	INC		11,177,541	11,150,000	11,047,516	11,120,900	0	7,589	0	7,589	0	11,128,490	0	49,051	49,051	33,383	10/22/2021
94988Q-BC-4	WFCM 2013-LC12 XA 0.157% 07/15/46		12/01/2021	Paydown		0	0	683,673	126,720	0	(126,720)	0	(126,720)	0	0	0	0	0	36,767	07/15/2046
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		12/01/2021	Paydown		3,006,066	3,006,066	3,096,206	3,030,905	0	(24,839)	0	(24,839)	0	3,006,066	0	0	0	56,615	07/15/2058
94989U-AS-0	WFMS 2018-1 A17 3.500% 07/25/47		12/01/2021	Paydown		4,950,099	4,950,099	4,820,269	4,871,567	0	78,531	0	78,531	0	4,950,099	0	0	0	75,204	07/25/2047
94989Y-AY-9	WFCM 2016-C32 A3 3.294% 01/15/59		12/01/2021	Paydown		356,366	356,366	350,840	351,963	0	4,403	0	4,403	0	356,366	0	0	0	3,396	01/15/2059
95001T-BH-7	WFMS 2019-1 B1 4.024% 11/25/48		10/01/2021	Paydown		20,980	20,980	21,142	0	0	(69)	0	(69)	0	20,980	0	0	0	256	11/25/2048
95002F-AA-2	WFMS 2019-4 A1 3.500% 09/25/49		12/01/2021	Paydown		7,523,964	7,523,964	7,657,985	7,649,409	0	(125,445)	0	(125,445)	0	7,523,964	0	0	0	105,781	09/25/2049
95002X-BH-7	WFCM 2020-C57 XA 2.092% 08/15/53		10/22/2021	WELLS FARGO		3,535,093	0	3,747,584	3,632,837	0	(270,215)	0	(270,215)	0	3,362,622	0	172,472	172,472	482,254	08/15/2053
95002X-BH-7	WFCM 2020-C57 XA 2.092% 08/15/53		10/01/2021	Paydown		0	0	25,687	24,901	0	(24,901)	0	(24,901)	0	0	0	0	0	1,685	08/15/2053
95003B-AA-0	WFMS 2020-5 A1 2.500% 09/25/50		12/01/2021	Paydown		2,112,453	2,112,453	2,176,817	2,176,325	0	(63,871)	0	(63,871)	0	2,112,453	0	0	0	30,287	09/25/2050
95040Q-AE-4	WELLTOWER INC 3.950% 09/01/23		04/15/2021	Call	108.0500	7,583,500	7,000,000	6,997,690	6,998,487	0	177	0	177	0	6,998,664	0	1,336	1,336	736,196	09/01/2023
95058X-AE-8	WEN 2018-1A A211 3.884% 03/15/48		12/15/2021	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,855	03/15/2048
95058X-AH-1	WEN 2019-1A A211 4.080% 06/15/49		12/15/2021	Paydown		1,023,750	1,023,750	1,043,438	1,042,928	0	(19,178)	0	(19,178)	0	1,023,750	0	0	0	27,846	06/15/2049
95058X-AL-2	WEN 2021-1A A211 2.775% 06/15/51		12/15/2021	Paydown		150,000	150,000	150,000	0	0	0	0	0	0	150,000	0	0	0	1,480	06/15/2051
951680-AK-3	FREMF 2014-1A A2R 1.480% 07/18/26		02/18/2021	Paydown		9,226,329	9,226,329	9,204,185	9,207,498	0	18,831	0	18,831	0	9,226,329	0	0	0	44,445	07/18/2026
96042F-AF-1	WLAKE 2018-2A D 4.000% 01/16/24		12/15/2021	Paydown		186,788	186,788	191,443	190,174	0	(3,386)	0	(3,386)	0	186,788	0	0	0	4,774	01/16/2024
96042J-AJ-5	WLAKE 2019-1A C 3.450% 03/15/24		12/15/2021	Paydown		237,443	237,443	243,398	240,662	0	(3,218)	0	(3,218)	0	237,443	0	0	0	6,047	03/15/2024
96221T-AH-0	WFRBS 2014-LC14 XA 1.249% 03/15/47		12/01/2021	Paydown		0	0	63,524	30,241	0	(30,241)	0	(30,241)	0	0	0	0	0	6,813	03/15/2047
96950F-AH-7	WILLIAMS PARTNERS 4.000% 11/15/21		08/16/2021	Call	100.0000	11,960,000	11,960,000	11,994,951	11,963,792	0	(3,792)	0	(3,792)	0	11,960,000	0	0	0	358,800	11/15/2021
974153-AB-4	WSTOP 2020-1A A2 2.841% 12/05/50		09/05/2021	Paydown		57,500	57,500	57,500	57,500	0	0	0	0	0	57,500	0	0	0	1,180	12/05/2050
983793-AG-5	XPO LOGISTICS INC 6.750% 08/15/24		08/16/2021	Various		18,723,280	18,112,000	17,491,375	17,584,276	0	81,281	0	81,281	0	17,665,557	0	446,443	446,443	1,833,840	08/15/2024
984121-CL-5	XEROX CORP 4.800% 03/01/35		05/20/2021	Various		820,923	833,000	800,721	801,260	0	515	0	515	0	801,775	0	19,148	19,148	26,503	03/01/2035
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		10/08/2021	BARCLAYS		45,417	44,000	45,375	0	0	(64)	0	(64)	0	45,311	0	106	106	1,600	08/15/2028
98920A-AA-6	ZB NA 3.500% 08/27/21		08/27/2021	Maturity		250,000	250,000	249,373	249,849	0	151	0	151	0	250,000	0	0	0	8,750	08/27/2021
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		10/30/2021	Paydown		83,750	83,750	83,750	0	0	0	0	0	0	83,750	0	0	0	1,047	07/30/2051
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A.	07/15/2021	Redemption		100.0000	204,800	204,800	204,800	0	0	0	0	0	204,800	0	0	0	5,069	01/15/2030
064159-FL-5	BANK OF NOVA SCOTIA 2.800% 07/21/21	A.	07/21/2021	Maturity		25,000,000	25,000,000	24,941,750	24,994,702	0	5,298	0	5,298	0	25,000,000	0	0	0	700,000	07/21/2021
064159-JF-4	BANK OF NOVA SCOTIA 0.828% 03/07/22	A.	10/26/2021	GOLDMAN SACHS		10,479,266	10,455,000	10,438,207	10,448,625	0	4,406	0	4,406	0	10,453,031	0	26,235	26,235	75,766	03/07/2022
15135U-AG-4	CENOVUS ENERGY INC 3.000% 08/15/22	A.	09/16/2021	Various		17,831,172	17,400,000	16,318,560	17,142,377	0	110,388	0	110,388	0	17,252,766	0	147,234	147,234	998,122	08/15/2022
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A.	11/15/2021	Various		512,085	500,000	491,250	495,258	0	1,806	0	1,806	0	497,064	0	15,021	15,021	36,060	12/15/2022
443628-AG-7	HUDBAY MINERALS INC 7.625% 01/15/25	A.	02/04/2021	Various		424,830	408,000	426,360	424,252	0	(740)	0	(740)	0	423,512	0	1,318	1,318	17,361	01/15/2025
443628-AG-7	HUDBAY MINERALS INC 7.625% 01/15/25	A.	03/24/2021	Call	103.8130	6,730,197	6,483,000	6,730,508	6,665,846	0	(20,225)	0	(20,225)	0	6,645,620	0	(162,620)	(162,620)	589,108	01/15/2025
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A.	10/08/2021	SUMRIDGE PARTNERS		85,125	80,000	85,400	0	0	(217)	0	(217)	0	85,183	0	(58)	(58)	3,840	04/01/2029
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A.	10/08/2021	Various		28,333	28,000	28,350	0	0	(22)	0	(22)	0	28,328	0	6	6	441	04/01/2026
552697-AQ-7	MDC PARTNERS INC 7.500% 05/01/24	A.	04/13/2021	MARKET AXESS		64,090	63,000	60,795	60,957	0	302	0	302	0	61,259	0	2,831	2,831	3,325	05/01/2024
552697-AQ-7	MDC PARTNERS INC 7.500% 05/01/24	A.	08/20/2021	Call	101.6250	540,645	532,000	483,655	488,809	0	8,110	0	8,110	0	496,919	0	35,081	35,081	50,577	05/01/2024
65548P-AE-6	NORBORD INC 6.250% 04/15/23	A.	03/05/2021	CITIGROUP GLOBAL MKTS		592,960	544,000	556,240	551,147	0	(541)	0	(541)	0	550,606	0	42,354	42,354	13,600	04/15/2023
65548P-AE-6	NORBORD INC 6.250% 04/15/23	A.	06/07/2021	Various		1,222,879	1,122,000	1,147,245	1,136,741	0	(2,651)	0	(2,651)	0	1,134,089	0	(12,089)	(12,089)	146,073	04/15/2023
65548P-AF-3	NORBORD INC 5.750% 07/15/27	A.	05/06/2021	Call	108.9720	3,459,861	3,175,000	3,175,000	3,175,000	0	0	0	0	0	3,175,000	0	0	0	432,435	07/15/2027
70137T-AL-9	PARKLAND FUEL CORP 6.000% 04/01/26	A.	04/14/2021	Various		8,375,675	8,015,000	7,949,375	7,964,068	0	2,469	0	2,469	0	7,966,538	0	48,462	48,462	618,491	04/01/2026
70137T-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	A.	10/08/2021	CITIGROUP GLOBAL MKTS		37,729	37,000	37,648	0	0	(41)	0	(41)	0	37,606	0	123	123	833	10/01/2029
740212-AM-7	PRECISION DRILLING CORP 6.875% 01/15/29	A.	10/08/2021	SUNTRUST		50,044	48,000	49,950	0	0	(20)	0	(20)	0	49,931	0	114	114	1,082	01/15/2029
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A.	10/12/2021	Various		128,396	127,000	126,683	126,758	0	53	0	53	0	126,811	0	1,585	1,585	6,486	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
891140-CC-0	TORONTO DOMINION BANK 0.452% 03/17/21	A	03/17/2021	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	18,703	03/17/2021
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A	04/14/2021	Various		851,628	833,000	853,733	851,024	0	(2,096)	0	(2,096)	0	848,929	0	2,699	2,699	25,528	04/15/2025
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A	09/02/2021	Call 102.0420		259,187	254,000	266,383	258,208	0	(1,093)	0	(1,093)	0	257,115	0	(3,115)	(3,115)	18,116	04/15/2025
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	07/06/2021	Various		2,103,960	2,023,000	2,023,000	2,023,000	0	0	0	0	0	2,023,000	0	0	0	178,739	07/15/2022
C1467-AA-5	CSL GROUP INC. PP 5.440% 03/15/21	A	03/15/2021	Various		1,750,002	1,750,002	1,750,002	1,750,002	0	0	0	0	0	1,750,002	0	0	0	47,600	03/15/2021
00140N-AC-4	AIMCO 2020-11A B 1.924% 10/15/31	D	11/08/2021	Paydown		23,000,000	23,000,000	23,000,000	23,000,000	0	0	0	0	0	23,000,000	0	0	0	497,005	10/15/2031
00140N-AL-4	AIMCO 2020-11A B2 1.824% 10/15/31	D	11/08/2021	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	51,307	10/15/2031
00140R-AE-1	AIGIM 2018-1A B 2.182% 01/20/32	D	05/10/2021	Paydown		6,750,000	6,750,000	6,764,766	6,609,006	0	140,994	0	140,994	0	6,750,000	0	0	0	85,897	01/20/2032
00162L-CN-5	ALM 2015-16A AAR2 1.024% 07/15/27	D	02/12/2021	Paydown		171,443	171,443	171,545	169,644	0	1,799	0	1,799	0	171,443	0	0	0	626	07/15/2027
00973R-AE-3	AKER BP ASA 3.000% 01/15/25	D	11/30/2021	Various		457,720	436,000	436,003	435,999	0	3	0	3	0	436,002	0	21,719	21,719	13,908	01/15/2025
02154C-AE-3	ALTICE FINANCING SA 7.500% 05/15/26	D	08/13/2021	Various		14,006,250	13,500,000	13,568,125	13,469,405	0	(26,916)	0	(26,916)	0	13,442,488	0	57,512	57,512	1,597,500	05/15/2026
023150-AA-6	AMBAC LSNi LLC 5.218% 02/12/23	D	07/06/2021	Various		526,604	526,604	526,604	526,604	0	0	0	0	0	526,604	0	0	0	17,351	02/12/2023
023150-AA-6	AMBAC LSNi LLC 5.218% 02/12/23	D	03/31/2021	Various		7,210	7,210	7,210	7,210	0	0	0	0	0	7,210	0	0	0	91	02/12/2023
035198-AD-2	ANGOLA 8.000% 11/26/29	D	05/04/2021	GOLDMAN SACHS		252,250	250,000	246,875	0	0	66	0	66	0	246,941	0	5,309	5,309	8,889	11/26/2029
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	D	10/15/2021	Maturity		8,000,000	8,000,000	8,882,560	8,086,454	0	(86,454)	0	(86,454)	0	8,000,000	0	0	0	320,000	10/15/2021
055451-AL-2	BHP FINANCE USA 3.250% 11/21/21	D	11/21/2021	Maturity		1,000,000	1,000,000	1,006,700	1,000,805	0	(805)	0	(805)	0	1,000,000	0	0	0	32,500	11/21/2021
05585J-AC-4	BSPT 2018-FL3 AS 1.459% 03/15/28	D	10/15/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	36,318	03/15/2028
05586A-AA-6	BSPT 2018-FL4 A 1.159% 09/15/35	D	12/15/2021	Paydown		163,807	163,807	163,807	163,807	0	0	0	0	0	163,807	0	0	0	1,153	09/15/2035
05875D-AC-6	BALLY 2020-2A A2 1.928% 10/20/31	D	10/20/2021	Paydown		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	168,537	10/20/2031
05875J-AC-3	BALLY 2019-1A B 2.674% 07/15/32	D	07/15/2021	Paydown		9,250,000	9,250,000	9,250,000	9,250,000	0	0	0	0	0	9,250,000	0	0	0	194,347	07/15/2032
10373Q-AJ-9	BP CAPITAL MARKETS 3.245% 05/06/22	C	07/13/2021	Call 102.4160		6,144,960	6,000,000	5,988,852	5,982,973	0	6,559	0	6,559	0	5,989,533	0	10,467	10,467	278,546	05/06/2022
10373Q-AY-6	BP CAPITAL MARKETS 3.224% 04/14/24	C	12/23/2021	Call 105.0640		10,506,400	10,000,000	9,759,240	9,845,946	0	43,811	0	43,811	0	9,889,757	0	110,243	110,243	890,600	04/14/2024
12554V-AE-6	CIFC 2019-3A A2 1.974% 07/16/32	D	08/27/2021	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	358,925	07/16/2032
12674T-AA-4	CWCLN 6.875% 09/15/27	D	11/16/2021	BARCLAYS		630,000	600,000	633,750	631,635	0	(5,574)	0	(5,574)	0	626,061	0	3,939	3,939	55,344	09/15/2027
12674T-AB-2	CWCLN 7.500% 10/15/26	D	10/04/2021	Call 103.9620		5,985,093	5,757,000	5,789,339	5,775,831	0	(4,406)	0	(4,406)	0	5,771,425	0	(14,425)	(14,425)	646,675	10/15/2026
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	03/15/2021	Cantor Fitzgerald Fixed		5,165,412	5,112,292	5,111,137	5,111,433	0	121	0	121	0	5,111,553	0	53,858	53,858	25,851	09/25/2045
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	12/25/2021	Paydown		925,083	925,083	924,874	924,928	0	155	0	155	0	925,083	0	0	0	10,576	09/25/2045
13079H-AQ-1	SYMP 2012-9A AR2 1.442% 07/16/32	D	09/23/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	71,968	07/16/2032
13887H-AA-8	CANYC 2019-2A A 1.494% 10/15/32	D	11/12/2021	Paydown		10,000,000	10,000,000	9,835,000	9,844,125	0	155,875	0	155,875	0	10,000,000	0	0	0	170,474	10/15/2032
14309Y-BJ-2	CGMS 2012-4A BRR 2.025% 04/22/32	D	09/21/2021	Paydown		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	252,640	04/22/2032
14309Y-BL-7	CGMS 2012-4A CRR 3.025% 04/22/32	D	09/21/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	287,116	04/22/2032
14316E-AA-7	CGMS 2019-2A A1 1.404% 07/15/32	D	12/21/2021	Paydown		10,000,000	10,000,000	9,990,000	9,991,695	0	8,305	0	8,305	0	10,000,000	0	0	0	175,856	07/15/2032
143658-BC-5	CARNIVAL CRUISE 11.500% 04/01/23	D	02/11/2021	Various		569,596	495,000	501,708	499,875	0	(218)	0	(218)	0	499,657	0	69,940	69,940	20,875	04/01/2023
143658-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27	D	10/08/2021	Various		147,218	126,000	146,160	0	0	(1,972)	0	(1,972)	0	144,188	0	3,031	3,031	5,634	08/01/2027
15032T-AU-0	Cedar Funding L120131A 2013-1A AFR 3.020% 06/09/30	D	04/22/2021	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,789	06/09/2030
15033X-AA-4	CEDF 2019-10A A 1.468% 10/20/32	D	10/20/2021	Paydown		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	388,078	10/20/2032
151290-BV-4	CEMEX SAB-SPONS ADR 5.450% 11/19/29	D	04/20/2021	JPM FUNDS RECAP		605,550	550,000	550,000	550,000	0	0	0	0	0	550,000	0	55,550	55,550	12,739	11/19/2029
17180T-AL-6	CIFC 2016-1A A1R 1.480% 10/21/31	D	12/03/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	173,602	10/21/2031
17186H-AC-6	COMPRESS NV 7.000% 06/15/26	D	03/03/2021	JEFFERIES & CO		527,500	500,000	526,250	521,428	0	(1,046)	0	(1,046)	0	520,382	0	7,118	7,118	06/15/2026	
20752T-AA-2	CONNECT FINCO SARL/CONNIE 6.750% 10/01/26	D	11/15/1																	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
566076-AC-9	MP18 2020-1A B1 2.724% 10/15/31	D	09/29/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	151,496	10/15/2031	
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D	05/21/2021	Various		443,578	402,000	448,230	447,475	0	(5,994)	0	(5,994)	0	441,481	0	2,098	2,098	18,130	05/01/2027	
629571-AA-8	NABORS INDUSTRIES LTD 7.250% 01/15/26	D	10/19/2021	CITIGROUP GLOBAL MKTS		851,720	856,000	856,000	856,000	0	0	0	0	0	856,000	0	(4,280)	(4,280)	78,609	01/15/2026	
64755R-AG-8	NMC CLO-1A B 2.224% 10/15/32	D	10/29/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	232,528	10/15/2032	
64755R-AJ-2	NMC CLO-1A C 2.974% 10/15/32	D	10/29/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	154,285	10/15/2032	
67091R-AK-5	QCP 2015-8A A1R 0.972% 04/17/27	D	01/17/2021	Paydown		153,344	153,344	153,001	152,200	0	1,143	0	1,143	0	153,344	0	0	0	418	04/17/2027	
67109B-CU-6	CHALF 2015-1A CR2 2.810% 11/15/32	D	12/02/2021	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	209,146	11/15/2032	
69290L-AE-7	PPP 2021-7 B 1.509% 04/14/38	D	07/14/2021	Paydown		524	524	524	0	0	0	0	0	0	524	0	0	0	2	04/14/2038	
69290L-AG-2	PPP 2021-7 C 1.759% 04/14/38	D	07/14/2021	Paydown		674	674	674	0	0	0	0	0	0	674	0	0	0	4	04/14/2038	
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	C	12/01/2021	Paydown		9,373,283	9,373,283	9,614,938	9,616,070	0	(242,787)	0	(242,787)	0	9,373,283	0	0	0	125,698	11/25/2050	
69689L-AA-4	Palmer Square Lo20193A ng Ltd 2019-3A A1 1.010% 08/20/27	D	11/20/2021	Paydown		93,273	93,273	93,133	93,153	0	120	0	120	0	93,273	0	0	0	590	08/20/2027	
69700V-AA-7	Palmer Square Lo20191A ng Ltd 2019-1A A1 1.180% 04/20/27	D	10/20/2021	Paydown		73,348	73,348	73,348	73,348	0	0	0	0	0	73,348	0	0	0	540	04/20/2027	
71647N-AN-9	PETROBRAS GLOBAL FINANCE 6.850% 06/05/15	D	03/16/2021	GOLDMAN SACHS Redemption		515,000	500,000	545,750	545,728	0	(34)	0	(34)	0	545,694	0	(30,694)	(30,694)	9,799	06/05/2115	
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	10/01/2021	100,0000		414,000	414,000	414,000	414,000	0	0	0	0	0	414,000	0	0	0	18,492	09/30/2027	
75735G-AA-6	REDE D'OR FINANCE SARL 0.000% 01/22/30	D	08/27/2021	Call 104.5000		418,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	37,750	01/22/2030	
76676V-AA-2	RIN 2017-1A A 1.621% 10/20/28	D	05/28/2021	Paydown		13,000,000	13,000,000	13,061,628	12,933,419	0	66,581	0	66,581	0	13,000,000	0	0	0	136,285	10/20/2028	
780097-BF-7	ROYAL BANK OF SCOTLAND 1.624% 05/15/23	D	04/14/2021	INC		10,113,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	113,000	113,000	70,481	05/15/2023	
81254U-AK-2	SEASPAN CORP 5.500% 08/01/29	D	10/13/2021	Various		99,925	99,000	99,990	0	0	(53)	0	(53)	0	99,937	0	(13)	(13)	1,370	08/01/2029	
82620K-AD-5	SIEMENS 2.900% 05/27/22	D	11/04/2021	Various		17,659,260	17,400,000	17,703,400	17,479,850	0	(47,559)	0	(47,559)	0	17,432,291	0	226,969	226,969	472,362	05/27/2022	
83611K-AJ-1	SNDPT 2019-1A B2 4.580% 01/20/32	D	08/05/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	181,292	01/20/2032	
83611V-AJ-7	SNDPT 2020-2A C 2.736% 10/25/31	D	10/25/2021	Paydown		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	398,482	10/25/2031	
87159Q-BV-9	Symphony CLO Ltd201414A 2014-14A AR 1.072% 07/14/39	D	10/14/2021	Paydown		100,030	100,030	100,030	100,030	0	0	0	0	0	100,030	0	0	0	762	07/14/2039	
87275Q-AJ-6	TRTX 2018-FL2 D 2.810% 11/15/37	D	03/11/2021	GOLDMAN SACHS		1,295,125	1,300,000	1,302,031	1,285,520	0	807	0	807	0	1,286,327	0	8,798	8,798	8,994	11/15/2037	
87406Q-AX-4	TAKEDA PHARMACEUTICAL 2.050% 03/31/30	D	10/05/2021	JEFFERIES & CO		4,925,450	5,000,000	5,101,300	5,100,358	0	(7,808)	0	(7,808)	0	5,092,550	0	(167,100)	(167,100)	127,840	03/31/2030	
87927Y-AA-0	TELECOM ITALIA SPA 5.303% 05/30/24	D	04/29/2021	Various		2,740,434	2,511,000	2,623,995	2,576,793	0	(5,990)	0	(5,990)	0	2,570,803	0	169,631	169,631	55,772	05/30/2024	
88032W-AJ-5	TENCENT HOLDINGS LTD 0.729% 01/19/23	D	08/04/2021	TD SECURITIES		6,002,460	6,000,000	5,991,000	5,995,834	0	1,204	0	1,204	0	5,997,038	0	5,422	5,422	39,312	01/19/2023	
88165F-AF-9	TEVA PHARMACEUT FIN BV 3.650% 11/10/21	D	11/10/2021	Maturity		9,000,000	9,000,000	8,967,150	8,996,380	0	3,620	0	3,620	0	9,000,000	0	0	0	328,500	11/10/2021	
88165F-AG-7	TEVA PHARMACEUT FIN BV 2.950% 12/18/22	D	11/12/2021	Call 101.6250		18,548,595	18,252,000	17,617,076	18,086,719	0	71,067	0	71,067	0	18,157,786	0	94,214	94,214	781,186	12/18/2022	
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D	10/08/2021	Various		110,771	115,000	104,625	104,907	0	795	0	795	0	105,703	0	5,068	5,068	2,762	10/01/2026	
89380Q-AA-0	TRANSOCEAN GUARDIAN LTD 5.875% 01/15/24	D	10/06/2021	Various Redemption		540,236	543,370	537,936	540,135	0	440	0	440	0	540,575	0	(339)	(339)	41,800	01/15/2024	
89380Q-AA-0	TRANSOCEAN GUARDIAN LTD 5.875% 01/15/24	D	07/01/2021	100,0000		89,210	89,210	88,318	88,679	0	531	0	531	0	89,210	0	0	0	1,310	01/15/2024	
899415-AE-3	TULLOW OIL PLC 7.000% 03/01/25	D	11/09/2021	JEFFERIES & CO		1,044,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(156,000)	(156,000)	100,567	03/01/2025	
90352J-AD-5	UBS GROUP FUNDING SWITZE 1.104% 08/15/23	D	03/22/2021	Various		15,148,370	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	148,370	148,370	61,886	08/15/2023	
903742-AA-2	ULKER BISKUVI SANAYI AS 6.950% 10/30/25	D	05/10/2021	CITIGROUP GLOBAL MKTS		260,640	240,000	256,200	255,917	0	(1,046)	0	(1,046)	0	254,870	0	5,770	5,770	8,896	10/30/2025	
92857W-BN-9	VODAFONE GROUP PLC 1.112% 01/16/24	D	03/30/2021	TENDER OFFER		20,440,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	440,000	440,000	111,583	01/16/2024	
92916X-AJ-6	VOYA 2013-3A A1RR 1.272% 10/18/31	D	03/01/2021	Paydown		0	0	0	(322)	0	322	0	322	0	0	0	0	0	0	0	10/18/2031
96466C-AE-8	WBOX 2020-2A B 2.375% 10/24/31	D	11/01/2021	Paydown		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	313,104	10/24/2031	
96466C-AG-3	WBOX 2020-2A C 2.924% 10/24/31	D	11/01/2021	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	279,045	10/24/2031	
98088B-AF-8	WOOLWORTHS LTD 4.550% 04/12/21	D	04/12/2021	Various		5,000,000	5,000,000	5,414,000	5,014,480	0	(14,480)	0	(14,480)	0	5,000,000	0	0	0	113,750	04/12/2021	
984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D	06/21/2021	JPM FUNDS RECAP		255,938	325,000	267,313	270,108	0	4,298	0	4,298	0	274,407	0	(18,469)	(18,469)	24,939	07/28/2025	
98626L-AG-6	YCLO 2020-1A B1 1.982% 04/20/32	D	12/03/2021	Paydown		22,100,000	22,100,000	22,100,000	22,100,000	0	0	0	0	0	22,100,000	0	0	0	463,447	04/20/2032	
D3141F-AC-0	HAUS CRAMER HLDG PP 4.380% 05/08/23	D	03/26/2021	Various		2,040,000	2,000,000	2,000,000													

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q1842#-AF-5	ARC INFRASTRUCTURE PTY LTD PP 4.150% 07/16/21	D	07/16/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	41,500	07/16/2021
Q8194#-AK-1	TRANSURBAN PP PP 5.950% 11/14/21	C	11/14/2021	Various		4,021,974	4,021,974	4,240,220	4,044,000	0	(22,026)	0	(22,026)	0	4,021,974	0	0	0	245,340	11/14/2021
T6645*-AB-3	MARR SpA PP 6.000% 07/11/23	C	07/23/2021	Various		3,311,149	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	497,111	07/11/2023
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					2,361,896,794	2,319,232,059	2,337,955,270	2,274,811,446	13,071	1,366,343	0	1,379,414	0	2,327,930,160	0	12,886,514	12,886,514	75,677,817	XXX
01039X-AA-8	ALABAMA POWER CAP TR V 3.245% 10/01/42		07/01/2021	Call 100.0000		3,000,000	3,000,000	2,902,500	2,912,161	0	1,379	0	1,379	0	2,913,539	0	86,461	86,461	75,558	10/01/2042
29278N-AT-0	ENERGY TRANSFER PARTNERS 7.125% 05/15/30		04/05/2021	Tax Free Exchange		4,550,000	4,550,000	4,550,000	4,550,000	0	0	0	0	0	4,550,000	0	0	0	126,073	05/15/2030
929768-AA-7	WACHOVIA TRUPS 0.626% 01/15/27		06/21/2021	Tax Free Exchange		4,958,807	5,000,000	4,803,500	4,954,898	0	3,909	0	3,909	0	4,958,807	0	0	0	18,681	01/15/2027
976657-AH-9	WISCONSIN ENERGY CORP 2.267% 05/15/67		06/14/2021	Various		630,853	686,000	573,668	575,138	0	404	0	404	0	575,542	0	55,311	55,311	7,618	05/15/2067
4899999	Subtotal - Bonds - Hybrid Securities					13,139,660	13,236,000	12,829,668	12,992,197	0	5,692	0	5,692	0	12,997,888	0	141,772	141,772	227,930	XXX
464288-63-8	ISHARES INTERMEDIATE CREDIT BOND ETF		11/02/2021	CITIGROUP GLOBAL MKTS		10,094,801	0	9,187,905	10,448,256	(1,260,352)	0	0	(1,260,352)	0	9,187,905	0	906,896	906,896	191,674	XXX
8099999	Subtotal - Bonds - SVO Identified Funds					10,094,801	0	9,187,905	10,448,256	(1,260,352)	0	0	(1,260,352)	0	9,187,905	0	906,896	906,896	191,674	XXX
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/17/27		01/01/2021	JPM FUNDS RECAP		269,479	270,833	269,479	269,479	0	0	0	0	0	269,479	0	0	0	0	12/17/2027
00130M-AB-0	ARDENT HEALTH PARTNERS TL B 1L 06/15/25		02/23/2021	Various		1,479,486	1,479,486	1,454,056	1,456,055	0	23,431	0	23,431	0	1,479,486	0	0	0	12,237	06/15/2025
00130M-AJ-3	ARDENT HEALTH PARTNERS TL B 1L 08/24/28		12/31/2021	Redemption 100.0000		1,668	1,668	1,659	0	0	8	0	8	0	1,668	0	0	0	22	08/24/2028
00132U-AD-6	AI AQUA MERGER SUB INC TL B 1L 12/13/23		04/05/2021	Redemption 100.0000		500,000	500,000	498,750	498,700	0	1,300	0	1,300	0	500,000	0	0	0	9,219	12/13/2023
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		12/31/2021	Redemption 100.0000		18,707	18,707	18,707	18,707	0	0	0	0	0	18,707	0	0	0	722	10/02/2025
00213N-AM-4	APX GROUP INC 07/10/28		12/31/2021	Redemption 100.0000		5,000	5,000	4,954	0	0	46	0	46	0	5,000	0	0	0	53	07/10/2028
00241Y-AM-6	AVSC HOLDING CORP TL B 1L		01/01/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(76)	03/03/2025
00687M-AB-7	ADIENT US LLC TL B 1L 05/06/24		04/09/2021	Redemption 100.0000		985,633	985,633	980,705	981,911	0	3,722	0	3,722	0	985,633	0	0	0	13,393	05/06/2024
00687M-AC-5	ADIENT US LLC TL B 1L 04/10/28		12/31/2021	Redemption 100.0000		2,500	2,500	2,494	0	0	6	0	6	0	2,500	0	0	0	52	04/10/2028
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		12/31/2021	Redemption 100.0000		5,038	5,038	5,032	5,031	0	7	0	7	0	5,038	0	0	0	3	01/04/2026
00847Y-AD-4	AGILITI HEALTH INC TL 1L 01/04/26		04/28/2021	Redemption 100.0000		232,498	232,498	230,173	230,229	0	2,269	0	2,269	0	232,498	0	0	0	2,939	01/04/2026
00912Y-AL-6	AIR METHODS CORP TL 1L 04/22/24		02/04/2021	MORGAN STANLEY HI-YLD		933,638	965,000	817,645	866,020	0	2,963	0	2,963	0	868,983	0	64,654	64,654	5,187	04/22/2024
01771J-AE-3	ALLEN MEDIA LLC TL B 1L 02/10/27		08/02/2021	Redemption 100.0000		992,608	992,608	987,645	988,333	0	4,276	0	4,276	0	992,608	0	0	0	36,122	02/10/2027
01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28		12/31/2021	Redemption 100.0000		10,916	10,916	10,870	0	0	46	0	46	0	10,916	0	0	0	158	08/23/2028
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27		12/31/2021	Redemption 100.0000		25,893	25,893	25,699	25,701	0	192	0	192	0	25,893	0	0	0	762	10/08/2027
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TI B 1L 05/12/28		12/31/2021	Redemption 100.0000		7,500	7,500	7,454	0	0	46	0	46	0	7,500	0	0	0	12	05/12/2028
03755P-AB-1	APERGY CORP TL B 1L 05/09/25		01/01/2021	Redemption 100.0000		60,241	60,241	60,205	60,210	0	31	0	31	0	60,241	0	0	0	139	05/09/2025
03834X-AJ-2	UNITED PACIFIC TL B 1L 11/14/26		05/05/2021	Redemption 100.0000		2,971,654	2,971,654	2,948,571	2,951,134	0	20,520	0	20,520	0	2,971,654	0	0	0	90,745	11/14/2026
03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26		12/31/2021	Redemption 100.0000		22,231	22,231	22,231	0	0	0	0	0	0	22,231	0	0	0	369	11/16/2026
03852J-AK-7	ARAMARK SERVICES INC TL B 1L 03/28/24		04/06/2021	Redemption 100.0000		238,012	238,012	237,726	237,816	0	196	0	196	0	238,012	0	0	0	1,203	03/28/2024
03952H-AB-0	ANCESTRY.COM INC TL 1L 12/06/27		02/25/2021	Redemption 100.0000		800,000	800,000	792,000	791,996	0	8,004	0	8,004	0	800,000	0	0	0	13,600	12/06/2027
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		12/31/2021	Redemption 100.0000		8,000	8,000	8,000	0	0	0	0	0	0	8,000	0	0	0	143	12/06/2027
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		12/31/2021	Redemption 100.0000		4,274	4,274	4,205	0	0	70	0	70	0	4,274	0	0	0	35	07/31/2027

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
04761P-AF-2	ATKINS NUTRITIONALS TL B 1L 07/06/24		04/15/2021	BARCLAYS Redemption		415,580	414,934	417,009	416,196	0	(36)	0	(36)	0	416,161	0	(580)	(580)	7,829	07/06/2024
04761P-AF-2	ATKINS NUTRITIONALS TL B 1L 07/06/24		02/22/2021	100.0000 Redemption		18,640	18,640	18,734	18,697	0	(57)	0	(57)	0	18,640	0	0	0	155	07/06/2024
05350N-AL-8	AVANTOR FUNDING INC TL B5 1L 11/08/27		12/31/2021	100.0000 Redemption		2,500	2,500	2,497	0	0	3	0	3	0	2,500	0	0	0	10	11/08/2027
05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L 10/31/24		12/31/2021	Various Redemption		154,933	154,933	148,893	149,707	0	5,226	0	5,226	0	154,933	0	0	0	6,104	10/31/2024
05988H-AE-7	BOXER PARENT CO INC TL B 1L 10/02/25		12/31/2021	100.0000 Redemption		1,443	1,443	1,432	0	0	11	0	11	0	1,443	0	0	0	12	10/02/2025
07368R-AD-3	BEACON ROOFING SUPPLY INC TL B 1L 01/02/25		05/19/2021	100.0000 Redemption		989,822	989,822	987,100	987,525	0	2,297	0	2,297	0	989,822	0	0	0	6,660	01/02/2025
07982E-AB-2	BELLRING BRANDS LLC TL 1L 10/21/24		02/26/2021	100.0000 Redemption		760,000	760,000	744,800	747,063	0	12,937	0	12,937	0	760,000	0	0	0	6,907	10/21/2024
08579J-BE-1	BERRY PLASTICS TL X 1L 01/19/24		03/04/2021	100.0000 Bioscrip (Option Care) TL 1L		961,334	961,334	961,334	961,334	0	0	0	0	0	961,334	0	0	0	4,790	01/19/2024
09071F-AK-7	08/06/26 BHN MERGER SUB INC TI 1L		10/27/2021	100.0000 Redemption		990,000	990,000	984,005	984,456	0	5,544	0	5,544	0	990,000	0	0	0	49,017	08/06/2026
09238F-AK-7	BOYD GAMING CORP TL B 1L 09/14/23		12/31/2021	100.0000 Redemption		10,000	10,000	10,057	10,040	0	(40)	0	(40)	0	10,000	0	0	0	196	06/16/2025
10330J-AU-2	BOYD GAMING CORP TL B 1L 09/14/23		08/23/2021	CITIBANK Redemption		1,189,198	1,190,835	1,188,572	1,189,430	0	360	0	360	0	1,189,790	0	(592)	(592)	18,995	09/14/2023
10330J-AU-2	BOYD GAMING CORP TL B 1L 09/14/23		07/08/2021	100.0000 Redemption		15,000	15,000	14,971	14,982	0	18	0	18	0	15,000	0	0	0	95	09/14/2023
11823L-AH-8	HERCULES MERGER SUB LLC TL 1L 11/02/26		02/02/2021	100.0000 Redemption		992,500	992,500	971,419	972,561	0	19,939	0	19,939	0	992,500	0	0	0	5,094	11/02/2026
11823L-AK-1	HERCULES MERGER SUB LLC TL 1L 11/02/26		12/31/2021	100.0000 Redemption		9,925	9,925	9,925	0	0	0	0	0	0	9,925	0	0	0	122	11/02/2026
12541H-AT-0	CHG HEALTHCARE SERVICES INC TL 1L 09/29/28		12/31/2021	100.0000 Redemption		5,000	5,000	5,009	0	0	(9)	0	(9)	0	5,000	0	0	0	38	09/29/2028
12656A-AC-3	11/08/27 CABLEVISION LIGHTPATH TL B 1L		12/31/2021	100.0000 Redemption		11,250	11,250	11,219	11,219	0	31	0	31	0	11,250	0	0	0	442	11/08/2027
12687H-AB-3	09/29/27 CABLEVISION LIGHTPATH TL B 1L		02/04/2021	CITIBANK Redemption		1,002,488	997,500	991,162	991,335	0	273	0	273	0	991,608	0	10,879	10,879	7,170	09/29/2027
12687H-AB-3	09/29/27 CAESARS RESORT COLLECTIO TL B 1L		01/15/2021	100.0000 Redemption		2,500	2,500	2,484	2,485	0	15	0	15	0	2,500	0	0	0	11	09/29/2027
12769L-AD-1	07/21/25 CALPINE CONS FIN/COFC FI TL B5 1L		12/31/2021	100.0000 Redemption		27,083	27,083	26,271	26,214	0	869	0	869	0	27,083	0	0	0	833	07/21/2025
13134M-BE-2	01/01/2021 CALPINE CONS FIN/COFC FI TL B5 1L		01/01/2021	Various Redemption		0	0	0	0	0	0	0	0	0	0	0	0	0	2,543	01/15/2024
13134M-BS-1	08/12/26 CALPINE CORP TL B10 1L		12/31/2021	100.0000 CREDIT SUISSE FIRST		11,136	11,136	11,136	11,136	0	0	0	0	0	11,136	0	0	0	148	08/12/2026
13134M-BT-9	12/08/27 CALPINE CORP TL B5 1L		10/15/2021	BOSTON Redemption		309,648	310,619	310,524	310,523	0	11	0	11	0	310,534	0	(886)	(886)	6,939	12/08/2027
13134M-BT-9	12/08/27 CALPINE CORP TL B5 1L		09/30/2021	100.0000 Redemption		2,347	2,347	2,347	2,347	0	1	0	1	0	2,347	0	0	0	31	12/08/2027
13763H-AB-8	12/21/26 CANISTER INTERNATIONAL TL 1L		12/31/2021	100.0000 Redemption		5,024	5,024	4,999	4,994	0	30	0	30	0	5,024	0	0	0	146	12/21/2026
14161J-AB-0	06/29/27 CARDTRONICS USA INC TL B 1L		06/21/2021	100.0000 Redemption		995,000	995,000	977,588	978,387	0	16,613	0	16,613	0	995,000	0	0	0	23,741	06/29/2027
14173M-AC-7	09/02/24 CARESTREAM DENTAL TL 1L		12/31/2021	Various Redemption		10,089	10,089	9,965	9,994	0	95	0	95	0	10,089	0	0	0	290	09/02/2024
15669G-AH-7	03/15/27 CENTURYLINK INC TL B 1L		12/31/2021	100.0000 Redemption		20,000	20,000	19,975	19,977	0	23	0	23	0	20,000	0	0	0	298	03/15/2027
16117L-BX-6	02/01/27 CHARTER COMM OPT LLC/CAP TL B2 1L		08/19/2021	BANK of AMERICA SEC Redemption		1,441,491	1,458,901	1,458,901	1,458,901	0	0	0	0	0	1,458,901	0	(17,410)	(17,410)	19,354	02/01/2027
16117L-BX-6	02/01/27 CHARTER COMM OPT LLC/CAP TL B2 1L		06/30/2021	100.0000 Redemption		7,424	7,424	7,424	7,424	0	0	0	0	0	7,424	0	0	0	52	02/01/2027
17026Y-AH-2	10/20/27 CHOBANI LLC TL B 1L		12/31/2021	100.0000 Redemption		12,500	12,500	12,443	12,443	0	57	0	57	0	12,500	0	0	0	284	10/20/2027

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L		07/24/26	Redemption		267,750	267,750	266,411	266,600	0	1,150	0	1,150	0	267,750	0	0	0	8,261	07/24/2026
19257P-AB-0	COHU INC TL B 1L		10/01/25	DEUTSCHE BANK		661,350	663,008	661,295	661,364	0	(252)	0	(252)	0	661,112	0	238	238	9,499	10/01/2025
19257P-AB-0	COHU INC TL B 1L		10/01/25	Redemption		326,612	326,612	325,769	325,796	0	817	0	817	0	326,612	0	0	0	2,118	10/01/2025
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L		04/12/23	Various		852,600	852,600	854,668	853,463	0	(863)	0	(863)	0	852,600	0	0	0	49,962	04/12/2023
20337E-AQ-4	COMMSCOPE INC TL B2 1L		04/03/26	Redemption		15,063	15,063	14,911	0	0	123	0	123	0	15,063	0	0	0	313	04/03/2026
21871Q-AF-1	CORECIVIC INC TL B 1L		12/18/24	Redemption		772,744	772,744	754,635	0	0	17,729	0	17,729	0	772,744	0	0	0	22,225	12/18/2024
22207E-BG-8	COTY INC TI B 1L		04/07/25	Redemption		147,027	147,027	140,778	141,250	0	5,777	0	5,777	0	147,027	0	0	0	2,896	04/07/2025
22860E-AE-2	CROWN SUBSEA COMMUNICATI TL 1L		04/27/27	Redemption		278,127	278,127	275,346	0	0	2,781	0	2,781	0	278,127	0	0	0	4,068	04/27/2027
23338D-AP-1	DXP ENTERPRISES INC TL B 1L		12/23/27	Redemption		10,000	10,000	9,875	9,874	0	126	0	126	0	10,000	0	0	0	366	12/23/2027
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L		12/31/25	Redemption		25,000	25,000	24,823	24,865	0	135	0	135	0	25,000	0	0	0	500	12/31/2025
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L		08/24/26	Redemption		20,025	20,025	16,667	19,234	0	3,329	2,538	791	0	20,025	0	0	0	425	08/24/2026
25460H-AB-8	DIRECTV FINANCING LLC TL 1L		08/02/27	Redemption		45,000	45,000	44,746	0	0	254	0	254	0	45,000	0	0	0	1,040	08/02/2027
26928B-AJ-8	EW SCRIPPS CO TL B 1L		10/02/24	Redemption		10,000	10,000	9,969	9,979	0	21	0	21	0	10,000	0	0	0	133	10/02/2024
26928B-AL-3	EW SCRIPPS CO TL B1 1L		05/01/26	Redemption		4,975	4,975	4,975	4,975	0	0	0	0	0	4,975	0	0	0	103	05/01/2026
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L		10/01/25	BARCLAYS		486,250	486,250	489,702	488,679	0	(869)	0	(869)	0	487,810	0	(1,560)	(1,560)	18,652	10/01/2025
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L		10/01/25	Redemption		3,750	3,750	3,777	3,769	0	(19)	0	(19)	0	3,750	0	0	0	73	10/01/2025
29102T-AB-8	Emerald Azeala Topco TL B 1L		07/24/26	Redemption		9,994	9,994	9,978	9,975	0	19	0	19	0	9,994	0	0	0	234	07/24/2026
29253R-AB-9	ENCINO ACQUISITION PARTN TL 2L		09/26/25	Redemption		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
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L		12/22/27	Redemption		3,750	3,750	3,731	3,731	0	19	0	19	0	3,750	0	0	0	49	12/22/2027
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L		02/04/27	Redemption		5,668	5,668	5,668	0	0	0	0	0	0	5,668	0	0	0	129	02/04/2027
33774U-AC-2	FISERV INC TL B 1L		02/18/27	CITIBANK		246,806	248,125	246,884	246,989	0	100	0	100	0	247,089	0	(282)	(282)	6,824	02/18/2027
33774U-AC-2	FISERV INC TL B 1L		02/18/27	Redemption		625	625	622	622	0	3	0	3	0	625	0	0	0	11	02/18/2027
35906E-AL-4	FRONTIER COMMUNICATIONS DIP TL 1L		10/01/27	Redemption		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
35906E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L		05/01/28	Redemption		9,375	9,375	9,375	0	0	0	0	0	0	9,375	0	0	0	292	05/01/2028
36166U-AB-3	GCI LLC TL B 1L		10/15/25	CREDIT AGRICOLE		995,000	1,000,000	995,000	995,000	0	0	0	0	0	995,000	0	0	0	0	10/15/2025
365556-AU-3	INGERSOLL-RAND SERVICES TL B 1L		03/01/27	SECURITIES		487,168	492,500	491,884	491,897	0	86	0	86	0	491,983	0	(4,815)	(4,815)	8,019	03/01/2027
365556-AU-3	INGERSOLL-RAND SERVICES TL B 1L		03/01/27	Redemption		3,750	3,750	3,745	3,745	0	5	0	5	0	3,750	0	0	0	35	03/01/2027
365556-AW-9	GARDNER DENVER INC TL B 1L		03/01/27	CITIBANK		495,089	495,000	487,575	488,003	0	730	0	730	0	488,734	0	6,355	6,355	11,378	03/01/2027
365556-AW-9	GARDNER DENVER INC TL B 1L		03/01/27	Redemption		2,500	2,500	2,463	2,447	0	53	0	53	0	2,500	0	0	0	36	03/01/2027
37249U-AU-0	GENTIVA HEALTH SERVICES TL 1L		07/02/25	JPM FUNDS RECAP		837,109	836,064	836,064	836,064	0	0	0	0	0	836,064	0	1,045	1,045	3,644	07/02/2025

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
37249U-AU-0	GENTIVA HEALTH SERVICES TL 1L 07/02/25		01/29/2021	Redemption		44,164	44,164	44,164	44,164	0	0	0	0	0	44,164	0	0	0	77	07/02/2025
37252K-AP-7	GEO GROUP INC/THE TI B 1L 03/22/24		12/31/2021	Redemption		10,256	10,256	9,179	9,423	0	834	0	834	0	10,256	0	0	0	178	03/22/2024
38469E-AC-7	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		02/26/2021	Redemption		997,500	997,500	990,737	990,832	0	6,668	0	6,668	0	997,500	0	0	0	6,980	08/04/2027
38469E-AD-5	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		12/31/2021	Redemption		7,347	7,347	7,347	0	0	0	0	0	0	7,347	0	0	0	165	08/04/2027
38740T-AE-1	GRANITE US HOLDINGS CORP TL B 1L 09/30/26		12/31/2021	Redemption		1,161	1,161	1,154	0	0	7	0	7	0	1,161	0	0	0	0	09/30/2026
39525Y-AE-9	GREENHILL & CO INC TL B 1L 04/12/24		12/30/2021	Redemption		293,333	293,333	291,867	292,220	0	1,113	0	1,113	0	293,333	0	0	0	5,992	04/12/2024
40416V-AE-5	CORE & MAIN LP TL B 1L 07/27/28		10/29/2021	Redemption		5,000	5,000	4,981	0	0	19	0	19	0	5,000	0	0	0	11	07/27/2028
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		12/31/2021	Various		136,139	136,139	131,313	131,805	0	4,334	0	4,334	0	136,139	0	0	0	2,246	08/18/2025
40435T-AH-0	HS PURCHASER LLC TL 1L 11/19/26		04/23/2021	CITIBANK		994,795	990,000	981,338	982,261	0	650	0	650	0	982,911	0	11,884	11,884	21,045	11/19/2026
40435T-AH-0	HS PURCHASER LLC TL 1L 11/19/26		03/31/2021	Redemption		2,506	2,506	2,484	2,467	0	39	0	39	0	2,506	0	0	0	(8)	11/19/2026
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		12/31/2021	Various		15,127	15,127	14,991	15,012	0	114	0	114	0	15,127	0	0	0	440	03/20/2025
41151P-AN-5	HARBOR FREIGHT TL 1L 10/19/27		07/01/2021	Redemption		1,250,000	1,250,000	1,237,500	1,237,636	0	12,364	0	12,364	0	1,250,000	0	0	0	24,183	10/19/2027
41151P-AP-0	HARBOR FREIGHT TOOLS TL B 1L 10/19/27		10/29/2021	Redemption		6,250	6,250	6,250	0	0	0	0	0	0	6,250	0	0	0	42	10/19/2027
42236W-AH-0	Heartland Dental TL 1L 04/30/25		12/31/2021	Redemption		10,144	10,144	10,134	10,135	0	10	0	10	0	10,144	0	0	0	231	04/30/2025
42727C-AC-1	HERITAGE POWER LLC TL B 1L 07/30/26		12/31/2021	Redemption		19,303	19,303	18,655	0	0	639	0	639	0	19,303	0	0	0	994	07/30/2026
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28		12/31/2021	Redemption		9,990	9,990	9,965	0	0	25	0	25	0	9,990	0	0	0	129	03/15/2028
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25		12/31/2021	Redemption		23,113	23,113	23,113	23,113	0	0	0	0	0	23,113	0	0	0	440	08/04/2025
44332E-AU-0	HUB INTERNATIONAL LTD TL B 1L 04/25/25		12/31/2021	Redemption		1,008	1,008	1,005	0	0	3	0	3	0	1,008	0	0	0	3	04/25/2025
44932E-AB-6	HYSTER-YALE GROUP INC TL B 1L 05/30/23		05/28/2021	Various		870,833	870,833	865,599	867,108	0	3,725	0	3,725	0	870,833	0	0	0	20,572	05/30/2023
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		12/31/2021	Redemption		17,645	17,645	17,601	0	0	44	0	44	0	17,645	0	0	0	219	05/26/2028
44988E-AE-3	INC RESEARCH TL B 1L 08/01/24		02/04/2021	Various		323,570	322,763	321,988	322,245	0	8	0	8	0	322,254	0	1,316	1,316	712	08/01/2024
44988E-AE-3	INC RESEARCH TL B 1L 08/01/24		01/29/2021	Various		152,590	152,590	152,224	152,345	0	245	0	245	0	152,590	0	0	0	42	08/01/2024
45174U-AG-3	IHEARTCOMMUNICATIONS INC TL B 1L 05/01/26		04/28/2021	CITIBANK		1,988,424	1,985,000	1,904,913	1,909,197	0	4,765	0	4,765	0	1,913,962	0	74,462	74,462	42,953	05/01/2026
45174U-AG-3	IHEARTCOMMUNICATIONS INC TL B 1L 05/01/26		03/31/2021	Redemption		5,000	5,000	4,798	4,618	0	382	0	382	0	5,000	0	0	0	100	05/01/2026
45258F-AB-6	INGRAM MICRO INC TL B 1L 06/30/28		12/31/2021	Redemption		6,665	6,665	6,569	0	0	96	0	96	0	6,665	0	0	0	92	06/30/2028
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L 04/12/28		12/31/2021	Redemption		56,250	56,250	55,892	0	0	358	0	358	0	56,250	0	0	0	1,650	04/12/2028
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		12/31/2021	Redemption		20,000	20,000	19,694	19,776	0	224	0	224	0	20,000	0	0	0	235	01/02/2026
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		12/31/2021	Various		22,494	22,494	22,482	22,456	0	38	0	38	0	22,494	0	0	0	406	06/27/2025
46583D-AB-5	IVANTI SOFTWARE INC TL B 1L 12/01/27		12/01/2021	Redemption		1,500,000	1,500,000	1,477,500	1,477,554	0	22,446	0	22,446	0	1,500,000	0	0	0	86,600	12/01/2027
46589U-AB-1	ZEST DENTAL TL 1L 03/14/25		09/30/2021	Various	(7)	(7)	(7)	(6)	(36)	0	29	0	29	0	(7)	0	0	0	68	03/14/2025
47077D-AF-7	JANE STREET GROUP LLC TL B 1L 01/31/25		01/26/2021	Redemption		495,000	495,000	493,763	493,943	0	1,057	0	1,057	0	495,000	0	0	0	1,193	01/31/2025

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										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		12/31/2021	Redemption 100.0000		14,539	14,539	14,521	.0	.0	.18	.0	.18	.0	14,539	.0	.0	.0	.215	01/26/2028
47579S-AT-7	JELD-WEN INC TL B4 1L 12/13/24		07/28/2021	Redemption 100.0000		1,945,000	1,945,000	1,934,108	1,937,508	.0	7,492	.0	7,492	.0	1,945,000	.0	.0	.0	24,626	12/13/2024
47579S-AU-4	JELD-WEN INC TL B 1L 07/28/28		12/30/2021	Redemption 100.0000		9,375	9,375	9,352	.0	.0	.23	.0	.23	.0	9,375	.0	.0	.0	.46	07/28/2028
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/26/25		12/31/2021	Redemption 100.0000		30,000	30,000	29,289	29,483	.0	517	.0	517	.0	30,000	.0	.0	.0	.963	05/26/2025
50203P-AB-0	LMBE-MC HOLDCO II LLC TL B 1L 12/03/25		12/31/2021	Redemption 100.0000		135,385	135,385	133,114	133,167	.0	2,218	.0	2,218	.0	135,385	.0	.0	.0	3,650	12/03/2025
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		12/31/2021	Redemption 100.0000		15,000	15,000	14,768	.0	.0	.225	.0	.225	.0	15,000	.0	.0	.0	.459	08/31/2027
54805B-AB-5	ORYX SOUTHERN DELAWARE TL B 1L 05/22/26		10/05/2021	Redemption 100.0000		985,000	985,000	971,339	973,519	.0	11,481	.0	11,481	.0	985,000	.0	.0	.0	31,161	05/22/2026
57665V-AF-4	MATCH GROUP INC TL B 1L 02/07/27		12/03/2021	JPM FUNDS RECAP		983,750	1,000,000	997,500	997,747	.0	.381	.0	.381	.0	998,128	.0	(14,378)	(14,378)	19,711	02/07/2027
57906P-AG-4	McAFEE LLC TL B 1L 09/30/24		12/31/2021	Various Redemption 100.0000		255,732	255,732	256,321	256,135	.0	(403)	.0	(403)	.0	255,732	.0	.0	.0	6,158	09/30/2024
58401D-AG-9	MED PARENTCO LP TL B 1L 08/31/26		07/29/2021	Redemption 100.0000		1,496,250	1,496,250	1,481,288	1,481,775	.0	14,475	.0	14,475	.0	1,496,250	.0	.0	.0	78,054	08/31/2026
58943P-AQ-5	MEREDITH CORP TL B 1L 01/31/25		12/01/2021	Redemption 100.0000		289,369	289,369	289,369	289,369	.0	.0	.0	.0	.0	289,369	.0	.0	.0	7,029	01/31/2025
58943P-AR-3	MEREDITH CORP TL B 1L 01/31/25		12/01/2021	Redemption 100.0000		1,492,500	1,492,500	1,427,740	1,432,437	.0	60,063	.0	60,063	.0	1,492,500	.0	.0	.0	102,288	01/31/2025
59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27		12/31/2021	Redemption 100.0000		10,000	10,000	9,900	9,902	.0	.98	.0	.98	.0	10,000	.0	.0	.0	.409	10/01/2027
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28		10/01/2021	Redemption 100.0000		.833	.833	.827	.0	.0	.6	.0	.6	.0	.833	.0	.0	.0	.5	06/02/2028
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/24		12/31/2021	Redemption 100.0000		10,000	10,000	9,949	9,961	.0	.39	.0	.39	.0	10,000	.0	.0	.0	.222	05/15/2024
62933R-AL-6	NN INC TL B 1L 10/19/22		03/23/2021	Redemption 100.0000		87,475	87,475	86,491	86,211	.0	1,264	.0	1,264	.0	87,475	.0	.0	.0	1,335	10/19/2022
63937Y-AE-1	NAVISTAR TL B 1L 11/06/24		07/01/2021	Redemption 100.0000		1,480,964	1,480,964	1,478,400	1,478,884	.0	2,080	.0	2,080	.0	1,480,964	.0	.0	.0	28,528	11/06/2024
64072U-AE-2	CSC HOLDINGS INC TL 1L 07/15/25		10/15/2021	Redemption 100.0000		10,000	10,000	9,953	9,966	.0	.34	.0	.34	.0	10,000	.0	.0	.0	.110	07/15/2025
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		10/15/2021	Redemption 100.0000		4,987	4,987	4,987	4,987	.0	.0	.0	.0	.0	4,987	.0	.0	.0	.60	04/15/2027
64900Y-AB-8	Careismatic TL 1L 01/22/28		12/31/2021	Redemption 100.0000		2,934	2,934	2,937	.0	.0	(3)	.0	(3)	.0	2,934	.0	.0	.0	.57	01/22/2028
68162R-AD-3	WEST CORP TL B1 1L		01/01/2021	Various Redemption 100.0000		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	3,047	10/10/2024
68621X-AE-3	ORGANON & CO TL B 1L 06/02/28		12/31/2021	Redemption 100.0000		50,987	50,987	50,679	.0	.0	.308	.0	.308	.0	50,987	.0	.0	.0	.927	06/02/2028
69338C-AH-4	PG&E CORP TL EXIT 1L 06/23/25		08/25/2021	JPM FUNDS RECAP		940,500	990,000	978,120	979,001	.0	1,632	.0	1,632	.0	980,633	.0	(40,133)	(40,133)	35,433	06/23/2025
69338C-AH-4	PG&E CORP TL EXIT 1L 06/23/25		06/30/2021	Redemption 100.0000		5,000	5,000	4,940	4,944	.0	.56	.0	.56	.0	5,000	.0	.0	.0	.125	06/23/2025
69866U-AB-7	PANTHER PURCHASER LP TL 1L 01/11/28		12/31/2021	Redemption 100.0000		4,782	4,782	4,746	.0	.0	.36	.0	.36	.0	4,782	.0	.0	.0	.185	01/11/2028
70454B-AT-6	PEABODY ENERGY CORP TL B 1L 03/31/25		01/07/2021	Various Redemption 100.0000		726,414	1,438,892	676,279	676,164	.0	(676,164)	.0	(676,164)	.0	.0	.0	726,414	726,414	2,431	03/31/2025
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L 05/28/28		12/31/2021	Redemption 100.0000		3,334	3,334	3,334	.0	.0	.0	.0	.0	.0	3,334	.0	.0	.0	.28	05/28/2028
70583G-AW-2	PELICAN PRODUCTS INC TL B 1L 05/01/25		12/31/2021	Various Redemption 100.0000		12,576	12,576	12,497	12,498	.0	.78	.0	.78	.0	12,576	.0	.0	.0	.366	05/01/2025
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		12/31/2021	Redemption 100.0000		7,994	7,994	7,942	.0	.0	.52	.0	.52	.0	7,994	.0	.0	.0	.149	02/24/2028
72448F-AR-6	PITNEY BOWES INC TL B 1L 01/07/25		03/19/2021	Redemption 100.0000		962,500	962,500	951,578	952,899	.0	9,601	.0	9,601	.0	962,500	.0	.0	.0	11,751	01/07/2025
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		12/31/2021	Redemption 100.0000		4,065	4,065	4,024	.0	.0	.41	.0	.41	.0	4,065	.0	.0	.0	.85	03/12/2028

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
72584D-AE-4	KFC HOLDING CO TL B 1L		04/03/25			1,458,750	1,458,750	1,457,291	1,457,650	0	1,100	0	1,100	0	1,458,750	0	0	0	9,496	04/03/2025
72749D-AC-0	PLANTRONICS INC TL 1L		01/01/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(169)	07/02/2025
72761J-AD-8	PLASTIPAK HOLDINGS INC TL B 1L		10/14/24	Redemption		2,000,000	2,000,000	1,980,200	1,983,130	0	16,870	0	16,870	0	2,000,000	0	0	0	46,399	10/14/2024
74966F-AL-7	BY CROWN PARENT LLC TL B 1L		01/30/26	JPM FUNDS RECAP		988,763	990,000	985,050	985,260	0	596	0	596	0	985,856	0	2,906	2,906	26,840	01/30/2026
74966F-AL-7	BY CROWN PARENT LLC TL B 1L		01/30/26	Redemption		5,000	5,000	4,975	4,976	0	24	0	24	0	5,000	0	0	0	75	01/30/2026
76173F-AW-7	REYNOLDS GROUP HOLDINGS TL 1L		02/05/26	Redemption		10,000	10,000	9,975	9,975	0	25	0	25	0	10,000	0	0	0	212	02/05/2026
76173F-AY-3	PACTIV EVERGREEN GROUP TL B 1L		09/25/28	Redemption		3,125	3,125	3,109	0	0	16	0	16	0	3,125	0	0	0	32	09/25/2028
77484U-AB-2	RODAN & FIELDS LLC TL B 1L		06/16/25	Redemption		20,000	20,000	20,184	20,129	0	(129)	0	(129)	0	20,000	0	0	0	555	06/16/2025
78404X-AH-8	SBA SENIOR FINANCE II LLC TL B 1L		04/11/25	TD SECURITIES		1,513,204	1,526,562	1,523,203	1,524,124	0	392	0	392	0	1,524,517	0	(11,312)	(11,312)	19,393	04/11/2025
78404X-AH-8	SBA SENIOR FINANCE II LLC TL B 1L		04/11/25	Redemption		7,869	7,869	7,852	7,856	0	13	0	13	0	7,869	0	0	0	56	04/11/2025
78453J-AD-8	SMG US MIDCO 2 INC TL 1L		01/23/25	Redemption		11,171	11,171	11,171	11,171	0	0	0	0	0	11,171	0	0	0	135	01/23/2025
78516E-AB-8	SABERT CORP TL B 1L		12/10/26	Redemption		32,803	32,803	32,475	32,497	0	305	0	305	0	32,803	0	0	0	1,126	12/10/2026
80465J-AD-0	SAVAGE ENTERPRISES LLC TL B 1L		08/01/25	100.0000		1,634,725	1,633,636	1,633,636	1,633,636	0	0	0	0	0	1,633,636	0	1,089	1,089	13,926	08/01/2025
82568Q-AK-0	SHUTTERFLY INC TL B 1L		09/25/26	Redemption		1,833,375	1,833,375	1,773,394	1,774,613	0	58,762	0	58,762	0	1,833,375	0	0	0	62,897	09/25/2026
82621Y-AD-4	LYONS MAGNUS INC TL 1L		11/11/24	Various		22,614	22,614	22,506	22,531	0	83	0	83	0	22,614	0	0	0	714	11/11/2024
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L		09/30/26	Redemption		7,000	7,000	6,965	6,970	0	30	0	30	0	7,000	0	0	0	116	09/30/2026
83583K-AH-9	SORENSEN COMMUNICATIONS LLC TL B 1L		03/17/26	Redemption		260,112	260,112	257,511	0	0	2,601	0	2,601	0	260,112	0	0	0	9,557	03/17/2026
84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B 1L		06/08/28	Redemption		136,828	136,828	136,486	0	0	342	0	342	0	136,828	0	0	0	2,148	06/08/2028
84762N-BP-5	SPECTRUM BRANDS INC TL B 1L		02/19/28	Redemption		5,003	5,003	4,990	0	0	13	0	13	0	5,003	0	0	0	79	02/19/2028
84857H-AW-0	SPIRIT AEROSYSTEMS INC TL B 1L		01/01/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	958	01/15/2025
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L		09/22/28	Redemption		332,077	332,077	328,195	0	0	3,882	0	3,882	0	332,077	0	0	0	2,453	09/22/2028
855031-AQ-3	STAPLES INC TL B 1L		04/16/26	RBC/DAIN		930,223	977,500	940,773	947,177	0	3,744	0	3,744	0	950,921	0	(20,698)	(20,698)	46,607	04/16/2026
855031-AQ-3	STAPLES INC TL B 1L		04/16/26	Redemption		7,500	7,500	7,218	7,267	0	233	0	233	0	7,500	0	0	0	198	04/16/2026
85769E-AZ-4	STATION CASINOS LLC TL B 1L		02/08/27	100.0000		976,751	989,985	988,747	988,858	0	198	0	198	0	989,056	0	(12,305)	(12,305)	9,625	02/08/2027
85769E-AZ-4	STATION CASINOS LLC TL B 1L		02/08/27	Redemption		(2,291)	(2,291)	(2,288)	(2,291)	0	0	0	0	0	(2,291)	0	0	0	1	02/08/2027
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L		05/29/26	Redemption		11,264	11,264	11,252	11,252	0	12	0	12	0	11,264	0	0	0	194	05/29/2026
87823Q-AS-3	TIGER MERGER SUB CO TL FILO 1L		06/30/25	Redemption		1,995,000	1,995,000	1,915,200	1,921,291	0	73,709	0	73,709	0	1,995,000	0	0	0	76,009	06/30/2025
88037H-AQ-9	TENNECO INC TL B 1L		10/01/25	Redemption		10,101	10,101	9,848	9,885	0	216	0	216	0	10,101	0	0	0	198	10/01/2025
88078F-BH-0	TEREX CORP TL 1L		01/31/24	CREDIT SUISSE FIRST		480,047	481,250	478,026	479,199	0	63	0	63	0	479,262	0	785	785	2,381	01/31/2024
88078F-BJ-6	TEREX CORP TL B1 1L		01/31/24	BOSTON		245,625	245,625	244,397	244,768	0	857	0	857	0	245,625	0	0	0	1,122	01/31/2024
89364M-BR-4	TRANSDIGM INC TL F 1L		12/09/25	Redemption		14,530	14,530	14,530	14,530	0	0	0	0	0	14,530	0	0	0	216	12/09/2025

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
89705D-AG-7	TRONOX FINANCE LLC TL B 1L		12/31/2021	Redemption		148,869	148,869	148,869	.0	.0	.0	.0	.0	.0	148,869	.0	.0	.0	1,894	03/10/2028
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L		12/31/2021	Redemption		12,570	12,570	12,474	.0	.0	.90	.0	.90	.0	12,570	.0	.0	.0	.279	06/28/2026
90349Y-AF-3	US ECOLOGY INC TL B 1L	11/02/26	07/16/2021	WELLS FARGO		1,970,000	1,970,000	1,904,958	1,909,292	.0	5,637	.0	5,637	.0	1,914,929	.0	55,071	55,071	29,753	11/02/2026
90349Y-AF-3	US ECOLOGY INC TL B 1L	11/02/26	06/30/2021	Redemption		10,000	10,000	9,670	9,692	.0	308	.0	308	.0	10,000	.0	.0	.0	.99	11/02/2026
90351H-AB-4	US FOODS TL B 1L	06/27/23	11/22/2021	Redemption		1,953,964	1,953,964	1,914,885	1,931,477	.0	22,487	.0	22,487	.0	1,953,964	.0	.0	.0	30,561	06/27/2023
90385Y-AB-7	ULTRA CLEAN HOLDINGS TL B 1L		04/01/2021	Redemption		1,346,709	1,346,709	1,341,667	1,341,687	.0	5,022	.0	5,022	.0	1,346,709	.0	.0	.0	15,506	08/27/2025
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L		12/31/2021	Redemption		181,103	181,103	180,855	.0	.0	248	.0	248	.0	181,103	.0	.0	.0	2,619	08/27/2025
90932R-AJ-3	UNITED AIR LINES INC TL B 1L		12/31/2021	Redemption		5,003	5,003	4,977	.0	.0	.25	.0	.25	.0	5,003	.0	.0	.0	.93	04/21/2028
91335P-AE-9	UNIVAR USA INC TL B 1L	07/01/24	06/03/2021	Various		552,167	552,167	551,284	551,553	.0	614	.0	614	.0	552,167	.0	.0	.0	5,611	07/01/2024
92537E-AB-4	VERTIV GROUP CORP TL B 1L	03/02/27	03/10/2021	Redemption		992,500	992,500	987,538	987,894	.0	4,606	.0	4,606	.0	992,500	.0	.0	.0	8,479	03/02/2027
92537E-AC-2	VERTIV GROUP CORP TL B 1L		12/31/2021	Redemption		9,925	9,925	9,925	.0	.0	.0	.0	.0	.0	9,925	.0	.0	.0	124	03/02/2027
929294-AH-9	WKI HOLDING CO TL B 1L	05/01/24	04/12/2021	Redemption		482,500	482,500	475,263	477,647	.0	4,853	.0	4,853	.0	482,500	.0	.0	.0	6,900	05/01/2024
92940J-AB-4	WR GRACE & CO-CONN TL B1 1L		09/22/2021	Redemption		360,132	360,132	360,420	360,308	.0	(176)	.0	(176)	.0	360,132	.0	.0	.0	5,163	04/03/2025
92940J-AD-0	WR GRACE & CO-CONN TL B2 1L		09/22/2021	Redemption		617,368	617,368	617,862	617,671	.0	(302)	.0	(302)	.0	617,368	.0	.0	.0	8,851	04/03/2025
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L		12/31/2021	Redemption		24,205	24,205	24,144	24,152	.0	.53	.0	.53	.0	24,205	.0	.0	.0	336	03/31/2025
92941P-AC-7	WEIGHT WATCHERS INTL INC TL B 1L		12/31/2021	Redemption		27,437	27,437	27,300	.0	.0	137	.0	137	.0	27,437	.0	.0	.0	716	04/13/2028
92956R-AG-6	WABASH NATIONAL CORP TL B 1L		10/07/2021	Redemption		997,500	997,500	986,884	987,047	.0	10,453	.0	10,453	.0	997,500	.0	.0	.0	25,729	09/28/2027
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L		12/31/2021	Redemption		279,120	279,120	278,359	278,350	.0	770	.0	770	.0	279,120	.0	.0	.0	7,594	10/29/2027
95075E-AC-3	WERNER FINCO LP TL 1L	07/24/24	12/31/2021	Redemption		15,000	15,000	14,813	14,871	.0	129	.0	129	.0	15,000	.0	.0	.0	473	07/24/2024
96244U-AD-9	WHATABRANDS LLC TL B 1L	07/31/26	08/03/2021	Redemption		1,049,692	1,049,692	1,017,423	1,018,423	.0	31,268	.0	31,268	.0	1,049,692	.0	.0	.0	19,256	07/31/2026
96350T-AC-4	APPLECAMEL BUYER LLC TL B 1L		01/01/2021	DEUTSCHE BANK		330,000	333,333	330,000	330,000	.0	.0	.0	.0	.0	330,000	.0	.0	.0	.0	10/08/2027
96350T-AC-4	APPLECAMEL BUYER LLC TL B 1L		10/31/2021	Redemption		20,000	20,000	19,846	19,845	.0	155	.0	155	.0	20,000	.0	.0	.0	444	10/08/2027
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L		12/31/2021	Redemption		14,388	14,388	14,298	.0	.0	.90	.0	.90	.0	14,388	.0	.0	.0	411	02/07/2028
96758D-BA-0	WIDEPENWEST TL B 1L	08/18/23	12/20/2021	Redemption		1,440,366	1,440,366	1,407,957	1,420,963	.0	19,402	.0	19,402	.0	1,440,366	.0	.0	.0	51,880	08/18/2023
98379E-AE-6	XPO LOGISTICS INC TL B 1L		02/26/2021	CCMI Citizens Bank		1,251,563	1,250,000	1,250,750	1,250,440	.0	114	.0	114	.0	1,250,554	.0	1,008	1,008	4,978	02/23/2025
98379E-AH-9	XPO LOGISTICS INC TL B1 1L		01/01/2021	Various		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	185	02/24/2025
C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L		08/03/2021	Redemption		148,110	148,110	148,821	148,595	.0	(484)	.0	(484)	.0	148,110	.0	.0	.0	1,930	06/02/2025
D9000B-AB-8	VERTICAL US NEWCO INC TL B 1L		08/02/2021	Redemption		498,750	498,750	488,775	489,121	.0	9,629	.0	9,629	.0	498,750	.0	.0	.0	21,579	07/14/2027
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L		09/30/2021	Redemption		1,241	1,241	1,241	.0	.0	.0	.0	.0	.0	1,241	.0	.0	.0	.8	08/11/2028
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L		12/31/2021	Redemption		10,000	10,000	9,509	9,403	.0	597	.0	597	.0	10,000	.0	.0	.0	242	02/04/2025

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
G3679Y-AC-6	FRONERI US INC TL B 1L 01/29/27		12/31/2021	Redemption 100.0000		6,250	6,250	6,234	6,236	0	14	0	14	0	6,250	0	0	0	93	01/29/2027
G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC TL Q 1L 01/10/29		03/01/2021	JPM FUNDS RECAP		985,000	1,000,000	985,000	985,000	0	0	0	0	0	985,000	0	0	0	0	01/10/2029
N2014A-AE-2	CIMPRESS USA INC TL B 1L 05/17/28		12/31/2021	Redemption 100.0000		10,000	10,000	9,900	0	0	100	0	100	0	10,000	0	0	0	192	05/17/2028
N2820E-AD-0	EG AMERICA LLC TL B 1L 03/10/26		09/30/2021	Redemption 100.0000		827	827	809	0	0	18	0	18	0	827	0	0	0	5	03/10/2026
C0451B-AD-8	ARTERRA WINES CANADA INC TL 1L 11/18/27		02/04/2021	BMO CAPITAL MARKETS		1,008,750	1,000,000	992,500	992,500	0	26	0	26	0	992,527	0	16,223	16,223	4,958	11/18/2027
C4000K-AC-8	GARDA WORLD SECURITY TL B 1L 10/30/26		03/19/2021	Redemption 100.0000		1,030,598	1,030,598	1,009,986	1,012,726	0	17,872	0	17,872	0	1,030,598	0	0	0	12,142	10/30/2026
C6901L-AH-0	1011778 BC ULC TL B 1L 11/19/26		12/31/2021	Redemption 100.0000		13,420	13,420	13,420	13,420	0	0	0	0	0	13,420	0	0	0	161	11/19/2026
C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 10/30/25		01/01/2021	BMO CAPITAL MARKETS		499,375	500,000	499,375	499,375	0	0	0	0	0	499,375	0	0	0	660	10/30/2025
C7365B-AB-2	POINTCLICKCARE TECHNOLOG TL B 1L 12/29/27		01/01/2021	JPM FUNDS RECAP		497,500	500,000	497,500	497,500	0	0	0	0	0	497,500	0	0	0	52	12/29/2027
C8000C-AB-9	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		03/05/2021	Redemption 100.0000		2,430,357	2,430,357	2,425,496	2,426,351	0	4,006	0	4,006	0	2,430,357	0	0	0	23,281	04/30/2026
C8000C-AG-8	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		12/31/2021	Redemption 100.0000		316,740	316,740	316,740	0	0	0	0	0	0	316,740	0	0	0	4,759	04/30/2026
C8614Y-AB-9	XPLORNET COMMUNICATIONS TL 1L 06/10/27		10/01/2021	Redemption 100.0000		1,211,910	1,211,910	1,151,315	1,154,872	0	57,038	0	57,038	0	1,211,910	0	0	0	44,696	06/10/2027
LX1720-01-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/22/24	C	12/31/2021	Various		5,833	5,833	5,799	0	0	23	0	23	0	5,833	0	0	0	150	04/22/2024
00135B-AC-7	COBHAM PLC TL B 1L 01/18/27	C	03/25/2021	CREDIT SUISSE FIRST BOSTON		247,470	247,500	246,263	246,339	0	86	0	86	0	246,424	0	1,045	1,045	5,272	01/18/2027
00135B-AC-7	COBHAM PLC TL B 1L 01/18/27	C	03/31/2021	Redemption 100.0000		625	625	622	619	0	6	0	6	0	625	0	0	0	1	01/18/2027
24736C-BS-2	SKYMILES IP LTD TL B 1L 10/20/27	C	01/01/2021	BARCLAYS		10,387,500	10,000,000	10,387,500	10,387,500	0	0	0	0	0	10,387,500	0	0	0	0	10/20/2027
46611V-AU-9	JBS USA LUX SA TL B 1L 05/01/26	C	12/29/2021	Redemption 100.0000		25,000	25,000	24,938	24,948	0	52	0	52	0	25,000	0	0	0	345	05/01/2026
L2000A-AD-2	CAMELOT FINANCE SA TL B 1L 10/30/26	C	12/31/2021	Redemption 100.0000		5,000	5,000	4,975	4,975	0	25	0	25	0	5,000	0	0	0	126	10/30/2026
L2968E-AB-8	ENDO INTERNATIONAL TL B 1L 04/29/24	D	03/25/2021	Various		974,847	974,847	928,745	939,344	0	35,503	0	35,503	0	974,847	0	0	0	17,289	04/29/2024
L2968E-AE-2	ENDO LUXEMBOURG FINANCE TL B 1L 03/25/28	C	12/31/2021	Redemption 100.0000		4,437	4,437	4,437	0	0	0	0	0	0	4,437	0	0	0	134	03/25/2028
L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L 02/24/25	C	12/30/2021	Various		103,713	103,713	95,347	92,547	3,936	7,230	0	11,166	0	103,713	0	0	0	2,126	02/24/2025
L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L 04/25/25	C	12/31/2021	Redemption 100.0000		5,044	5,044	5,028	5,030	0	14	0	14	0	5,044	0	0	0	59	04/25/2025
L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25	C	12/31/2021	Redemption 100.0000		8,037	8,037	8,036	0	0	1	0	1	0	8,037	0	0	0	287	04/25/2025
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C	04/01/2021	Redemption 100.0000		990,000	990,000	984,043	988,395	0	1,672	0	1,672	0	990,067	0	(67)	(67)	25,821	10/01/2026
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C	12/31/2021	Redemption 100.0000		11,175	11,175	11,166	0	0	9	0	9	0	11,175	0	0	0	255	10/01/2026
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L 05/03/28	C	12/31/2021	Redemption 100.0000		5,000	5,000	4,975	0	0	25	0	25	0	5,000	0	0	0	69	05/03/2028
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C	12/31/2021	Redemption 100.0000		153,273	153,273	158,591	0	0	(5,318)	0	(5,318)	0	153,273	0	0	0	43,318	06/30/2025
82999999. Subtotal - Bonds - Unaffiliated Bank Loans						101,123,815	101,651,187	99,999,905	97,091,909	3,936	101,063	2,538	102,461	0	100,273,457	0	850,356	850,356	1,912,323	XXX
83999997. Total - Bonds - Part 4						2,724,774,840	2,672,156,896	2,720,161,977	2,640,888,630	(1,243,345)	(14,382,458)	2,538	(15,628,341)	0	2,687,192,879	0	16,501,839	16,501,839	86,698,127	XXX
83999998. Total - Bonds - Part 5						153,745,421	153,746,187	153,689,052		0	(165,463)	0	(165,463)	0	153,523,590	0	216,370	216,370	1,662,825	XXX
83999999. Total - Bonds						2,878,520,261	2,825,903,083	2,873,851,029	2,640,888,630	(1,243,345)	(14,547,921)	2,538	(15,793,804)	0	2,840,716,469	0	16,718,209	16,718,209	88,360,952	XXX

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06055H-40-0	BANK OF AMERICA CORP PREFERRED		.02/04/2021	JANNEY MONTGOMERY SCOTT NINC	26,000.000	658,338	0.00	650,000	650,000	0	0	0	0	0	650,000	0	8,338	8,338	7,425	
71909W-20-1	PHOENIX LOAN HOLDINGS		.09/15/2021	TENDER OFFER	2,500.000	2,500,000	0.00	2,121,638	2,121,638	0	0	0	0	0	2,121,638	0	378,363	378,363	186,538	
898320-83-6	TRUIST FINANCIAL CORP PFD		.05/13/2021	Various	279,075.000	6,976,875	0.00	6,953,163	6,953,163	0	0	0	0	0	6,953,163	0	23,712	23,712	196,225	
898320-84-4	TRUIST FINANCIAL CORP PFD		.03/01/2021	Various	42,588.000	1,064,700	0.00	970,476	970,476	0	0	0	0	0	970,476	0	94,224	94,224	13,841	
898320-85-1	TRUIST FINANCIAL CORP PFD		03/01/2021	TENDER OFFER	229,585.000	5,739,625	0.00	5,403,939	5,403,939	0	0	0	0	0	5,403,939	0	335,686	335,686	74,615	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						16,939,538	XXX	16,099,216	16,099,216	0	0	0	0	0	16,099,216	0	840,323	840,323	478,644	XXX
8999997. Total - Preferred Stocks - Part 4						16,939,538	XXX	16,099,216	16,099,216	0	0	0	0	0	16,099,216	0	840,323	840,323	478,644	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						16,939,538	XXX	16,099,216	16,099,216	0	0	0	0	0	16,099,216	0	840,323	840,323	478,644	XXX
03073E-10-5	AMERISOURCEBERGEN CORP		.11/30/2021	INSTINET	345.000	41,020		32,914	33,727	(813)	0	0	(813)	0	32,914	0	8,106	8,106	614	
032654-10-5	ANALOG DEVICES		.08/10/2021	S. G. COWEN SECURITIES CORP.	995.000	170,325		112,597	146,991	(34,394)	0	0	(34,394)	0	112,597	0	57,728	57,728	1,373	
037833-10-0	APPLE INC		.11/10/2021	Various	13,394.000	1,863,594		928,828	1,777,250	(848,422)	0	0	(848,422)	0	928,828	0	934,767	934,767	7,269	
04010L-10-3	ARES CAPITAL CORP		.05/04/2021	Various	16,350.000	289,404		242,660	276,152	(33,491)	0	0	(33,491)	0	242,660	0	46,743	46,743	977	
053807-10-3	AVNET INC		.01/28/2021	S. G. COWEN SECURITIES CORP.	80,127.000	3,003,905		2,610,546	2,813,259	(202,713)	0	0	(202,713)	0	2,610,546	0	393,359	393,359	0	
060505-10-4	BANK OF AMERICA CORP		.05/04/2021	S. G. COWEN SECURITIES CORP.	845.000	33,605		23,187	25,612	(2,425)	0	0	(2,425)	0	23,187	0	10,419	10,419	152	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		.05/14/2021	INSTINET	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		.11/30/2021	S. G. COWEN SECURITIES CORP.	388.000	345,258		183,448	279,958	(96,510)	0	0	(96,510)	0	183,448	0	161,810	161,810	3,754	
09259E-10-8	TOP CAPITAL CORP		.05/04/2021	INSTINET	8,718.000	125,316		111,949	97,990	13,958	0	0	13,958	0	111,949	0	13,368	13,368	2,615	
126650-10-0	CVS CORP		.06/28/2021	Various	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	
149123-10-1	CATERPILLAR INC		.03/10/2021	INSTINET	638.000	140,175		93,329	116,129	(22,799)	0	0	(22,799)	0	93,329	0	46,846	46,846	657	
209115-10-4	CONSOLIDATED EDISON INC		.03/15/2021	S. G. COWEN SECURITIES CORP.	3,759.000	270,877		337,531	271,663	65,868	0	0	65,868	0	337,531	0	(66,654)	(66,654)	2,913	
233331-10-7	DTE ENERGY COMPANY		.09/02/2021	Various	4,171.000	506,939		427,469	430,871	(3,401)	0	0	(3,401)	0	427,469	0	79,470	79,470	13,577	
233331-10-7	DTE ENERGY COMPANY		.07/06/2021	Various	0.000	74,934		75,530	74,934	(596)	0	0	(596)	0	74,934	0	0	0	0	
244199-10-5	DEERE & COMPANY		.11/30/2021	Various	4,431.000	1,529,090		851,176	1,192,161	(340,984)	0	0	(340,984)	0	851,176	0	677,913	677,913	8,613	
254687-10-6	DISNEY		.09/30/2021	Various	21,186.000	3,803,257		2,613,992	3,838,479	(1,224,487)	0	0	(1,224,487)	0	2,613,992	0	1,189,265	1,189,265	0	
26614W-10-2	DUPONT DE NEMOURS INC		.01/27/2021	Various	2,211.000	175,062		70,585	157,224	(86,640)	0	0	(86,640)	0	70,585	0	104,477	104,477	0	
26943B-10-0	FIRST EAGLE ALTERNATIVE CAP		.07/08/2021	S. G. COWEN SECURITIES CORP.	91,793.000	414,657		502,713	335,044	167,668	0	0	167,668	0	502,713	0	(88,056)	(88,056)	15,815	
30231G-10-2	EXXON MOBIL CORP		.05/04/2021	Various	2,920.000	170,852		191,891	120,362	71,528	0	0	71,528	0	191,891	0	(21,039)	(21,039)	2,540	
38141G-10-4	GOLDMAN SACHS GROUP INC		.10/13/2021	S. G. COWEN SECURITIES CORP.	3,936.000	1,456,936		612,704	1,037,963	(425,259)	0	0	(425,259)	0	612,704	0	844,233	844,233	14,511	
40434L-10-5	HP INC		.03/10/2021	Various	20,865.000	630,823		373,624	513,070	(139,446)	0	0	(139,446)	0	373,624	0	257,199	257,199	8,087	
437076-10-2	HOME DEPOT		.09/30/2021	S. G. COWEN SECURITIES CORP.	2,547.000	835,960		584,576	676,534	(91,958)	0	0	(91,958)	0	584,576	0	251,384	251,384	12,608	
459200-10-1	IBM		.05/04/2021	Various	604.000	87,404		66,047	76,032	(9,984)	0	0	(9,984)	0	66,047	0	21,357	21,357	985	
459200-10-1	IBM		.11/04/2021	Various	0.000	112,241		119,420	112,241	(7,179)	0	0	(7,179)	0	112,241	0	0	0	0	
46625H-10-0	JP MORGAN CHASE & CO		.11/30/2021	Various	2,673.000	438,859		328,067	339,658	(11,592)	0	0	(11,592)	0	328,067	0	110,793	110,793	9,151	
478160-10-4	JOHNSON & JOHNSON		.05/28/2021	Various	1,761.000	299,220		237,657	277,146	(39,490)	0	0	(39,490)	0	237,657	0	61,564	61,564	2,832	
480200-10-7	JONES LANG LASALLE INC		.11/02/2021	Various	10,166.000	2,620,084		977,050	1,508,329	(531,279)	0	0	(531,279)	0	977,050	0	1,643,034	1,643,034	0	
494368-10-3	KIMBERLY CLARK		.12/28/2021	Various	10,401.000	1,435,709		1,397,240	1,402,367	(5,127)	0	0	(5,127)	0	1,397,240	0	38,469	38,469	43,322	
580135-10-1	MCDONALDS		.05/28/2021	Various	1,398.000	327,268		283,605	299,983	(16,378)	0	0	(16,378)	0	283,605	0	43,663	43,663	2,610	
58933Y-10-5	MERCK & CO INC		.06/03/2021	S. G. COWEN SECURITIES CORP.	0.000	54,082		54,082	54,675	(592)	0	0	(592)	0	54,082	0	0	0	0	
59156R-10-8	METLIFE INC		.11/16/2021	Various	14,776.000	865,059		619,363	693,733	(74,370)	0	0	(74,370)	0	619,363	0	245,696	245,696	17,104	
594918-10-4	MICROSOFT CORP		.11/10/2021	Various	4,655.000	1,431,000		745,265	1,035,365	(290,100)	0	0	(290,100)	0	745,265	0	685,735	685,735	7,047	
595017-10-4	MICROCHIP TECHNOLOGY INC		.03/10/2021	Various	7,100.000	1,014,626		766,620	980,581	(213,961)	0	0	(213,961)	0	766,620	0	248,006	248,006	2,769	
65339F-10-1	NEXTERA ENERGY INC		.01/26/2021	S. G. COWEN SECURITIES CORP.	2,426.000	207,242		153,615	187,166	(33,551)	0	0	(33,551)	0	153,615	0	53,627	53,627	0	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
674215-20-7	OASIS PETROLEUM INC NEW COMMON		.07/09/2021	Morgan Stanley	51,006.000	5,151,757		1,581,186	1,890,282	(309,096)	0	0	(309,096)	0	1,581,186	0	3,570,571	3,570,571	219,155	
68389X-10-5	ORACLE CORP		.11/10/2021	GOLDMAN SACHS	388.000	36,668		28,058	0	0	0	0	0	0	28,058	0	8,610	8,610	372	
701094-10-4	PARKER HANFIFIN		.11/30/2021	Various	461.000	142,428		77,048	125,581	(48,533)	0	0	(48,533)	0	77,048	0	65,380	65,380	1,234	
702149-10-5	PARTY CITY HOLDINGS INC PARTY CITY		.03/23/2021	JEFFERIES & CO INC-EQ	223,230.000	1,384,555		417,440	1,372,865	(955,424)	0	0	(955,424)	0	417,440	0	967,115	967,115	0	
713448-10-8	PEPSICO INC		.07/01/2021	Various	3,544.000	516,862		482,643	525,575	(42,932)	0	0	(42,932)	0	482,643	0	34,219	34,219	8,979	
717081-10-3	PFIZER INC		.12/28/2021	Various	9,879.000	531,135		343,160	363,646	(20,486)	0	0	(20,486)	0	343,160	0	187,975	187,975	15,411	
718172-10-9	PHILIP MORRIS INTERNAT-W/I		.05/04/2021	Various	1,215.000	110,093		76,581	100,590	(24,009)	0	0	(24,009)	0	76,581	0	33,511	33,511	2,410	
74144T-10-8	T ROWE PRICE GROUP INC		.11/30/2021	Various	2,196.000	464,998		260,388	332,452	(72,064)	0	0	(72,064)	0	260,388	0	204,610	204,610	13,703	
747525-10-3	QUALCOMM		.11/30/2021	INSTINET	443.000	81,899		38,920	67,487	(28,566)	0	0	(28,566)	0	38,920	0	42,979	42,979	890	
75513E-10-1	RAYTHEON CO RAYTEHON		.05/04/2021	S. G. COWEN SECURITIES CORP.	1,557.000	130,291		98,090	111,341	(13,251)	0	0	(13,251)	0	98,090	0	32,201	32,201	740	
806857-10-8	SCHLUMBERGER LTD		.03/10/2021	CORP.	9,137.000	270,162		257,010	199,461	57,550	0	0	57,550	0	257,010	0	13,152	13,152	2,284	
82669G-10-4	SIGNATURE BANK		.12/17/2021	Various	18,258.000	4,549,685		2,504,926	2,470,125	34,801	0	0	34,801	0	2,504,926	0	2,044,759	2,044,759	22,301	
83012A-10-9	SIXTH TREET SPECIALITY LENDING		.01/27/2021	MERRILL LYNCH-ALGO	3,495.000	72,465		63,812	72,521	(8,709)	0	0	(8,709)	0	63,812	0	8,653	8,653	1,433	
855244-10-9	STARBUCKS CORP		.05/28/2021	Various	20,758.000	2,280,458		1,747,458	2,220,691	(473,232)	0	0	(473,232)	0	1,747,458	0	533,000	533,000	5,915	
87612E-10-6	TARGET CORP		.09/10/2021	S. G. COWEN SECURITIES CORP.	101.000	24,954		10,919	17,830	(6,910)	0	0	(6,910)	0	10,919	0	14,034	14,034	228	
882508-10-4	TEXAS INSTRUMENTS		.11/30/2021	Various	6,958.000	1,270,478		851,782	1,142,017	(290,235)	0	0	(290,235)	0	851,782	0	418,696	418,696	18,890	
911312-10-6	UNITED PARCEL SERVICE		.11/18/2021	Various	4,886.000	999,577		490,632	822,802	(332,170)	0	0	(332,170)	0	490,632	0	508,945	508,945	12,502	
949746-10-1	WELLS FARGO & CO		.11/11/2021	S. G. COWEN SECURITIES CORP.	9,945.000	503,930		488,488	300,140	188,347	0	0	188,347	0	488,488	0	15,443	15,443	5,967	
959802-10-9	WESTERN UNION CO-W/I		.03/31/2021	INSTINET	13,380.000	328,322		294,904	293,557	1,347	0	0	1,347	0	294,904	0	33,418	33,418	3,144	
143658-30-0	CARNIVAL CRUISE UNIT	C.	.03/24/2021	Various	25,282.000	685,352		1,008,375	547,608	460,767	0	0	460,767	0	1,008,375	0	(323,023)	(323,023)	0	
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D.	.12/17/2021	S. G. COWEN SECURITIES CORP.	16,978.000	444,935		481,575	572,668	(91,093)	0	0	(91,093)	0	481,575	0	(36,640)	(36,640)	0	
65494J-10-3	LINDE	D.	.12/17/2021	S. G. COWEN SECURITIES CORP.	1,579.000	527,757		268,076	416,082	(148,006)	0	0	(148,006)	0	268,076	0	259,681	259,681	6,695	
H84989-10-4	TE CONNECTIVITY LTD	D.	.08/10/2021	S. G. COWEN SECURITIES CORP.	1,973.000	296,074		173,326	238,871	(65,545)	0	0	(65,545)	0	173,326	0	122,749	122,749	1,934	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					46,656,443	XXX	29,446,792	36,256,126	(6,837,388)	0	0	(6,837,388)	0	29,446,792	0	17,209,655	17,209,655	527,574	XXX
78462F-10-3	SPDR TRUST SERIES 1		.12/07/2021	Various	35,543.000	14,567,500		10,922,648	13,288,817	(2,366,169)	0	0	(2,366,169)	0	10,922,648	0	3,644,851	3,644,851	102,359	
9499999	Subtotal - Common Stocks - Mutual Funds					14,567,500	XXX	10,922,648	13,288,817	(2,366,169)	0	0	(2,366,169)	0	10,922,648	0	3,644,851	3,644,851	102,359	XXX
9799997	Total - Common Stocks - Part 4					61,223,943	XXX	40,369,440	49,544,943	(9,203,557)	0	0	(9,203,557)	0	40,369,440	0	20,854,506	20,854,506	629,933	XXX
9799998	Total - Common Stocks - Part 5					46,193,746	XXX	41,475,244		0	0	0	0	0	42,857,477	1,382,233	3,336,272	4,718,505	235,396	XXX
9799999	Total - Common Stocks					107,417,689	XXX	81,844,684	49,544,943	(9,203,557)	0	0	(9,203,557)	0	83,226,917	1,382,233	24,190,778	25,573,011	865,329	XXX
9899999	Total - Preferred and Common Stocks					124,357,227	XXX	97,943,900	65,644,159	(9,203,557)	0	0	(9,203,557)	0	99,326,133	1,382,233	25,031,101	26,413,334	1,343,973	XXX
9999999	Totals					3,002,877,488	XXX	2,971,794,929	2,706,532,789	(10,446,902)	(14,547,921)	2,538	(24,997,361)	0	2,940,042,602	1,382,233	41,749,310	43,131,543	89,704,925	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36230R-NU-6	G2 G2 756703 4.140% 11/20/61		08/01/2021	Interest Capitalization	09/01/2021	Paydown	4,781	4,781	4,781	4,781	0	0	0	0	0	0	0	0	84	0
912810-SP-4	U S TREASURY 1.375% 08/15/50		01/22/2021	BANK of AMERICA SEC	06/10/2021	GOLDMAN SACHS	2,000,000	1,781,336	1,662,336	1,783,434	0	2,098	0	2,098	0	0	(121,098)	(121,098)	22,562	12,181
0599999. Subtotal - Bonds - U.S. Governments							2,004,781	1,786,117	1,667,117	1,788,215	0	2,098	0	2,098	0	0	(121,098)	(121,098)	22,646	12,181
03846J-AB-6	ARAB REPUBLIC OF EGYPT SOVEREIGN 5.875% 02/16/31	D	02/08/2021	CITIGROUP GLOBAL MKTS	04/21/2021	JEFFERIES & CO	700,000	700,000	680,750	700,000	0	0	0	0	0	0	(19,250)	(19,250)	7,654	0
1099999. Subtotal - Bonds - All Other Governments							700,000	700,000	680,750	700,000	0	0	0	0	0	0	(19,250)	(19,250)	7,654	0
3136AX-K4-6	FNR 2017-67 ZA 4.000% 09/25/47		03/01/2021	Interest Capitalization	03/15/2021	INTL FCGSTONE FINANCIAL INC	21,471	21,471	25,121	21,471	0	0	0	0	0	0	3,650	3,650	112	0
62630W-HA-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.260% 04/01/52		06/17/2021	BARCLAYS	09/14/2021	Call 100.0000	3,150,000	3,150,000	3,150,000	3,150,000	0	0	0	0	0	0	0	0	2,202	0
3199999. Subtotal - Bonds - U.S. Special Revenues							3,171,471	3,171,471	3,175,121	3,171,471	0	0	0	0	0	0	3,650	3,650	2,314	0
06761*-AA-4	BARINGS Barings NAPLF II 4.250% 10/11/31		12/10/2021	PRIVATE PLACEMENT	12/29/2021	Tax Free Exchange	7,200,000	7,200,000	7,200,000	7,200,000	0	0	0	0	0	0	0	0	36,550	0
02530D-AC-0	ACAR 2019-2 C 3.170% 06/12/25		01/12/2021	Various	12/12/2021	Various	147,587	150,308	147,587	147,587	0	(2,721)	0	(2,721)	0	0	0	0	2,721	26
03115A-AA-1	AMFAM HOLDINGS INC 2.805% 03/11/31		06/15/2021	DEUTSCHE BANK	06/22/2021	DEUTSCHE BANK	5,960,000	6,071,631	6,071,631	6,071,488	0	(143)	0	(143)	0	0	143	143	46,903	44,581
05609J-AN-2	1.609% 08/15/36		08/17/2021	BARCLAYS	08/18/2021	SOCIETE GENERALE	1,500,000	1,500,000	1,503,750	1,500,000	0	0	0	0	0	0	3,750	3,750	0	0
07368S-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		03/05/2021	Flow Traders	04/13/2021	BANK of AMERICA SEC	26,000	26,270	26,512	26,255	0	(15)	0	(15)	0	0	257	257	577	451
07368S-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		03/05/2021	Flow Traders	05/19/2021	Call 102.4380	224,000	226,330	229,461	226,068	0	(262)	0	(262)	0	0	(2,068)	(2,068)	11,467	3,883
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		09/16/2021	WELLS FARGO	12/18/2021	Paydown	580,625	585,978	580,625	580,625	0	(5,353)	0	(5,353)	0	0	0	0	2,003	67
12655H-AA-3	COMM 2019-10M A 1.009% 10/15/34		01/08/2021	WELLS FARGO	10/15/2021	Paydown	30,447,000	30,475,544	30,447,000	30,447,000	0	(28,544)	0	(28,544)	0	0	0	0	230,034	25,069
17318U-AE-4	CGMT 2012-G08 AAB 2.608% 09/10/45		01/14/2021	Various	12/01/2021	Various	47,913	48,557	47,913	47,913	0	(644)	0	(644)	0	0	0	0	612	62
18064P-AB-5	CALRIV SCI HLD CORP 4.875% 06/30/29		06/15/2021	Various	08/19/2021	Tax Free Exchange	448,000	453,600	453,428	453,428	0	(172)	0	(172)	0	0	0	0	3,337	0
22767C-AB-6	XROAD 2021-A A2 0.820% 03/20/24		01/26/2021	Various	12/20/2021	Various	56,376	56,376	56,376	56,376	0	6	0	6	0	0	0	0	371	0
24704A-AG-1	DEFT 2018-1 D 3.850% 06/24/24		03/25/2021	Various	05/22/2021	Various	200,000	200,922	200,000	200,000	0	(922)	0	(922)	0	0	0	0	1,283	150
24704B-AC-8	DEFT 2019-1 A2 2.780% 08/23/21		01/04/2021	NETSUSHI UFJ SECURITIES	01/22/2021	Paydown	126,681	126,815	126,681	126,681	0	(134)	0	(134)	0	0	0	0	293	137
30165Y-AE-3	EART 2017-3A C 3.680% 07/17/23		03/09/2021	Various	12/15/2021	Various	182,681	186,049	182,681	182,681	0	(3,368)	0	(3,368)	0	0	0	0	2,895	486
30291Y-AJ-9	FREMF 2014-K716 B 3.757% 08/25/47		03/26/2021	Various	07/01/2021	Various	200,000	201,195	200,000	200,000	0	(1,195)	0	(1,195)	0	0	0	0	2,265	629
33843Q-AG-9	FCAT 2017-1 D 4.230% 05/15/23		03/17/2021	Various	12/15/2021	Various	193,199	196,535	193,199	193,199	0	(3,336)	0	(3,336)	0	0	0	0	3,763	91
33844K-AC-0	FCAT 2017-3 C 2.910% 09/15/23		03/17/2021	Various	11/15/2021	Various	144,178	145,529	144,178	144,178	0	(1,352)	0	(1,352)	0	0	0	0	1,461	47
341099-CP-2	FLORIDA POWER CORP 3.100% 08/15/21		07/23/2021	GOLDMAN SACHS	08/15/2021	Maturity	3,217,000	3,221,890	3,217,000	3,217,000	0	(4,890)	0	(4,890)	0	0	0	0	49,864	44,600
34960P-AB-7	10/01/25		01/04/2021	BANK of AMERICA SEC	04/13/2021	CITIGROUP GLOBAL MKTS	31,000	32,482	32,264	32,307	0	(175)	0	(175)	0	0	(43)	(43)	1,086	532
35563F-AB-7	MSCR 2021-MN1 M2 3.852% 01/25/51		01/12/2021	BANK of AMERICA SEC	01/13/2021	WELLS FARGO	5,000,000	5,000,000	5,122,266	5,000,000	0	0	0	0	0	0	122,266	122,266	0	0
35563G-AC-3	B1 6.900% 11/25/51		11/18/2021	BANK of AMERICA SEC	11/19/2021	BANK of AMERICA SEC	2,000,000	2,000,000	2,024,531	2,000,000	0	0	0	0	0	0	24,531	24,531	0	0
36192B-AY-3	GSMS 2012-G08 A3 3.482% 01/10/45		02/16/2021	Various	09/01/2021	Various	498,119	503,411	498,119	498,119	0	(5,293)	0	(5,293)	0	0	0	0	6,760	819
37045X-CP-9	GENERAL MOTORS FINL CO 4.200% 11/06/21		08/05/2021	TD SECURITIES	11/06/2021	Maturity	9,300,000	9,387,420	9,300,000	9,300,000	0	(87,420)	0	(87,420)	0	0	0	0	195,300	100,905
382550-BJ-9	GOODYEAR TIRE & RUBBER 5.250% 04/30/31		03/31/2021	CITIGROUP GLOBAL MKTS	11/16/2021	Various	500,000	500,000	532,170	500,000	0	0	0	0	0	0	32,170	32,170	14,281	0
451102-CA-3	ICAHN ENTERPRISES/FIN 4.375% 02/01/29		05/26/2021	Various	07/12/2021	Tax Free Exchange	5,000,000	4,872,500	4,874,424	4,874,424	0	1,924	0	1,924	0	0	0	0	105,122	78,021
46187V-AE-9	INVITATION HOMES2018SFR3 2018-SFR3 C 1.403% 07/17/37		08/19/2021	Various	12/17/2021	Various	3,748,596	3,754,453	3,748,596	3,748,596	0	(5,857)	0	(5,857)	0	0	0	0	13,318	870
46637W-AD-5	JPMCC 2012-CBX A4 3.483% 06/15/45		03/10/2021	Various	12/10/2021	Various	269,919	274,126	269,919	269,919	0	(4,207)	0	(4,207)	0	0	0	0	4,288	273
46646J-AF-8	JPMCC 2016-WIKI D 4.143% 10/05/31		07/14/2021	BARCLAYS	10/01/2021	Paydown	16,494,000	16,488,846	16,494,000	16,494,000	0	5,154	0	5,154	0	0	0	0	168,066	27,552
536797-AG-8	LITHIA MOTORS INC-CL A 3.875% 06/01/29		05/19/2021	J P MORGAN SEC HI-YIELD	12/10/2021	Various	446,000	446,000	456,207	446,000	0	0	0	0	0	0	10,207	10,207	9,151	0
55066W-AA-2	LUXE Commercial 2021TRIP Trust 2021-TRIP A 1.159% 10/15/38		10/04/2021	GOLDMAN SACHS	10/06/2021	BANK of AMERICA SEC	6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	0	0	0	0	0
55354G-AD-5	MSCI INC 3.625% 09/01/30		06/07/2021	Various	11/16/2021	Various	167,000	169,509	173,416	169,359	0	(146)	0	(146)	0	0	4,057	4,057	4,286	1,642
59001K-AH-3	MERITOR INC 4.500% 12/15/28		02/18/2021	BANK of AMERICA SEC	05/13/2021	MARKET AXESS	111,000	115,579	112,110	115,311	0	(268)	0	(268)	0	0	(3,201)	(3,201)	1,983	1,124
59189A-CC-2	METROPOLITAN EDISON 4.300% 01/15/29		01/08/2021	Various	11/15/2021	GOLDMAN SACHS	286,000	321,665	319,296	318,082	0	(3,582)	0	(3,582)	0	0	1,214	1,214	16,466	6,015
61763Q-AA-9	MSC 2014-CPT A 3.350% 07/13/29		01/11/2021	BARCLAYS	04/01/2021	Paydown	200,000	201,305	200,000	200,000	0	(1,305)	0	(1,305)	0	0	0	0	1,675	223
62919T-AA-4	NMEF 2021-A A1 0.341% 03/15/22		03/10/2021	Various	12/15/2021	Various	193,051	193,051	193,051	193,051	0	0	0	0	0	0	0	0	286	0
67190A-AE-6	OAKIG 2021-1A B1 4.230% 01/20/51		01/20/2021	CREDIT SUISSE FIRST BOSTON	07/19/2021	WELLS FARGO	2,000,000	1,999,513	2,094,063	1,999,574	0	61	0	61	0	0	94,488	94,488	40,890	0

SCHEDULE D - PART 5

E15.1

CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
											Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value					

74331M-AA-4	PROG 2018-SFR3 A	3.880%	10/17/35		01/28/2021	Various		199,658	203,713	199,658	199,658	0	(4,056)	0	(4,056)	0	0	0	0	4,519	0	
74332U-AC-1	PROG 2018-SFR2 B	3.841%	08/17/35		01/14/2021	Various		200,000	202,844	200,000	200,000	0	(2,844)	0	(2,844)	0	0	0	0	3,841	384	
74333J-AD-3	PROG 2017-SFR1 B	3.017%	08/17/34		01/14/2021	Various		200,000	202,438	200,000	200,000	0	(2,438)	0	(2,438)	0	0	0	0	4,011	302	
87226V-AD-8	TCF Auto Receiva2016PT1Aer Tru 2016-PT1A D	4.200%	04/15/24		04/26/2021	WELLS FARGO		5,120,000	5,128,800	5,120,000	5,120,000	0	(8,800)	0	(8,800)	0	0	0	0	71,680	7,765	
89169E-AA-7	TPMT 2017-5 A1	0.703%	02/25/57		02/03/2021	Various		82,888	83,096	82,888	82,888	0	(207)	0	(207)	0	0	0	0	269	18	
89180D-AA-4	TPMT 2021-HE1 A1	0.918%	02/25/63		02/22/2021	Various		85,131	85,130	85,131	85,131	0	0	0	0	0	0	0	0	334	54	
90276X-AQ-8	UBSCM 2018-C11 A1	3.211%	06/15/51		03/03/2021	Various		80,636	80,636	80,636	80,636	0	0	0	0	0	0	0	0	4,626	29	
91136S-BP-8	NA UNITED RENTALS	3.750%	01/15/32		07/30/2021	Various		271,000	274,388	271,004	274,281	0	(107)	0	(107)	0	0	(3,277)	(3,277)	2,613	0	
96042G-AJ-1	WILAKE 2018-3A C	3.610%	10/16/23		01/29/2021	Various		204,737	206,448	204,737	204,737	0	(1,711)	0	(1,711)	0	0	0	0	2,372	349	
96042G-AL-6	WILAKE 2018-3A D	4.000%	10/16/23		01/12/2021	Various		90,639	93,517	90,639	90,639	0	(2,878)	0	(2,878)	0	0	0	0	3,136	292	
98311A-AB-1	WYNDHAM HOTELS & RESORTS	4.375%	08/15/28		02/25/2021	Various		376,000	386,423	389,088	385,390	0	(1,033)	0	(1,033)	0	0	3,698	3,698	8,295	447	
00100V-AJ-9	ACIS 2014-4A D	3.116%	05/01/26	D	01/13/2021	ROBERT W. BAIRD		9,300,000	9,286,050	9,300,000	9,300,000	0	13,950	0	13,950	0	0	0	0	199,613	63,360	
00119V-AA-7	AGL 2020-6A A1	2.078%	07/20/31	D	02/23/2021	Various		250,000	251,325	250,000	250,000	0	(1,325)	0	(1,325)	0	0	0	0	2,706	544	
066716-AB-7	BND CEN TUNISIA INT BOND SOVEREIGN	8.250%	09/19/27	D	05/20/2021	BANK of AMERICA SEC		200,000	192,000	168,000	192,414	0	414	0	414	0	0	(24,414)	(24,414)	9,900	2,979	
07134Q-AG-1	Battalion CLO LT202018A	2020-18A C	2.974%	10/15/32	D	05/26/2021	ROBERT W. BAIRD		5,000,000	5,030,500	5,000,000	5,000,000	0	(30,500)	0	(30,500)	0	0	0	0	78,437	18,118
30069L-AE-8	XAN 2019-RS07 B	1.809%	04/15/36	D	02/04/2021	WELLS FARGO		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	30,755	6,088	
38999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							129,806,614	130,040,687	130,114,235	129,844,995	0	(195,694)	0	(195,694)	0	0	263,778	263,778	1,406,464	438,984	
LX2004-08-0	KRATON POLYMERS US LLC TL B 1L		11/19/21		11/18/2021	GOLDMAN SACHS		100,000	99,500	100,000	99,500	0	0	0	0	0	0	500	500	0	0	
00130M-AG-9	ARDENT HEALTH PARTNERS TL B 1L		06/30/25		02/23/2021	Various		1,483,280	1,483,280	1,483,280	1,483,280	0	0	0	0	0	0	0	0	35,619	0	
07982E-AD-8	BELLRING BRANDS LLC TL 1L		10/21/24		02/26/2021	Various		707,086	707,086	712,464	707,086	0	0	0	0	0	0	5,378	5,378	11,756	0	
07982E-AD-8	BELLRING BRANDS LLC TL 1L		10/21/24		02/26/2021	Various		20,000	20,000	20,000	20,000	0	0	0	0	0	0	0	0	207	0	
08579J-BG-6	BERRY GLOBAL INC TL Z 1L		07/01/26		03/04/2021	Various		859,052	859,052	853,683	859,052	0	0	0	0	0	0	(5,369)	(5,369)	9,841	0	
08579J-BG-6	BERRY GLOBAL INC TL Z 1L		07/01/26		03/04/2021	Various		102,282	102,282	102,282	102,282	0	0	0	0	0	0	0	0	1,146	0	
09071F-AK-7	Bioscrip (Option Care) TL 1L		08/06/26		01/19/2021	BANK of AMERICA SEC		667,000	665,333	667,000	667,000	0	1,668	0	1,668	0	0	0	0	1,903	0	
12510M-AB-5	CCRR PARENT INC TL B 1L		03/05/28		03/05/2021	CCMI Citizens Bank		333,000	331,335	333,009	331,310	0	(25)	0	(25)	0	0	1,699	1,699	1,018	0	
14880B-AH-4	CATALENT PHARMA SOLUTION TI B3 1L		09/27/28		09/24/2021	JPM FUNDS RECAP		249,373	248,748	249,373	248,755	0	7	0	7	0	0	618	618	242	0	
17776E-AB-1	CITY BREWING CO LLC TL B 1L		04/05/28		03/31/2021	JPM FUNDS RECAP		500,000	497,500	502,500	497,518	0	18	0	18	0	0	4,982	4,982	649	0	
18449E-AF-7	CLEAN HARBORS INC TL B 1L		10/09/28		09/21/2021	GOLDMAN SACHS		275,000	273,625	275,000	273,629	0	4	0	4	0	0	1,371	1,371	96	0	
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L		04/12/23		02/26/2021	Various		9,487	9,487	9,487	9,487	0	0	0	0	0	0	0	0	280	0	
22282G-AC-1	COVANTA HOLDING CORP TL B 1L		11/18/28		11/17/2021	BARCLAYS		93,031	92,799	93,148	92,799	0	0	0	0	0	0	349	349	0	0	
22282G-AD-9	COVANTA HOLDING CORP TL C 1L		11/17/28		11/17/2021	BARCLAYS		6,969	6,951	6,977	6,951	0	0	0	0	0	0	26	26	0	0	
23301Y-AH-6	AI AQUA MERGER SUB INC TL B 1L		12/23/23		04/05/2021	Various		497,487	497,487	497,487	497,487	0	0	0	0	0	0	0	0	7,610	0	
31575A-AB-3	GIP II BLUE HOLDING INC TL B 1L		09/23/28		09/22/2021	MORGAN STANLEY HI-YLD		160,000	157,600	159,991	157,617	0	17	0	17	0	0	2,374	2,374	1,027	0	
36166U-AB-3	GCI LLC TL B 1L		10/15/25		03/25/2021	Various		1,496,247	1,483,521	1,496,247	1,496,247	0	12,726	0	12,726	0	0	0	0	36,614	0	
47232U-AB-0	JEFFERIES FINANCE LLC TL 1L		06/03/26		02/01/2021	JEFFERIES & CO		498,731	498,731	498,731	498,731	0	0	0	0	0	0	0	0	6,734	0	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
70477B-AB-8	PEARL DEBT MERGR SUB 1 TL B 1L 04/24/28 PETSMART INC TL B 1L 02/11/28		03/19/2021	JPM FUNDS RECAP	11/01/2021	Redemption 100.0000	1,500,000	1,492,500	1,500,000	1,500,000	.0	7,500	.0	7,500	.0	.0	.0	.0	35,833	.0
71677H-AL-9	KFC HOLDING CO TL B 1L 03/15/28 RH TL B 1L 10/20/28		01/29/2021	JPM FUNDS RECAP	04/08/2021	J P MORGAN SEC HI-YIELD	250,000	247,500	250,625	247,600	.0	100	.0	100	.0	.0	3,025	3,025	1,688	.0
72584D-AF-1	REXNORD-ZURN HOLDING TL B 1L 10/04/28		03/15/2021	Various	04/15/2021	BARCLAYS	1,142,074	1,142,074	1,141,684	1,142,074	.0	.0	.0	.0	.0	.0	(390)	(390)	2,889	.0
76133M-AB-7	SPIRIT AEROSYSTEMS INC TL B 1L 01/15/25		10/15/2021	BANK of AMERICA SEC	12/09/2021	WELLS FARGO BK	600,000	597,000	600,000	597,338	.0	338	.0	338	.0	.0	2,662	2,662	2,550	.0
76168J-AS-5	TRITON WATER HOLDINGS INC TL B 1L 03/16/28		09/15/2021	CREDIT SUISSE FIRST BOSTON	10/15/2021	BMO CAPITAL MARKETS CORP	400,000	399,000	401,500	399,084	.0	84	.0	84	.0	.0	2,416	2,416	2,444	.0
84857H-AX-8	TRITON WATER HOLDINGS INC TL B 1L 03/16/28		10/01/2021	BANK of AMERICA SEC	10/15/2021	BANK of AMERICA SEC	200,000	199,516	200,750	199,622	.0	106	.0	106	.0	.0	1,128	1,128	275	.0
89678Q-AB-2	TRONOX FINANCE LLC TL B 1L 09/23/24		03/17/2021	MORGAN STANLEY HI-YLD	08/24/2021	MORGAN STANLEY HI-YLD	500,000	497,500	496,250	497,567	.0	67	.0	67	.0	.0	(1,317)	(1,317)	8,167	.0
89705D-AD-4	WABASH NATIONAL CORP TL B 1L 09/28/27		01/04/2021	GOLDMAN SACHS	03/15/2021	Redemption 100.0000	1,200,000	1,195,842	1,200,000	1,200,000	.0	4,158	.0	4,158	.0	.0	.0	.0	4,733	.0
92956R-AG-6	JAZZ ACQUISITION INC TL B 1L 05/05/28		07/15/2021	WELLS FARGO	10/07/2021	Redemption 100.0000	546,221	546,430	546,221	546,221	.0	(208)	.0	(208)	.0	.0	.0	.0	3,945	.0
G5080A-AF-9	JAZZ ACQUISITION INC TL B 1L 05/05/28		04/22/2021	BANK of AMERICA SEC	12/28/2021	BARCLAYS	665,333	662,006	668,243	662,476	.0	470	.0	470	.0	.0	5,767	5,767	16,855	.0
G5080A-AF-9	JAZZ ACQUISITION INC TL B 1L 05/05/28		04/22/2021	BANK of AMERICA SEC	09/30/2021	Redemption 100.0000	1,668	1,659	1,668	1,668	.0	8	.0	8	.0	.0	.0	.0	25	.0
L5000D-AD-9	INDISO MERGER SUB INC TI B 1L 07/03/28		06/16/2021	CITIBANK	07/16/2021	Morgan Stanley	199,456	198,459	199,358	198,452	.0	(6)	.0	(6)	.0	.0	906	906	831	.0
C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 10/30/25		01/01/2021	BMO CAPITAL MARKETS CORP	02/25/2021	BMO CAPITAL MARKETS CORP	500,000	499,375	504,375	499,509	.0	134	.0	134	.0	.0	4,866	4,866	3,035	.0
C7365B-AB-2	POINTCLICKCARE TECHNOLOG TL B 1L 12/29/27		01/01/2021	JPM FUNDS RECAP	03/19/2021	J P MORGAN SEC HI-YIELD	500,000	497,500	500,625	497,686	.0	186	.0	186	.0	.0	2,939	2,939	4,219	.0
Q2376C-BJ-3	ADVANTAGE LOYALTY IP TL 1L 04/20/28	C	03/10/2021	BARCLAYS	07/16/2021	BARCLAYS	1,000,000	983,558	1,036,089	984,360	.0	802	.0	802	.0	.0	51,729	51,729	18,180	.0
L5000D-AC-1	ICON LUXEMBOURG SARL TL B 1L 07/03/28	C	06/16/2021	CITIBANK	07/16/2021	Morgan Stanley	800,544	796,541	800,151	796,521	.0	(21)	.0	(21)	.0	.0	3,631	3,631	3,336	.0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							18,063,321	17,990,777	18,108,198	18,018,909	0	28,133	0	28,133	0	0	89,290	89,290	223,747	0
8399998. Total - Bonds							153,746,187	153,689,052	153,745,421	153,523,590	0	(165,463)	0	(165,463)	0	0	216,370	216,370	1,662,825	451,165
8999998. Total - Preferred Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0
03073E-10-5	AMERISOURCEBERGEN CORP		07/01/2021	INSTINET	11/30/2021	INSTINET	1,234,000	144,292	146,720	144,292	.0	.0	.0	.0	.0	.0	2,428	2,428	1,111	.0
060505-10-4	BANK OF AMERICA CORP		01/27/2021	CITIGROUP GLOBAL-VAR	05/04/2021	S. G. COWEN SECURITIES	3,223,000	97,430	128,178	97,430	.0	.0	.0	.0	.0	.0	30,748	30,748	580	.0
23345M-10-7	DT MIDSTREAM INC COMMON		07/06/2021	Spin Off	07/19/2021	VIRTU FINANCIAL	2,085,000	74,916	84,685	74,916	.0	.0	.0	.0	.0	.0	9,769	9,769	0	.0
23345M-10-7	DT MIDSTREAM INC COMMON		07/06/2021	Spin Off	07/06/2021	Cash Adjustment	1,000	18	20	18	.0	.0	.0	.0	.0	.0	2	2	0	.0
430706-10-2	HOME DEPOT		03/16/2021	S. G. COWEN SECURITIES CORP	09/30/2021	Various	1,139,000	321,896	366,235	321,896	.0	.0	.0	.0	.0	.0	44,339	44,339	4,333	.0
501550-10-0	KYNDRYL HOLDINGS INC		11/04/2021	Spin Off	11/30/2021	S. G. COWEN SECURITIES	4,231,000	112,221	66,456	112,221	.0	.0	.0	.0	.0	.0	(45,765)	(45,765)	0	.0
501550-10-0	KYNDRYL HOLDINGS INC		11/04/2021	Spin Off	11/04/2021	Cash Adjustment	1,000	20	16	20	.0	.0	.0	.0	.0	.0	(4)	(4)	0	.0
580135-10-1	MCDONALDS		01/26/2021	S. G. COWEN SECURITIES CORP	04/30/2021	INSTINET	973,000	208,341	228,899	208,341	.0	.0	.0	.0	.0	.0	20,558	20,558	1,255	.0
674215-20-7	OASIS PETROLEUM INC NEW COMMON		07/13/2021	Morgan Stanley	07/14/2021	Various	1,000	101	0	101	.0	.0	.0	.0	.0	.0	(101)	(101)	0	.0
68389X-10-5	ORACLE CORP		04/30/2021	INSTINET	11/10/2021	GOLDMAN SACHS	2,533,000	191,860	239,383	191,860	.0	.0	.0	.0	.0	.0	47,523	47,523	1,621	.0
68622V-10-6	ORGANON & CO-W/I COMMON		06/03/2021	Spin Off	06/28/2021	INSTINET	1,438,000	54,075	43,281	54,075	.0	.0	.0	.0	.0	.0	(10,793)	(10,793)	0	.0
68622V-10-6	ORGANON & CO-W/I COMMON		06/03/2021	Spin Off	06/03/2021	Cash Adjustment	0,000	8	7	8	.0	.0	.0	.0	.0	.0	0	0	0	.0
87612E-10-6	TARGET CORP		04/30/2021	INSTINET	10/13/2021	S. G. COWEN SECURITIES	3,628,000	753,361	856,427	753,361	.0	.0	.0	.0	.0	.0	103,067	103,067	5,732	.0
G4289T-10-3	HARBOUR ENERGY PLC COMMON	B	05/07/2021	Taxable Exchange	06/25/2021	Tax Free Exchange	671,169,000	4,161,248	4,161,248	4,161,248	.0	.0	.0	.0	.0	.0	0	0	0	.0
G4289T-10-3	HARBOUR ENERGY PLC COMMON	B	05/07/2021	Taxable Exchange	06/25/2021	Cash Adjustment	1,000	4	3	5	.0	.0	.0	.0	.0	.1	(2)	(1)	0	.0
G4289T-10-3	HARBOUR ENERGY PLC COMMON	B	05/07/2021	Taxable Exchange	06/25/2021	Various	12,752,222,000	0	0	0	.0	.0	.0	.0	.0	.0	0	0	0	.0
G4289T-11-1	HARBOUR ENERGY PLC COMMON	B	06/25/2021	Tax Free Exchange	12/15/2021	JPM FUNDS RECAP	671,169,000	4,161,248	3,360,620	5,543,480	.0	.0	.0	.0	.0	1,382,232	(2,182,860)	(800,628)	0	.0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							10,281,039	9,682,178	11,663,272	11,663,272	0	0	0	0	0	1,382,233	(1,981,091)	(598,858)	14,632	0
78462F-10-3	SPDR TRUST SERIES 1		03/04/2021	VIRTU FINANCIAL	07/30/2021	VIRTU FINANCIAL	83,192,000	31,194,205	36,511,568	31,194,205	.0	.0	.0	.0	.0	0	5,317,363	5,317,363	220,764	.0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9499999. Subtotal - Common Stocks - Mutual Funds								31,194,205	36,511,568	31,194,205	0	0	0	0	0	0	5,317,363	5,317,363	220,764	0
9799998. Total - Common Stocks								41,475,244	46,193,746	42,857,477	0	0	0	0	0	1,382,233	3,336,272	4,718,505	235,396	0
9899999. Total - Preferred and Common Stocks								41,475,244	46,193,746	42,857,477	0	0	0	0	0	1,382,233	3,336,272	4,718,505	235,396	0
9999999 - Totals								195,164,296	199,939,167	196,381,067	0	(165,463)	0	(165,463)	0	1,382,233	3,552,642	4,934,875	1,898,221	451,165

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
									Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
34918#-10-6	W&S BROKERAGE SERVICES, INC.		00000	31-0846576	8B111	2,965,900	0	0	150.000	100.0
44951#-10-3	IFS FINANCIAL SERVICES, INC.		00000	31-1328371	8B111	206,087,829	0	206,087,829	1,000.000	100.0
98259#-10-8	W&S FINANCIAL GROUP DISTRIBUTORS, INC.		00000	31-1334221	8B111	(45,455)	0	0	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						209,008,274	0	206,087,829	XXX	XXX
1899999. Total Common Stocks						209,008,274	0	206,087,829	XXX	XXX
1999999 - Totals						209,008,274	0	206,087,829	XXX	XXX

1. Total amount of goodwill nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
89155#-10-4	TOUCHSTONE SECURITIES, INC.	IFS FINANCIAL SERVICES, INC.	0	1,000.000	100.0
89155#-10-2	TOUCHSTONE ADVISORS, INC.	IFS FINANCIAL SERVICES, INC.	0	1,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
METLIFE SHORT TERM FUND CP			..07/21/2021 ..	CREDIT SUISSE FIRST BOSTON	..01/11/2022 ..	..6,996,617 ..	..0 ..	..0 ..	..0 ..	..0 ..	..7,000,000 ..	..6,996,617 ..	..3,189 ..	..0 ..	..0.100 ..	..0.101 ..	..MAT ..	..0 ..	..0 ..
PUBLIC SERVICE ENT CP			..10/05/2021 ..	GOLDMAN SACHS	..01/19/2022 ..	..14,390,672 ..	..0 ..	..0 ..	..0 ..	..0 ..	..14,400,000 ..	..14,390,672 ..	..108,505 ..	..0 ..	..0.220 ..	..0.223 ..	..MAT ..	..0 ..	..0 ..
NATWEST MARKETS PLC CP		D.....	..09/30/2021 ..	GOLDMAN SACHS	..02/01/2022 ..	..3,848,011 ..	..0 ..	..0 ..	..0 ..	..0 ..	..3,850,000 ..	..3,848,011 ..	..1,492 ..	..0 ..	..0.150 ..	..0.152 ..	..MAT ..	..0 ..	..0 ..
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						25,235,300	0	0	0	0	25,250,000	25,235,300	113,186	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						25,235,300	0	0	0	0	25,250,000	25,235,300	113,186	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						25,235,300	0	0	0	0	25,250,000	25,235,300	113,186	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						25,235,300	0	0	0	0	25,250,000	25,235,300	113,186	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						25,235,300	0	0	0	0	XXX	25,235,300	113,186	0	XXX	XXX	XXX	0	0

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ...\$ 21,387,289 1B ...\$ 0 1C ...\$ 0 1D ...\$ 0 1E ...\$ 3,848,011 1F ...\$ 0 1G ...\$ 0
1B 2A ...\$ 0 2B ...\$ 0 2C ...\$ 0
1C 3A ...\$ 0 3B ...\$ 0 3C ...\$ 0
1D 4A ...\$ 0 4B ...\$ 0 4C ...\$ 0
1E 5A ...\$ 0 5B ...\$ 0 5C ...\$ 0
1F 6 ...\$ 0

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G72168186	Premier Oil	N/A		US - Chicago Board	213800QKYSBDFTH2K71	.07/28/2017	.05/31/2022	.59,580		42.75	24,928		34,420		34,420							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UOMTB7PD2UT305	.01/31/2018	.07/31/2042	.554		.00												
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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

(a)	Code	Description of Hedged Risk(s)

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

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated
N O N E

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

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

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

[illegible]

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of
Current Year

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
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
000000-00-0 Short term investment from reverse repo program			1.G	20,000,000	20,000,000	01/03/2022
000000-00-0 Short term investment from reverse repo program			2.C	2,038,700	2,038,700	01/03/2022
8999999. Total - Short-Term Invested Assets (Schedule DA type)				22,038,700	22,038,700	XXX
9999999 - Totals				22,038,700	22,038,700	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ (57,249,879) Book/Adjusted Carrying Value \$ (57,249,879)
2. Average balance for the year Fair Value \$ 32,648,709 Book/Adjusted Carrying Value \$ 32,648,709
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:														
3A	1A	1B	1C	1D	1E	1F	1G								
3B	2A	2B	2C												
3C	3A	3B	3C												
3D	4A	4B	4C												
3E	5A	5B	5C												
3F	6														

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-2B-2	DFC		1.A	2,083,333	2,083,333	05/15/2024
690353-3C-9	DFC AGENCY DEBENTURES		1.A	1,136,364	1,136,364	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES		1.A	1,319,861	1,319,861	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	4,928,571	4,928,571	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		1.A	3,630,000	3,630,000	06/20/2027
690353-7X-9	DFC AGENCY DEBENTURES		1.A	1,100,000	1,100,000	07/05/2038
690353-W8-7	DFC		1.A	7,013,889	7,013,889	02/15/2028
690353-SC-2	DFC US Agency Floating Rate		1.A	1,754,360	1,754,360	06/15/2024
690353-XQ-5	DFC VRDN		1.A	2,500,000	2,500,000	07/15/2025
690353-Z8-3	DFC AGENCY DEBENTURES		1.A	754,206	754,206	07/07/2040
90376P-AB-7	INT DEV FIN CORP		1.A	2,402,750	2,402,750	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	9,718,560	9,718,560	01/20/2035
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				39,541,894	39,541,894	XXX
0599999. Total - U.S. Government Bonds				39,541,894	39,541,894	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	8,180,000	8,180,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	1,940,000	1,940,000	05/15/2056
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	7,370,000	7,370,000	05/01/2041
62630W-GF-8	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.F FE	1,585,000	1,585,000	11/15/2054
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	3,000,000	3,000,000	12/31/2023
67105Q-AA-3	OSL SANTA ROSA VRDN		1.B FE	6,000,000	6,000,000	02/01/2052
76252P-GB-9	RIB FLOATER TRUST MEDICAL		1.E FE	780,000	780,000	08/15/2022
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1.D FE	1,960,000	1,960,000	04/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				30,915,000	30,915,000	XXX
3199999. Total - U.S. Special Revenues Bonds				30,915,000	30,915,000	XXX
00914A-AN-2	AIR LEASE CORP		2.B FE	25,495,845	25,500,000	12/15/2022
12592B-AH-7	CNH INDUSTRIAL CAPITAL L		2.C FE	5,045,258	5,049,072	04/05/2022
15189W-AN-0	CENTERPOINT		1.G FE	7,506,327	7,520,000	03/02/2023
18550B-AH-1	CLECO POWER LLC		2.A FE	7,494,220	7,500,000	06/15/2023
22532Y-QL-5	CREDIT AGRICOLE CIB NY		1.A FE	6,197,181	6,200,000	07/15/2022
22535W-AA-5	CREDIT AGRICOLE LONDON		1.G FE	2,751,296	2,752,176	01/10/2022
22550U-AA-9	CREDIT SUISSE NEW YORK		1.E FE	11,651,812	11,650,000	02/04/2022
37045X-BY-1	GENERAL MOTORS FINL CO		2.C FE	7,072,696	7,079,390	06/30/2022
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1.B FE	11,200,137	11,200,000	01/07/2022
606822-AL-8	MINIBUBISHI UFJ FINL-SPON ADR		1.G FE	2,508,928	2,509,889	02/22/2022
606822-BG-8	MINIBUBISHI UFJ FINL-SPON ADR		1.G FE	21,751,227	21,762,451	03/07/2022
65339K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	11,393,606	11,415,000	02/22/2023
68235P-AK-4	ONE GAS INC		2.A FE	9,161,829	9,152,000	03/11/2023
71426A-AH-1	PERNOD RICARD SA UNSPON ADR		2.A FE	10,399,540	10,413,492	07/15/2022
84240Q-HE-6	SOUTHERN CAL EDISON		1.G FE	5,600,329	5,600,000	06/13/2022
89236T-HE-8	TOYOTA		1.E FE	25,400,114	25,400,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				170,630,345	170,703,470	XXX
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A		1.B FE	3,204,755	3,206,637	11/15/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				3,204,755	3,206,637	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				173,835,100	173,910,107	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				210,172,239	210,245,364	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				34,119,755	34,121,637	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				244,291,994	244,367,001	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	METLIFE SHORT TERM FUND CP		1.A	6,999,651	6,996,617	01/11/2022
000000-00-0	NATWEST MARKETS PLC CP		1.E	3,849,135	3,848,011	02/01/2022
000000-00-0	PUBLIC SERVICE ENT CP		1.A	14,398,167	14,390,672	01/19/2022
8999999. Total - Short-Term Invested Assets (Schedule DA type)				25,246,953	25,235,300	XXX
000000-00-0	Key Bank Money Market Account			262	262	
9099999. Total - Cash (Schedule E Part 1 type)				262	262	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	26,256	26,256	
	MONTANA-DAKOTA UTILITIES CP		1.A	2,299,962	2,299,962	01/03/2022
	SINOPEC CENTURY AMERICA CP		1.A	3,004,979	3,004,207	01/06/2022
	SINOPEC CENTURY AMERICA CP		1.A	2,999,677	2,998,530	01/24/2022
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				8,330,874	8,328,955	XXX
9999999 - Totals				277,870,083	277,931,518	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ (22,836,170)

Book/Adjusted Carrying Value \$ (22,837,976)
2. Average balance for the year

Fair Value \$ 397,796,221

Book/Adjusted Carrying Value \$ 399,052,192

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
BANK OF NEW YORK MELLON NEW YORK, NY					594,012	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,158,803	XXX
FIFTH THIRD BANK CINCINNATI, OH					4,624,213	XXX
HUNTINGTON BANK COLUMBUS, OH					660,180	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					3,318,424	XXX
PNC BANK CINCINNATI, OH					(5,264,068)	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			29,195	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	5,120,759	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	5,120,759	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	0	0	5,120,759	XXX

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

1. January.....	6,557,940	4. April.....	9,034,681	7. July.....	4,314,482	10. October.....	(75,426,664)
2. February.....	12,079,802	5. May.....	(7,175,004)	8. August.....	2,915,799	11. November.....	(7,066,646)
3. March.....	27,783,068	6. June.....	18,312,520	9. September.....	11,382,741	12. December.....	5,120,759

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible][illegible]

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B Protection of all policyholders	221,505	215,097		
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	ST Protection of policyholders			25,000	25,000
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B Protection of all policyholders	109,755	106,580		
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B Protection of all policyholders	224,498	218,004		
33. New York	NY					
34. North Carolina	NC	B Protection of all policyholders	440,399	428,049		
35. North Dakota	ND					
36. Ohio	OH	B Protection of all policyholders	1,554,620	1,675,453		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,550,777	2,643,183	25,000	25,000
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0