



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2015
OF THE CONDITION AND AFFAIRS OF THE

The Western and Southern Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 70483 Employer's ID Number 31-0487145

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

Country of Domicile United States of America

Incorporated/Organized 02/23/1888 Commenced Business 04/30/1888

Statutory Home Office 400 Broadway, Cincinnati, OH, US 45202

Main Administrative Office 400 Broadway, Cincinnati, OH, US 45202

Mail Address 400 Broadway, Cincinnati, OH, US 45202

Primary Location of Books and Records 400 Broadway, Cincinnati, OH, US 45202

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Bradley J. Hunkler, 513-629-2980

OFFICERS

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

OTHER

Edward Joseph Babbitt VP & Sr Counsel, Troy Dale Brodie Sr VP, Chf Marketing Off, Karen Ann Chamberlain Sr VP, Chf Information Off, Kim Rehling Chiodi Sr VP, Keith Terrill Clark, MD VP & Medical Director, James Joseph DeLuca VP, Bryan Chalmer Dunn Sr VP, Lisa Beth Fangman VP, Stephen Paul Hamilton VP, Daniel Wayne Harris VP, Chief Actuary, David Todd Henderson VP & Chief Risk Officer, Christopher Xavier Hill # VP, Kevin Louis Howard VP & Assoc Gen Counsel, Bradley Joseph Hunkler VP, Chief Accounting Officer, Stephen Gale Hussey Jr VP, Narendra Varma Kanteti VP, Phillip Earl King VP & Auditor, Steven Kenneth Kreider Sr VP & Chf Inv Off, Michael Joseph Laatsch VP, Linda Marie Lake # VP, Daniel Roger Larsen VP, Tax, Matthew William Loveless # VP, Bruce William Maisel # VP, CCO, Jill Tripp McGruder Sr VP, Jimmy Joe Miller Sr VP, Jonathan David Niemeyer Sr VP & General Counsel, Steven Owen Reeves # VP, Mario Joseph San Marco VP, Luc Paul Sicotte VP, Lawrence Robert Silverstein VP, Chief Underwriter, Denise Lynn Sparks VP, Jeffrey Laurence Stainton VP & Assoc Gen Counsel, Thomas Martin Stapleton VP, David Eugene Theurich VP, Gerald Joseph Ulland VP, James Joseph Vance VP & Treasurer, Robert Lewis Walker Sr VP & Chf Fin Off

DIRECTORS OR TRUSTEES

John Finn Barrett, Donald Allen Bliss, James Norman Clark, Jo Ann Davidson, James Kirby Risk III, George Victor Voinovich, George Herbert Walker III, Thomas Luke Williams, John Peter Zanotti

State of Ohio, County of Hamilton, SS:

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

John Finn Barrett, Chairman of Board, President & CEO

Donald Joseph Wuebbling, Secretary and Counsel

Bradley Joseph Hunkler, VP, Chief Accounting Officer

Subscribed and sworn to before me this 27th day of October 2015

a. Is this an original filing? Yes [ X ] No [ ]
b. If no, 1. State the amendment number, 2. Date filed, 3. Number of pages attached

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	3,513,684,404	0	3,513,684,404	3,431,372,367
2. Stocks:				
2.1 Preferred stocks .....	28,507,577	0	28,507,577	26,967,500
2.2 Common stocks .....	3,318,469,266	10,143	3,318,459,123	3,555,864,273
3. Mortgage loans on real estate:				
3.1 First liens .....	40,395,524	0	40,395,524	16,854,538
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	27,004,081	0	27,004,081	27,374,691
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....	3,188,019	0	3,188,019	3,598,252
4.3 Properties held for sale (less \$ encumbrances) .....			0	
5. Cash (\$ .....24,760,255 ), cash equivalents (\$ .....47,894,553 ) and short-term investments (\$ .....26,313,093 ) .....	98,967,902	0	98,967,902	103,786,030
6. Contract loans (including \$ ..... premium notes) .....	168,811,368	0	168,811,368	171,738,741
7. Derivatives .....	3,217,478	0	3,217,478	25,364,700
8. Other invested assets .....	1,286,512,302	91,095,912	1,195,416,390	1,028,193,901
9. Receivables for securities .....	102,459,877	0	102,459,877	81,293,539
10. Securities lending reinvested collateral assets .....	66,732,381	0	66,732,381	118,951,386
11. Aggregate write-ins for invested assets .....	18,785,111	0	18,785,111	122,438,897
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	8,676,735,290	91,106,055	8,585,629,235	8,713,798,815
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	
14. Investment income due and accrued .....	52,477,935	0	52,477,935	46,443,416
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	2,648,718	0	2,648,718	2,924,152
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	50,691,386		50,691,386	49,463,322
15.3 Accrued retrospective premiums .....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	230,087	0	230,087	183,899
16.2 Funds held by or deposited with reinsured companies .....			0	
16.3 Other amounts receivable under reinsurance contracts .....	21,388,685	0	21,388,685	17,524,816
17. Amounts receivable relating to uninsured plans .....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon .....			0	0
18.2 Net deferred tax asset .....	151,201,555	0	151,201,555	62,339,055
19. Guaranty funds receivable or on deposit .....	1,577,002	0	1,577,002	1,638,458
20. Electronic data processing equipment and software .....	18,741,587	14,068,443	4,673,144	4,633,991
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	7,456,205	7,456,205	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	
23. Receivables from parent, subsidiaries and affiliates .....	26,468,376	964,290	25,504,086	19,927,434
24. Health care (\$ ..... ) and other amounts receivable .....	1,783,100	307,237	1,475,863	600,143
25. Aggregate write-ins for other than invested assets .....	7,029,836	7,029,836	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	9,018,429,762	120,932,066	8,897,497,696	8,919,477,501
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	968,482,304	0	968,482,304	998,798,086
28. Total (Lines 26 and 27) .....	9,986,912,066	120,932,066	9,865,980,000	9,918,275,587
<b>DETAILS OF WRITE-INS</b>				
1101. Receivable for Collateral on Derivatives .....	18,785,111		18,785,111	122,438,897
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	18,785,111	0	18,785,111	122,438,897
2501. Prepaid Expense .....	7,029,836	7,029,836	0	
2502. ....				
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	7,029,836	7,029,836	0	0

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....2,609,108,156 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve).....	2,609,108,156	2,642,900,383
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve).....	241,976,181	228,318,129
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....	238,213,325	240,364,483
4. Contract claims:		
4.1 Life.....	58,324,996	63,281,545
4.2 Accident and health.....	3,498,447	3,507,682
5. Policyholders' dividends \$ .....240,000 and coupons \$ ..... due and unpaid.....	240,000	260,001
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ ..... Modco).....	19,931,993	930,876
6.2 Dividends not yet apportioned (including \$ ..... Modco).....	30,364,040	40,109,753
6.3 Coupons and similar benefits (including \$ ..... Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... discount; including \$ .....124,688 accident and health premiums.....	5,309,943	5,104,377
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	5,378,744	6,616,511
9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health experience rating refunds of which \$ .....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ .....434,018 ceded.....	434,018	435,095
9.4 Interest Maintenance Reserve.....	39,001,885	34,892,763
10. Commissions to agents due or accrued-life and annuity contracts \$ .....2,824,592, accident and health \$ .....164,645 and deposit-type contract funds \$ .....	2,989,237	1,252,402
11. Commissions and expense allowances payable on reinsurance assumed.....	337,350	353,243
12. General expenses due or accrued.....	245,116,026	242,274,899
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(21,544)	(22,780)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	4,398,164	4,166,094
15.1 Current federal and foreign income taxes, including \$ .....15,540,817 on realized capital gains (losses).....	21,999,070	6,528,771
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	3,317,212	3,317,212
17. Amounts withheld or retained by company as agent or trustee.....	679,750	896,369
18. Amounts held for agents' account, including \$ ..... agents' credit balances.....		
19. Remittances and items not allocated.....	3,290,298	4,553,898
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....	193,389,388	192,153,492
22. Borrowed money \$ .....0 and interest thereon \$ .....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	266,483,629	345,397,768
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....		0
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	19,798,929	72,400,617
24.09 Payable for securities.....	31,821,224	79,609,985
24.10 Payable for securities lending.....	263,609,994	259,001,464
24.11 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities.....	141,807,750	146,662,596
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	4,450,798,205	4,625,267,628
27. From Separate Accounts Statement.....	968,482,304	998,798,086
28. Total liabilities (Lines 26 and 27).....	5,419,280,509	5,624,065,714
29. Common capital stock.....	1,000,000	1,000,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	55,002,515	55,002,515
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	4,390,696,976	4,238,207,358
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 29 \$ ..... ).....		
36.2 ..... shares preferred (value included in Line 30 \$ ..... ).....		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... in Separate Accounts Statement).....	4,445,699,491	4,293,209,873
38. Totals of Lines 29, 30 and 37.....	4,446,699,491	4,294,209,873
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	9,865,980,000	9,918,275,587
<b>DETAILS OF WRITE-INS</b>		
2501. Pension Liability.....	139,317,976	141,501,537
2502. Uncashed Drafts and Checks Pending Escheatment to a State.....	1,773,114	2,711,228
2503. Interest on Policy and Contract Funds.....	716,660	1,876,660
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	573,171
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above).....	141,807,750	146,662,596
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above).....	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above).....	0	0

**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	185,924,900	190,232,683	263,212,338
2. Considerations for supplementary contracts with life contingencies		87,719	87,719
3. Net investment income	262,903,311	250,453,552	685,561,290
4. Amortization of Interest Maintenance Reserve (IMR)	1,401,109	2,192,354	2,818,886
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			227,561
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	34,088	197,012	755,304
9. Totals (Lines 1 to 8.3)	450,263,408	443,163,320	952,663,098
10. Death benefits	134,504,799	107,871,820	152,472,714
11. Matured endowments (excluding guaranteed annual pure endowments)	144,116	6,860,963	6,846,159
12. Annuity benefits	77,257,035	72,080,041	95,124,598
13. Disability benefits and benefits under accident and health contracts	12,772,966	13,835,587	19,006,982
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	57,139,563	61,514,104	81,811,206
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	16,521,831	8,811,051	15,720,083
18. Payments on supplementary contracts with life contingencies	404,218	437,493	578,360
19. Increase in aggregate reserves for life and accident and health contracts	(18,765,213)	497,025	532,528
20. Totals (Lines 10 to 19)	279,979,315	271,908,084	372,092,630
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	18,991,263	20,581,655	27,456,551
22. Commissions and expense allowances on reinsurance assumed	(4,241,165)	1,120,235	1,589,550
23. General insurance expenses	92,365,465	86,523,952	117,036,962
24. Insurance taxes, licenses and fees, excluding federal income taxes	12,382,148	12,776,363	17,173,061
25. Increase in loading on deferred and uncollected premiums	(797,534)	(577,963)	(1,072,811)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(37,632,828)	(37,519,273)	(50,283,551)
27. Aggregate write-ins for deductions	(29,251,785)	(15,448,053)	(21,775,467)
28. Totals (Lines 20 to 27)	331,794,879	339,365,000	462,216,925
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	118,468,529	103,798,320	490,446,173
30. Dividends to policyholders	44,361,405	43,436,311	57,433,564
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	74,107,124	60,362,009	433,012,609
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	24,085,341	9,100,496	35,578,001
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	50,021,783	51,261,513	397,434,608
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 7,980,612 (excluding taxes of \$ 2,967,047 transferred to the IMR)	49,762	84,582,435	122,027,111
35. Net income (Line 33 plus Line 34)	50,071,545	135,843,948	519,461,719
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	4,294,209,873	4,211,010,902	4,211,010,903
37. Net income (Line 35)	50,071,545	135,843,948	519,461,719
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (63,482,933)	(23,948,046)	132,070,624	(212,164,991)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	35,853,443	3,857,566	4,904,507
41. Change in nonadmitted assets	247,901	(17,810,370)	13,305,571
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(552,311)		0
44. Change in asset valuation reserve	78,914,139	(28,530,594)	(33,396,737)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0		
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(100,000,000)
53. Aggregate write-ins for gains and losses in surplus	11,902,947	13,770,697	(108,911,099)
54. Net change in capital and surplus for the year (Lines 37 through 53)	152,489,618	239,201,871	83,198,970
55. Capital and surplus, as of statement date (Lines 36 + 54)	4,446,699,491	4,450,212,773	4,294,209,873
<b>DETAILS OF WRITE-INS</b>			
08.301. Miscellaneous Income	34,088	197,012	755,304
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	34,088	197,012	755,304
2701. Benefits for employees and agents not included elsewhere	28,933,299	42,027,610	50,947,344
2702. Securities lending interest expense	729,523	397,716	581,791
2703. General Litigation Reserve	656,791	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	(59,571,398)	(57,873,379)	(73,304,602)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(29,251,785)	(15,448,053)	(21,775,467)
5301. Change in unrecognized pension liability, net of tax	19,963,089	14,247,381	(91,682,236)
5302. Change in unrecognized other post retirement employee benefits liability, net of tax	(511,600)	(476,684)	(14,908,525)
5303. Critical Illness Ceded Reserve Adjustment	(7,548,542)	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	(2,320,338)
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	11,902,947	13,770,697	(108,911,099)

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	185,975,370	191,020,975	264,929,704
2. Net investment income .....	219,929,414	217,957,502	428,421,809
3. Miscellaneous income .....	34,088	197,012	982,865
4. Total (Lines 1 to 3) .....	405,938,872	409,175,489	694,334,378
5. Benefit and loss related payments .....	306,916,617	275,545,897	376,188,772
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(37,634,064)	(38,393,359)	(51,156,401)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	50,190,109	63,188,538	84,281,420
8. Dividends paid to policyholders .....	35,126,002	33,919,246	57,551,298
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 29,430,934 tax on capital gains (losses) .....	19,562,702	49,036,718	90,216,508
10. Total (Lines 5 through 9) .....	374,161,366	383,297,040	557,081,597
11. Net cash from operations (Line 4 minus Line 10) .....	31,777,506	25,878,449	137,252,781
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	557,598,064	526,623,363	724,949,324
12.2 Stocks .....	560,341,591	806,511,273	1,065,984,030
12.3 Mortgage loans .....	11,371,020	718,955	966,757
12.4 Real estate .....	744,845	0	0
12.5 Other invested assets .....	107,250,709	94,135,461	137,027,875
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(13,165)	(24,330)	(25,084)
12.7 Miscellaneous proceeds .....	189,408,563	8,994,200	80,090,325
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,426,701,627	1,436,958,922	2,008,993,227
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	630,752,394	378,306,905	722,392,916
13.2 Stocks .....	434,381,887	787,136,028	1,022,947,063
13.3 Mortgage loans .....	34,912,006	0	0
13.4 Real estate .....	1,191,063	1,401,142	1,988,930
13.5 Other invested assets .....	199,145,145	101,206,305	185,210,909
13.6 Miscellaneous applications .....	68,955,099	58,834,638	291,955,716
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	1,369,337,594	1,326,885,018	2,224,495,534
14. Net increase (or decrease) in contract loans and premium notes .....	(2,927,373)	(1,936,997)	(2,548,809)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	60,291,406	112,010,901	(212,953,498)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(2,151,158)	(1,763,044)	(3,233,514)
16.5 Dividends to stockholders .....	0	0	100,000,000
16.6 Other cash provided (applied) .....	(94,735,882)	34,106,423	57,706,269
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(96,887,040)	32,343,379	(45,527,245)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(4,818,128)	170,232,729	(121,227,962)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	103,786,030	225,013,992	225,013,992
19.2 End of period (Line 18 plus Line 19.1) .....	98,967,902	395,246,721	103,786,030

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

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....	107,178	125,072	13,216,113
2. Ordinary life insurance .....	165,155,516	167,203,147	219,823,107
3. Ordinary individual annuities .....	36,015	25,500	29,753
4. Credit life (group and individual) .....			0
5. Group life insurance .....	2,041,516	3,626,242	4,740,028
6. Group annuities .....			0
7. A & H - group .....			0
8. A & H - credit (group and individual) .....			0
9. A & H - other .....	20,467,425	21,173,959	28,015,813
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal .....	187,807,650	192,153,920	265,824,814
12. Deposit-type contracts .....	0	0	0
13. Total	187,807,650	192,153,920	265,824,814
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

**STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

1. A Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	2015	2014
<b>NET INCOME</b>			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	50,071,545	519,461,719
(2) State Prescribed Practices that increase/(decrease) NAIC SAP			
(3) State Permitted Practices that increase/(decrease) NAIC SAP			
(4) NAIC SAP (1-2-3-4)	OH	50,071,545	519,461,719
<b>SURPLUS</b>			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	4,446,699,491	4,294,209,873
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7-8)	OH	4,446,699,491	4,294,209,873

B. Use of Estimates in the Preparation of the Financial Statements. No Change.

C. Accounting Policy. No Changes.

2. Accounting Changes and Correction of Errors

Effective January 1, 2015, the Company updated its valuation methodology on certain critical illness and accident and health reserves. This resulted in a change of statutory reserve valuation that is required to be recorded directly to surplus rather than as a part of the reserve change recognized in the Summary of Operations. The Company has recorded a \$0.5 million decrease directly to surplus as a result of the change in valuation bases through the Change in Reserve on Account of Change in Valuation Basis on the Summary of Operations.

Effective January 1, 2015, the Company determined that its critical illness reserves were understated due to an error in the calculation of ceded reserves. This resulted in a change of the statutory aggregate reserve for accident and health contracts that is required to be recorded directly to surplus rather than as a part of the reserve change recognized in the Summary of Operations. The company has recorded a \$7.5 million decrease directly to surplus as a result of the change in ceded reserves through the Aggregate Write-ins for Gains and Losses, within the line titled *Critical Illness Ceded Reserve Adjustment*, on the Summary of Operations.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the nine month period ended September 30, 2015, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the nine month period ended September 30, 2015, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
32051G-SD-8	944,185	904,632	39,553	904,632	896,012	06/30/2015
466247-ZQ-9	8,132,262	8,066,439	65,823	8,066,439	8,013,110	06/30/2015
61752R-AL-6	493,288	483,024	10,264	483,024	480,196	09/30/2015
75970J-AJ-5	1,213,960	1,175,716	38,244	1,175,716	1,146,231	09/30/2015
75970J-AD-8	814,004	809,411	4,593	809,411	805,655	09/30/2015
05949C-NH-5	7,217,616	7,025,935	191,681	7,025,935	7,024,647	09/30/2015
Total	XXX	XXX	350,158	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2015:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	571,842
2. 12 Months or Longer	1,652,002

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

1. Less than 12 Months	97,324,052
2. 12 Months or Longer	101,700,519

**STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

- (5) The Company monitors investments to determine if there has been an other-than-temporary decline in fair value. Factors management considers for each identified security include the following:
- the length of time and the extent to which the fair value is below the book/adjusted carry value;
  - the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
  - for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
  - for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
  - for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
  - for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

**E. Repurchase Agreements and/or Securities Lending Transactions**

(3) Collateral Received

B. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$262.8 million and \$89.6 million in the general and separate accounts, respectively.

F. Real Estate. No Change

G. Low Income Housing Tax Credit Property Investments. No Change.

H. Restricted Assets. No Change

I. Working Capital Finance Investments. None.

J. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument .....	3,217,477	0	3,217,477

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument .....	(19,798,928)	0	(19,798,928)

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

K. Structured Notes. No Change.

**6. Joint Ventures, Partnerships and Limited Liability Companies**

B. The Company recognized the following impairment/write down for its investments in limited partnerships and limited liability companies during the statement period:

<u>Description</u>	<u>Amount of Impairment</u>	
CARLYLE MEZZANINE PARTNERS L.P.	\$	129,801
CARLYLE RIVERSTONE FUND REN I L.P.		96,238
ENERGY RECAP AND RESTRUCTURE FUND		1,452,138
LANDMARK PRIVATE EQ FUND VIII L.P.		82,200
SOFTBANK TECHNOLOGY VEN V L.P.		94,760
Total	<u>\$</u>	<u>1,855,137</u>

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates. No Change.

11. Debt. No Change.

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

A. Defined Benefit Plan

Components of net periodic benefit cost	Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
	September 30 <sup>th</sup>	December 31 <sup>st</sup>	September 30 <sup>th</sup>	December 31 <sup>st</sup>	2015	2014
	2015	2014	2015	2014		
a. Service cost .....	15,998,090	16,174,620	693,287	878,202		
b. Interest cost .....	31,128,937	41,109,971	6,260,404	9,413,012		
c. Expected return on plan assets .....	(49,310,590)	(64,415,701)	0			
d. Transition asset or obligation .....	0		0			
e. Gains and losses .....	31,476,910	30,244,681	18,912	(25,005)		
f. Prior service cost or credit .....	(764,464)	(1,019,285)	(805,988)	(1,074,447)		
g. Gain or loss recognized due to a settlement or curtailment .....	0		0			
h. Total net periodic benefit cost .....	28,528,883	22,094,286	6,166,615	9,191,762	0	0

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

**14. Liabilities, Contingencies, and Assessments**

The Company is currently being audited on behalf of multiple state treasurers and controllers concerning the identification, reporting and escheatment of unclaimed insurance policy benefits and other allegedly abandoned funds. The audits focus on identifying unreported death claims, matured annuities and retained asset accounts, and the use of the Social Security Death Master File to identify deceased insurance policy, annuity contract, and retained asset account holders. The Company has reached an agreement with numerous states regarding this audit activity that will result in outreach and payments to beneficiaries, escheatment of funds deemed abandoned under state laws, and accelerated escheatment of funds deemed abandoned pursuant to agreements with regulators. In 2014, the Company made payments under these agreements and released a portion of the liability it had previously recorded due to lower losses than had been estimated. As of December 31, 2014, the Company had a liability of \$5 million remaining for estimated future payments as a result of these audits.

**STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

15. Leases. No Change.
16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No Change.
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
- B. Transferring and Servicing of Financial Assets
- (2) For all servicing assets and servicing liabilities.
- b. Not applicable.
- (4) For securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continuing involvement with the transferred financial assets:
- a. Not applicable.
- b. Not applicable.
- C. Wash Sales. No change.
18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.
20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2015

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
<b>a. Assets at fair value</b>				
Bonds: Industrial & miscellaneous	0	3,860,640	0	3,860,640
Common stock: Industrial & miscellaneous	1,237,963,035	0	0	1,237,963,035
Common stock: Mutual funds	60,537,830	0	0	60,537,830
Derivative assets: Interest rate contracts	0	802,799	0	802,799
Derivative assets: Options, purchased	0	2,414,678	0	2,414,678
Separate account assets	651,194,260	245,846,369	71,441,677	968,482,305
<b>Total assets at fair value</b>	<b>1,949,695,125</b>	<b>252,924,486</b>	<b>71,441,677</b>	<b>2,274,061,287</b>

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
<b>b. Liabilities at fair value</b>				
Derivative liabilities: Interest rate contracts	0	(19,798,928)	0	(19,798,928)
<b>Total liabilities at fair value</b>	<b>0</b>	<b>(19,798,928)</b>	<b>0</b>	<b>(19,798,928)</b>

There were no significant transfers between Level 1 and Level 2 of the fair value hierarchy. See Note 20A(3) for the policy for determining when transfers between levels are recognized.

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy for the three months ended at September 30, 2015

Description for each class of asset or liability	Ending Balance as of 6/30/15	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 9/30/15
<b>a. Assets</b>										
Separate account assets	83,605,828	0	0	(4,535,088)	0	992,922	0	0	(8,621,985)	71,441,677
<b>Total Assets</b>	<b>83,605,828</b>	<b>0</b>	<b>0</b>	<b>(4,535,088)</b>	<b>0</b>	<b>992,922</b>	<b>0</b>	<b>0</b>	<b>(8,621,985)</b>	<b>71,441,677</b>

Fair Value Measurements in Level 3 of the Fair Value Hierarchy for the three months ended at June 30, 2015

Description for each class of asset or liability	Ending Balance as of 03/31/15	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 06/30/15
<b>a. Assets</b>										
Separate account assets*	79,941,461	0	0	6,127,308	0	1,286,727	0	0	(3,749,668)	83,605,828
<b>Total Assets</b>	<b>79,941,461</b>	<b>0</b>	<b>0</b>	<b>6,127,308</b>	<b>0</b>	<b>1,286,727</b>	<b>0</b>	<b>0</b>	<b>(3,749,668)</b>	<b>83,605,828</b>

Fair Value Measurements in Level 3 of the Fair Value Hierarchy for the three months ended at March 31, 2015

Description for each class of asset or liability	Ending Balance as of 12/31/14	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 03/31/15
<b>a. Assets</b>										
Separate account assets*	74,892,681	0	0	2,413,794	0	4,865,655	0	0	(2,230,669)	79,941,461
<b>Total Assets</b>	<b>74,892,681</b>	<b>0</b>	<b>0</b>	<b>2,413,794</b>	<b>0</b>	<b>4,865,655</b>	<b>0</b>	<b>0</b>	<b>(2,230,669)</b>	<b>79,941,461</b>

\* Gains and losses for assets held in separate accounts do not impact net income or surplus as the change in value of assets held in separate accounts is offset by a change in value of liabilities related to separate accounts.

- (3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.
- (4) Derivative investments included in Level 2 consist of interest rate swaps and options. The fair values of these securities are determined through the use of third-party pricing services or models utilizing market observable inputs.

Investments in Level 2 include NAIC rated 6 industrial & miscellaneous bonds have been determined utilizing publicly quoted prices from third-party pricing services.

The fair values of common stock and mutual funds have been determined utilizing publicly quoted prices from third-party pricing services.

Assets held in separate accounts include debt securities, common stock, mutual funds, private equity and private debt fund investments. The fair values of debt securities in the separate accounts have been determined through the use of third-party pricing services utilizing market observable inputs. The fair values of common stock and mutual funds in the separate accounts have been determined using the same methodologies as common stock and mutual funds in the general account. The fair values of private equity and fixed income funds in the separate accounts have been determined utilizing the net asset values of the funds.

B. Not applicable.

**STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

C. The carrying amounts and fair value of the Company's significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	3,841,163,205	3,513,684,404	79,850,950	3,739,353,175	21,959,081	
Common stock: Unaffiliated	1,237,963,035	1,237,963,035	1,237,963,035	0	0	
Common stock: Mutual funds	60,537,830	60,537,830	60,537,830	0	0	
Preferred stock	32,716,795	28,507,577	0	32,716,795	0	
Mortgage loans	41,564,896	40,395,524	0	0	41,564,896	
Cash, cash equivalents, & short-term investments	98,967,902	98,967,902	98,967,902	0	0	
Other invested assets: Surplus notes	18,418,048	17,197,081	0	18,418,048	0	
Securities lending reinvested collateral assets	66,732,381	66,732,381	66,732,381	0	0	
Derivative assets	3,217,477	3,217,477	0	3,217,477	0	
Separate account assets	968,482,305	968,482,305	651,194,260	245,846,369	71,441,677	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(5,325,527)	(5,100,000)	0	0	(5,325,527)	
Derivative liabilities	(19,798,928)	(19,798,928)	0	(19,798,928)	0	
Securities lending liability	(263,609,994)	(263,609,994)	0	(263,609,994)	0	

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

*Debt Securities and Surplus Notes*

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

*Equity Securities*

The fair values of actively traded equity securities have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds.

*Mortgage Loans*

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

*Cash, Cash Equivalents and Short-Term Investments*

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

*Derivative Instruments*

The fair values of free-standing derivative instruments, primarily call options and interest rate swaps, are determined through the use of third-party pricing services or models utilizing market observable inputs.

*Securities Lending Reinvested Collateral Assets*

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

*Assets Held in Separate Accounts*

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

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

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

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

*Securities Lending Liability*

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act

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

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

AMOUNT

a. Permanent ACA Risk Adjustment Program

Assets

1. Premium adjustments receivable due to ACA Risk Adjustment .....

Liabilities

2. Risk adjustment user fees payable for ACA Risk Adjustment .....

3. Premium adjustments payable due to ACA Risk Adjustment .....

Operations (Revenue & Expense)

4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment .....

5. Reported in expenses as ACA risk adjustment user fees (incurred/paid) .....

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b. Transitional ACA Reinsurance Program

Assets

- 1. Amounts recoverable for claims paid due to ACA Reinsurance .....
- 2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability) .....
- 3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance .....

Liabilities

- 4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium .....
- 5. Ceded reinsurance premiums payable due to ACA Reinsurance .....
- 6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance .....

Operations (Revenue & Expense)

- 7. Ceded reinsurance premiums due to ACA Reinsurance .....
- 8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments .....
- 9. ACA Reinsurance contributions – not reported as ceded premium .....

c. Temporary ACA Risk Corridors Program

Assets

- 1. Accrued retrospective premium due to ACA Risk Corridors .....

Liabilities

- 2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors .....

Operations (Revenue & Expense)

- 3. Effect of ACA Risk Corridors on net premium income (paid/received) .....
- 4. Effect of ACA Risk Corridors on change in reserves for rate credits .....

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

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
	1	2	3	4	Prior Year	Prior Year	7	8	Ref	Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
					Accrued Less Payments (Col 1 - 3)	Accrued Less Payments (Col 2 - 4)					
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable .....					0	0			A	0	0
2. Premium adjustments (payable) .....					0	0			B	0	0
3. Subtotal ACA Permanent Risk Adjustment Program .....	0	0	0	0	0	0	0	0		0	0
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid .....					0	0			C	0	0
2. Amounts recoverable for claims unpaid (contra liability) .....					0	0			D	0	0
3. Amounts receivable relating to uninsured plans .....					0	0			E	0	0
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium .....					0	0			F	0	0
5. Ceded reinsurance premiums payable .....					0	0			G	0	0
6. Liability for amounts held under uninsured plans .....					0	0			H	0	0
7. Subtotal ACA Transitional Reinsurance Program .....	0	0	0	0	0	0	0	0		0	0
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium .....					0	0			I	0	0
2. Reserve for rate credits or policy experience rating refunds .....					0	0			J	0	0
3. Subtotal ACA Risk Corridors Program .....	0	0	0	0	0	0	0	0		0	0
d. Total for ACA Risk Sharing Provisions	0	0	0	0	0	0	0	0		0	0

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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [ X ]  
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2012
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2012
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 10/02/2013
- 6.4 By what department or departments?  
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [ X ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

## GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes  No   
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? ..... Yes  No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes  No
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

### FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes  No   
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ 19,954

### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes  No   
 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ 449,989,881  
 13. Amount of real estate and mortgages held in short-term investments: ..... \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes  No   
 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ 0   | \$  |
| 14.22 Preferred Stock .....   | \$ 0   | \$  |
| 14.23 Common Stock .....  | \$ 1,937,949,705                                       | \$ 2,019,968,401  |
| 14.24 Short-Term Investments .....  | \$ 0   | \$  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ 0   | \$  |
| 14.26 All Other .....   | \$ 837,557,082   | \$ 987,005,174  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ 2,775,506,787                                       | \$ 3,006,973,575  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$   | \$  |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes  No   
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes  No   
 If no, attach a description with this statement.

## GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....	\$ .....	262,779,284
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....	\$ .....	262,770,599
16.3 Total payable for securities lending reported on the liability page .....	\$ .....	263,609,994

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON .....	ONE WALL STREET NY NY 10286 .....
MORGAN STANLEY .....	1300 THAMES ST BALTIMORE MD 21231 .....

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

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

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

17.4 If yes, give full information relating thereto:

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

17.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
107126 .....	FT WASHINGTON INVESTMENT ADVISORS .....	303 BROADWAY, SUITE 1200, CINCINNATI, OH 45202 .....
109905 .....	ADVANTUS CAPITAL MANAGEMENT, INC .....	400 ROBERT STREET NORTH, ST PAUL, MN 55101-2098 .....
112753 .....	GOLDENTREE ASSET MANAGEMENT LP .....	300 PARK AVENUE NY NY 10022 .....

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? ..... Yes  No

18.2 If no, list exceptions:

# GENERAL INTERROGATORIES

## PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages .....	\$ .....
1.12	Residential Mortgages .....	\$ .....
1.13	Commercial Mortgages .....	\$ 40,270,794
1.14	Total Mortgages in Good Standing .....	\$ 40,270,794
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms .....	\$ 124,730
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages .....	\$ .....
1.32	Residential Mortgages .....	\$ .....
1.33	Commercial Mortgages .....	\$ .....
1.34	Total Mortgages with Interest Overdue more than Three Months .....	\$ 0
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages .....	\$ .....
1.42	Residential Mortgages .....	\$ .....
1.43	Commercial Mortgages .....	\$ .....
1.44	Total Mortgages in Process of Foreclosure .....	\$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) .....	\$ 40,395,524
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages .....	\$ .....
1.62	Residential Mortgages .....	\$ .....
1.63	Commercial Mortgages .....	\$ .....
1.64	Total Mortgages Foreclosed and Transferred to Real Estate .....	\$ 0
2.	Operating Percentages:	
2.1	A&H loss percent .....	105.300 %
2.2	A&H cost containment percent .....	2.900 %
2.3	A&H expense percent excluding cost containment expenses .....	71.500 %
3.1	Do you act as a custodian for health savings accounts? .....	Yes [ ] No [ X ]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date .....	\$ .....
3.3	Do you act as an administrator for health savings accounts? .....	Yes [ ] No [ X ]
3.4	If yes, please provide the balance of the funds administered as of the reporting date .....	\$ .....

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

1	Direct Business Only						
	2	3	4	5	6	7	
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	171,232	.0	28,636	199,868	
2. Alaska	AK	N	88,618	.0	2,751	91,369	
3. Arizona	AZ	L	839,388	.0	40,167	879,555	
4. Arkansas	AR	L	99,090	.0	10,705	109,795	
5. California	CA	L	7,849,816	.0	382,718	8,232,534	
6. Colorado	CO	L	162,326	.0	9,597	171,923	
7. Connecticut	CT	N	32,990	.0	2,177	35,167	
8. Delaware	DE	L	39,967	.0	2,539	42,506	
9. District of Columbia	DC	L	172,322	.0	11,741	184,063	
10. Florida	FL	L	6,321,557	.0	1,228,368	7,549,925	
11. Georgia	GA	L	963,679	.0	101,142	1,064,821	
12. Hawaii	HI	L	25,649	.0	602	26,251	
13. Idaho	ID	L	48,245	.0	153	48,398	
14. Illinois	IL	L	16,725,448	100	1,049,987	17,775,535	
15. Indiana	IN	L	11,545,029	(8)	2,336,210	13,881,231	
16. Iowa	IA	L	145,223	.0	10,024	155,247	
17. Kansas	KS	L	620,997	42	161,085	782,124	
18. Kentucky	KY	L	4,382,382	7,000	1,218,917	5,608,299	
19. Louisiana	LA	L	5,249,623	.0	258,895	5,508,518	
20. Maine	ME	N	4,359	.0	352	4,711	
21. Maryland	MD	L	2,007,697	.0	62,604	2,070,301	
22. Massachusetts	MA	N	34,806	.0	4,534	39,340	
23. Michigan	MI	L	5,102,736	288	671,699	5,774,723	
24. Minnesota	MN	L	1,100,221	.0	31,729	1,131,950	
25. Mississippi	MS	L	114,267	.0	8,155	122,422	
26. Missouri	MO	L	3,495,836	180	472,859	3,968,875	
27. Montana	MT	L	12,056	.0	763	12,819	
28. Nebraska	NE	L	14,342	.0	791	15,133	
29. Nevada	NV	L	181,282	.0	9,072	190,354	
30. New Hampshire	NH	N	8,547	.0	1,489	10,036	
31. New Jersey	NJ	L	117,299	.0	9,888	127,187	
32. New Mexico	NM	L	28,839	.0	4,641	33,480	
33. New York	NY	N	140,814	.0	14,525	155,339	
34. North Carolina	NC	L	12,953,453	.0	3,281,764	16,235,217	
35. North Dakota	ND	L	3,546	.0	119	3,665	
36. Ohio	OH	L	38,743,789	21,074	5,903,073	44,667,936	
37. Oklahoma	OK	L	130,176	.0	14,087	144,263	
38. Oregon	OR	L	81,411	.0	3,459	84,870	
39. Pennsylvania	PA	L	7,882,401	3,029	848,144	8,733,574	
40. Rhode Island	RI	L	6,379	.0	130	6,509	
41. South Carolina	SC	L	1,200,609	500	174,190	1,375,299	
42. South Dakota	SD	L	9,567	.0	1,331	10,898	
43. Tennessee	TN	L	1,269,263	.0	462,532	1,731,795	
44. Texas	TX	L	4,525,022	1,921	552,837	5,079,780	
45. Utah	UT	L	35,788	.0	278	36,066	
46. Vermont	VT	N	3,129	.0	0	3,129	
47. Virginia	VA	L	537,659	.0	92,059	629,718	
48. Washington	WA	L	128,270	.0	6,773	135,043	
49. West Virginia	WV	L	3,450,225	.0	933,990	4,384,215	
50. Wisconsin	WI	L	1,405,491	.0	40,814	1,446,305	
51. Wyoming	WY	L	7,914	.0	827	8,741	
52. American Samoa	AS	N	0	.0	0	0	
53. Guam	GU	N	159	.0	0	159	
54. Puerto Rico	PR	N	13,723	.0	261	13,984	
55. U.S. Virgin Islands	VI	N	709	.0	0	709	
56. Northern Mariana Islands	MP	N	0	.0	0	0	
57. Canada	CAN	N	14	.0	0	14	
58. Aggregate Other Aliens	OT	XXX	93,217	.0	1,021	94,238	0
59. Subtotal	(a)	44	140,328,596	34,126	20,467,204	160,829,926	0
90. Reporting entity contributions for employee benefits plans	XXX		2,041,516			2,041,516	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		23,028,596	1,889		23,030,485	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		1,905,502		221	1,905,723	
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0
95. Totals (Direct Business)	XXX		167,304,210	36,015	20,467,425	187,807,650	0
96. Plus Reinsurance Assumed	XXX		799,546	1,747,043		2,546,589	
97. Totals (All Business)	XXX		168,103,756	1,783,058	20,467,425	190,354,239	0
98. Less Reinsurance Ceded	XXX		1,070,583		2,936,652	4,007,235	
99. Totals (All Business) less Reinsurance Ceded	XXX		167,033,173	1,783,058	17,530,773	186,347,004	0
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX		52,998			52,998	
58002. ZZZ Other Alien	XXX		40,219		1,021	41,240	
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		93,217	0	1,021	94,238	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

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

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

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	..KY	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	..NC	..NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	..OH	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	..KY	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	..NC	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	..MA	..NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	..MA	..NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	..MA	..NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	..MA	..NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	..MD	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	..IN	..NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	..IN	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	..IN	..NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	..OH	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	..NY	..NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	..NY	..NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	..TX	..NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	..OH	..DS	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	..OH	..NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	..OH	..NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	..OH	..DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	..NC	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	..PA	..NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	..UT	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	..TX	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	..CT	..NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	..OH	..NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	..TX	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	..OH	..DS	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	..OH	..DS	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	..CO	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	..CO	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	..OH	..NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	..OH	..NIA	Integrity Life Insurance Co	Ownership	14.860	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	..OH	..NIA	National Integrity Life Insurance Co	Ownership	24.770	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	..OH	..NIA	Lafayette Life Insurance Company	Ownership	19.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	..IN	..NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	..OH	..NIA	The Western and Southern Life Ins Co	Ownership	58.630	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	..OH	..NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	..OH	..NIA	The Western and Southern Life Ins Co	Ownership	37.460	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	..OH	..NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	..OH	..NIA	The Western and Southern Life Ins Co	Ownership	77.790	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	..OH	..NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	..OH	..NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	..OH	..NIA	The Western and Southern Life Ins Co	Ownership	1.280	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	..OH	..NIA	Western-Southern Life Assurance Co	Ownership	32.460	WS Mutual Holding Co	

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	25.270	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	DS	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	63.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.600	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.550	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.160	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.330	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	2.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	2.640	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Prairie Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profiltment Solutions, LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2577517				Lytte Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP Overland Apartments Investor Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				PCE LP	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1690377				R4 Housing Partners II LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	NIA	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	RE	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Capital Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UDP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation
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# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

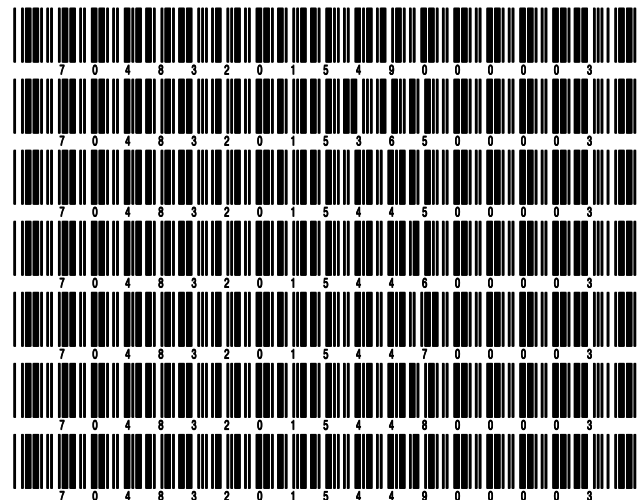
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? .....	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? .....	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? .....	NO

Explanation:

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

Bar Code:

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



**OVERFLOW PAGE FOR WRITE-INS**

## Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Payable for Collateral on Derivatives .....	0	573,171
2597. Summary of remaining write-ins for Line 25 from overflow page	0	573,171

## Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense .....	18,825	38,546	2,148,123
2705. Reserve adjustment on reinsurance assumed - Lafayette .....	(45,689)	(33,426)	(49,409)
2706. Reserve adjustment on reinsurance assumed - Integrity .....	(59,544,534)	(57,878,499)	(75,403,316)
2797. Summary of remaining write-ins for Line 27 from overflow page	(59,571,398)	(57,873,379)	(73,304,602)

## Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Change in unrecognized SERP liability, net of tax .....	0	0	(2,320,338)
5397. Summary of remaining write-ins for Line 53 from overflow page	0	0	(2,320,338)

**SCHEDULE A - VERIFICATION**

## Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	30,972,943	30,542,420
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....	1,191,063	1,988,930
3. Current year change in encumbrances .....		0
4. Total gain (loss) on disposals .....		
5. Deduct amounts received on disposals .....	744,845	
6. Total foreign exchange change in book/adjusted carrying value .....		0
7. Deduct current year's other than temporary impairment recognized .....		0
8. Deduct current year's depreciation .....	1,227,061	1,558,407
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	30,192,100	30,972,943
10. Deduct total nonadmitted amounts .....		0
11. Statement value at end of current period (Line 9 minus Line 10) .....	30,192,100	30,972,943

**SCHEDULE B - VERIFICATION**

## Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	16,854,538	17,821,295
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	31,790,683	0
2.2 Additional investment made after acquisition .....	3,121,323	0
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....		0
5. Unrealized valuation increase (decrease) .....		0
6. Total gain (loss) on disposals .....		0
7. Deduct amounts received on disposals .....	11,371,020	966,757
8. Deduct amortization of premium and mortgage interest points and commitment fees .....		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		0
10. Deduct current year's other than temporary impairment recognized .....		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	40,395,524	16,854,538
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	40,395,524	16,854,538
14. Deduct total nonadmitted amounts .....		0
15. Statement value at end of current period (Line 13 minus Line 14) .....	40,395,524	16,854,538

**SCHEDULE BA - VERIFICATION**

## Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	1,110,918,418	971,001,287
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	880,209	72,986,160
2.2 Additional investment made after acquisition .....	198,264,936	112,224,749
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....	273	0
5. Unrealized valuation increase (decrease) .....	85,564,698	105,666,988
6. Total gain (loss) on disposals .....		0
7. Deduct amounts received on disposals .....	107,250,709	137,027,875
8. Deduct amortization of premium and depreciation .....	10,393	6,834
9. Total foreign exchange change in book/adjusted carrying value .....		0
10. Deduct current year's other than temporary impairment recognized .....	1,855,137	13,926,056
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	1,286,512,295	1,110,918,418
12. Deduct total nonadmitted amounts .....	91,095,912	82,724,525
13. Statement value at end of current period (Line 11 minus Line 12) .....	1,195,416,382	1,028,193,893

**SCHEDULE D - VERIFICATION**

## Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	7,014,391,430	6,892,210,186
2. Cost of bonds and stocks acquired .....	1,065,134,281	1,954,396,557
3. Accrual of discount .....	2,208,502	2,590,748
4. Unrealized valuation increase (decrease) .....	(166,602,568)	(233,695,301)
5. Total gain (loss) on disposals .....	76,009,399	204,415,674
6. Deduct consideration for bonds and stocks disposed of .....	1,117,939,619	1,790,933,354
7. Deduct amortization of premium .....	3,766,490	6,748,840
8. Total foreign exchange change in book/adjusted carrying value .....		0
9. Deduct current year's other than temporary impairment recognized .....	8,773,668	7,844,240
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	6,860,661,267	7,014,391,430
11. Deduct total nonadmitted amounts .....	10,143	187,280
12. Statement value at end of current period (Line 10 minus Line 11) .....	6,860,651,124	7,014,204,150

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	2,439,666,399	846,732,874	1,020,468,010	26,820,675	2,464,958,311	2,439,666,399	2,292,751,938	2,406,249,322
2. NAIC 2 (a) .....	1,035,099,159	2,065,819,954	1,975,685,991	(36,553,016)	961,559,533	1,035,099,159	1,088,680,106	913,786,119
3. NAIC 3 (a) .....	109,517,792	3,565,307	2,031,747	16,043,566	145,712,524	109,517,792	127,094,918	137,162,038
4. NAIC 4 (a) .....	73,918,800	9,536,720	13,958,746	(6,903,376)	73,066,627	73,918,800	62,593,398	72,848,173
5. NAIC 5 (a) .....	4,180,540	9,809,136	1,404,895	4,186,905	3,215,760	4,180,540	16,771,686	3,638,016
6. NAIC 6 (a) .....	3,965,880	1	0	(3,965,876)	4,045,561	3,965,880	5	4,048,495
7. Total Bonds	3,666,348,570	2,935,463,992	3,013,549,389	(371,122)	3,652,558,316	3,666,348,570	3,587,892,051	3,537,732,163
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	24,555,917	128,964	48,292	0	24,232,662	24,555,917	24,636,589	23,853,515
10. NAIC 3 .....	2,777,934	32,042	42,578	0	2,112,485	2,777,934	2,767,398	2,153,300
11. NAIC 4 .....	1,015,700	87,890	0	0	960,685	1,015,700	1,103,590	960,685
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock	28,349,551	248,896	90,870	0	27,305,832	28,349,551	28,507,577	26,967,500
15. Total Bonds and Preferred Stock	3,694,698,121	2,935,712,888	3,013,640,259	(371,122)	3,679,864,148	3,694,698,121	3,616,399,628	3,564,699,663

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ .....72,107,646 ; NAIC 2 \$ .....2,100,000 ; NAIC 3 \$ ..... ; NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

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**SCHEDULE DA - PART 1**

## Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	26,313,093	XXX	26,330,565	1,983	19,110

**SCHEDULE DA - VERIFICATION**

## Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	92,960,466	197,015,234
2. Cost of short-term investments acquired .....	1,377,955,311	1,651,600,580
3. Accrual of discount .....	0	52
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	942
6. Deduct consideration received on disposals .....	1,444,297,006	1,755,457,331
7. Deduct amortization of premium .....	305,677	199,011
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	26,313,094	92,960,466
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	26,313,094	92,960,466

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(47,035,888)
2. Cost Paid/(Consideration Received) on additions	
3. Unrealized Valuation increase/(decrease)	31,508,165
4. Total gain (loss) on termination recognized	(48,859,767)
5. Considerations received/(paid) on terminations	(47,806,067)
6. Amortization	
7. Adjustment to the Book/Adjusted Carrying Value of hedged item	
8. Total foreign exchange change in Book/Adjusted Carrying Value	
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(16,581,423)
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	(16,581,423)

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	
3.12 Section 1, Column 15, prior year	
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	
3.14 Section 1, Column 18, prior year	
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	
3.22 Section 1, Column 17, prior year	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	
3.24 Section 1, Column 19, prior year	
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	
4.3 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.....	(16,581,451)
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).....	(16,581,451)
4.	Part D, Section 1, Column 5.....	3,217,477
5.	Part D, Section 1, Column 6.....	(19,798,928)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(16,581,451)
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	(16,581,451)
10.	Part D, Section 1, Column 8.....	3,217,477
11.	Part D, Section 1, Column 9.....	(19,798,928)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	7,432,487
14.	Part B, Section 1, Column 20.....	
15.	Part D, Section 1, Column 11.....	7,432,487
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

**SCHEDULE E - VERIFICATION**

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	13,399,327	22,297,732
2. Cost of cash equivalents acquired .....	7,430,412,163	7,524,922,996
3. Accrual of discount .....	2,491	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	6,367	14,672
6. Deduct consideration received on disposals .....	7,395,925,796	7,533,836,073
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	47,894,552	13,399,327
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	47,894,552	13,399,327

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE A - PART 2**

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
CRE 00001 05 WS OCCUPY .....	CINCINNATI .....	OH .....	01/01/1901 .....	VARIOUS .....			15,730,625	447,982
CRE 01471 45 APARTMENT .....	CINCINNATI .....	OH .....	08/30/1967 .....	VARIOUS .....			1,677,110	23,299
CRE 01570 05 WS OCCUPY .....	CINCINNATI .....	OH .....	11/03/1992 .....	CITY OF CINCINNATI .....			5,065,043	9,617
CRE 01585 45 APARTMENT .....	CINCINNATI .....	OH .....	08/27/1997 .....	JUDITH STEVENS-REIS .....			318,279	2,977
0199999. Acquired by Purchase					0	0	22,791,057	483,875
0399999 - Totals					0	0	22,791,057	483,875

**SCHEDULE A - PART 3**

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/Adjusted Carrying Value							
0399999 - Totals																			

NONE

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
0044695	Mesa		AZ		09/09/2015	4.390	17,500,000	0	24,800,000
0599999. Mortgages in good standing - Commercial mortgages-all other									
0044694	Kansas City		MO		03/31/2015	14.000	0	2,325,265	99,000,000
0699999. Mortgages in good standing - Mezzanine Loans									
0899999. Total - Mortgages in good standing									
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
							17,500,000	2,325,265	123,800,000
3399999 - Totals							17,500,000	2,325,265	123,800,000

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					13 Total Foreign Exchange Change in Book Value	14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						
0044579	Lexington	KY		10/02/1987		2,827,553	0	0	0	0	0	0	0	61,181	0	0	0
0044666	Miami	FL		07/30/1999		2,578,234	0	0	0	0	0	0	0	121,389	0	0	0
0044682	Cincinnati	OH		12/01/2011		28,525	0	0	0	0	0	0	0	226	0	0	0
0044683	Cincinnati	OH		12/01/2011		44,337	0	0	0	0	0	0	0	492	0	0	0
0044684	Cincinnati	OH		12/01/2011		8,686	0	0	0	0	0	0	0	74	0	0	0
0044685	Cincinnati	OH		12/01/2011		19,632	0	0	0	0	0	0	0	207	0	0	0
0044686	Cincinnati	OH		12/01/2011		24,807	0	0	0	0	0	0	0	220	0	0	0
0044687	Cincinnati	OH		12/01/2011		12,083	0	0	0	0	0	0	0	149	0	0	0
0044688	Cincinnati	OH		12/01/2011		27,941	0	0	0	0	0	0	0	270	0	0	0
0044689	Cincinnati	OH		12/01/2011		340,729	0	0	0	0	0	0	0	3,622	0	0	0
0044690	Covington	KY		12/01/2011		81,923	0	0	0	0	0	0	0	1,423	0	0	0
0044692	Cincinnati	OH		12/01/2011		49,787	0	0	0	0	0	0	0	803	0	0	0
0299999. Mortgages with partial repayments						6,044,237	0	0	0	0	0	0	0	190,156	0	0	0
0599999 - Totals						6,044,237	0	0	0	0	0	0	0	190,156	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013			576,251		11,278,583	6.640	
	ABRY VI LP	BOSTON	MA	ABRY VI LP		03/26/2008			8,293		313,771	0.180	
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		57,260		222,457	0.070	
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	2		24,034		1,660,159	0.740	
	CINTRIFUSE Early Stage Capital Fund I LLC	CINCINNATI	OH	CINTRIFUSE Early Stage Capital Fund I LLC		12/31/2012	1		86,022		3,920,579	8.780	
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP		06/20/2011			77,903		4,953,882	1.310	
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX		01/18/2013	1		133,617		1,162,754	0.050	
	Energy Recap and Restruct Fund	HOUSTON	TX	Energy Recap and Restruct Fund		10/21/2011			585,594		4,389,883	1.420	
	FTV Capital IV	SAN FRANCISCO	CA	FTV Capital IV		12/27/2013	3		1,000,000		2,450,000	1.400	
	HITTECVISION VI	GUERNESEY	NOR	HITTECVISION VI		12/16/2011			259,155		4,171,739	0.640	
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1		1,024,116		5,607,009	0.570	
	PROVIDENCE EQUITY PARTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNS VI L.P.		03/16/2007	1		77,595		1,028,080	0.200	
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III		08/30/2007	3		1,258		384,805	0.020	
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010			54,294		1,419,153	0.590	
	SOLAMERE CAPITAL FUND III-A SOLAMERE	BOSTON	MA	SOLAMERE CAPITAL FUND III-A SOLAMERE		06/20/2014			1,700,000		6,125,000	5.960	
	SOLAMERE CAPITAL FUND III-A Founder Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND III-A Founder Co-Investment		11/03/2014			5,957		1,785,302	2.900	
<b>1599999. Joint Venture Interests - Common Stock - Unaffiliated</b>									0	5,671,348	0	50,873,157	XXX
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		07/14/2014	1		229,125		2,695,500	2.640	
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP		07/14/2014	1		1,070,875		12,438,625	99.500	
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		11/25/2014	3		253,400		1,245,000	4.690	
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		12/17/2013	3		1,710,000		22,260,000	63.020	
<b>1699999. Joint Venture Interests - Common Stock - Affiliated</b>									0	3,263,400	0	38,639,125	XXX
	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	W&S REAL ESTATE HOLDINGS, LLC		12/01/2006			26,779,498		103,054,731	100.000	
<b>1899999. Joint Venture Interests - Real Estate - Affiliated</b>									0	26,779,498	0	103,054,731	XXX
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYML	ABRY ADVANCED SECURITIES FUND III		06/04/2014	2		813,430		12,402,860	1.080	
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012			321,785		2,185,362	0.460	
	Ares Capital Europe II	CAYMAN ISLANDS	CYML	Ares Capital Europe II		03/27/2013			1,618,380		3,600,588	2.500	
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		08/30/2013			1,324,350		8,950,598	7.340	
	ENHANCED CREDIT SUPPORTED LOAN FUND LP	NEW YORK	NY	ENHANCED CREDIT SUPPORTED LOAN FUND LP		12/01/2014			1,738,822		7,503,258	19.850	
	H. I. G. BAYSIDE II (3) LP	MIAMI	FL	H. I. G. BAYSIDE II (3) LP		06/17/2008	3		1,583,333		3,352,601	0.580	
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.		09/16/2013			1,915,799		5,464,742	2.800	
	Summit Partners II LP	CAYMAN ISLANDS	CYML	Summit Partners II LP		11/25/2014			1,340,000		14,080,000	3.270	
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2		470,000		7,190,000	0.500	
<b>2199999. Joint Venture Interests - Other - Unaffiliated</b>									0	11,125,899	0	64,730,010	XXX
<b>4499999. Total - Unaffiliated</b>									0	16,797,247	0	115,603,167	XXX
<b>4599999. Total - Affiliated</b>									0	30,042,898	0	141,693,856	XXX
<b>4699999 - Totals</b>									0	46,840,145	0	257,297,023	XXX

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	09/22/2015	10,263					0		10,263	10,263				0	
	ABRY VI LP	BOSTON	MA	ABRY VI LP	03/26/2008	07/01/2015	163,376					0		163,376	163,376				0	
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	07/16/2015	27,684					0		27,684	27,684				13,693	
	APAX EUROPE VII	LONDON	GBR	APAX EUROPE VII	06/25/2007	07/10/2015	188,678					0		188,678	188,678				275,310	
	AUDAX III PRIVATE EQUITY FUND	WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND	11/14/2007	08/25/2015	104,283					0		104,283	104,283				451,878	
	BRIDGE GROWTH PARTNERS LP	CHICAGO	IL	BRIDGE GROWTH PARTNERS LP	07/14/2014	07/01/2015	22,543					0		22,543	22,543				0	
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	08/26/2015	32,929					0		32,929	32,929				0	
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	10/02/2015	6,751					0		6,751	6,751				0	
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	01/26/2012	09/25/2015	3,400,536					0		3,400,536	3,400,536				0	
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	09/08/2015	265,714					0		265,714	265,714				0	309,477
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	07/12/2007	08/04/2015	177,885					0		177,885	177,885				0	254,920
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	09/02/2015	48,400					0		48,400	48,400				0	
	EUROPEAN STRATEGIC PARTNERS I LP	LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP	05/04/2000	07/07/2015	79,647					0		79,647	79,647				0	
	GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011	07/15/2015	447,514					0		447,514	447,514				0	
	HILLCREST FUND LP	CAYMAN ISLANDS	CYM	HILLCREST FUND LP	01/06/2009	08/21/2015	188,652					0		188,652	188,652				0	
	HITECVISION VI	GUERNSEY	NOR	HITECVISION VI	12/16/2011	08/28/2015	2,730					0		2,730	2,730				0	
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	09/11/2015	771,512					0		771,512	771,512				0	392,599
	LXINGTON CAPITAL II LP	WILMINGTON	DE	LXINGTON CAPITAL II LP	04/08/1998	09/30/2015	6,364					0		6,364	6,364				0	
	MORGAN STANLEY LEV EQ FUND II L.P.	NEW YORK	NY	MORGAN STANLEY LEV EQ FUND II L.P.	02/28/1988	09/22/2015	50,565					0		50,565	50,565				0	
	OAK INVESTMENT PARTNERS L.P.	WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.	09/23/2004	08/13/2015	1,499					0		1,499	1,499				0	
	PROVIDENCE EQUITY PARTNERS III L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS III L.P.	01/22/1999	09/29/2015	5,237					0		5,237	5,237				0	
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	08/28/2015	138,713					0		138,713	138,713				0	102,550
	PROVIDENCE EQUITY PARTNERS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VI L.P.	03/16/2007	09/04/2015	167,584					0		167,584	167,584				0	486,991
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	08/25/2015	6,336					0		6,336	6,336				0	
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010	09/21/2015	36,245					0		36,245	36,245				0	966,198
<b>1599999. Joint Venture Interests - Common Stock - Unaffiliated</b>							6,351,639	0	0	0	0	0	0	6,351,639	6,351,639	0	0	0	0	3,253,615
	FT. WASHINGTON PRIVATE EQUITY III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP	12/23/1999	09/30/2015	720,000					0		720,000	720,000				0	
	FT. WASHINGTON PRIVATE EQUITY IV L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.	12/08/2000	09/10/2015	1,050,000					0		1,050,000	1,050,000				0	452,456
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	11/29/2004	08/24/2015	526,200					0		526,200	526,200				0	622,928
	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	09/10/2015	1,350,000					0		1,350,000	1,350,000				0	3,825,000
	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	09/30/2015	1,800,000					0		1,800,000	1,800,000				0	4,837,500
	TRI-STATE GROWTH CAPITAL FND 1	CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1	12/18/2006	07/16/2015	125,000					0		125,000	125,000				0	137,500
	WSL PARTNERS L.P.	CINCINNATI	OH	WSL PARTNERS L.P.	11/14/2003	09/30/2015	516,371					0		516,371	516,371				0	1,032,750
<b>1699999. Joint Venture Interests - Common Stock - Affiliated</b>							6,087,571	0	0	0	0	0	0	6,087,571	6,087,571	0	0	0	0	10,908,134
000000-00-0	W&S REAL ESTATE HOLDINGS LLC	Cincinnati	OH	Cash Return Dist.	12/01/2006	09/28/2015	308,085,866					0		14,408,613	14,408,613				0	5,920,871
<b>1899999. Joint Venture Interests - Real Estate - Affiliated</b>							308,085,866	0	0	0	0	0	0	14,408,613	14,408,613	0	0	0	0	5,920,871
	ABRY ADVANCED SECURITIES FUND LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP	08/01/2008	07/20/2015	6,573					0		6,573	6,573				0	1,187
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	07/02/2015	281,426					0		281,426	281,426				0	919,377
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	08/05/2015	1,116,330					0		1,116,330	1,116,330				0	212,991
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	08/24/2015	255,507					0		255,507	255,507				0	217,484
	ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	09/11/2015	815,928					0		815,928	815,928				0	
	ENHANCED CREDIT SUPPORTED LOAN FUND LP	NEW YORK	NY	ENHANCED CREDIT SUPPORTED LOAN FUND LP	12/01/2014	09/23/2015	383,311					0		383,311	383,311				0	156,434
	GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	07/17/2015	103,718					0		103,718	103,718				0	
	H. I. G. BAYSIDE II (3) LP	MIAMI	FL	H. I. G. BAYSIDE II (3) LP	06/17/2008	08/26/2015	460,595					0		460,595	460,595				0	1,002,793
	MSD EUROPEAN OPPORTUNITIES	NEW YORK	NY	MSD EUROPEAN OPPORTUNITIES	06/01/2012	07/27/2015	10,752,570					0		10,752,570	10,752,570				0	2,108,257
	PROVIDENCE DEBT OPPTS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPTS III L.P.	09/16/2013	08/12/2015	128,003					0		128,003	128,003				0	139,584
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	08/28/2015	415,696					0		415,696	415,696				0	53,492
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	09/25/2015	847,637					0		847,637	847,637				0	448,749
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014	08/27/2015	1,187,033					0		1,187,033	1,187,033				0	
<b>2199999. Joint Venture Interests - Other - Unaffiliated</b>							16,754,328	0	0	0	0	0	0	16,754,328	16,754,328	0	0	0	0	5,260,349

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
4499999. Total - Unaffiliated							23,105,967	0	0	0	0	0	0	23,105,967	23,105,967	0	0	0	0	8,513,964
4599999. Total - Affiliated							314,173,437	0	0	0	0	0	0	20,496,184	20,496,184	0	0	0	0	16,829,005
4699999 - Totals							337,279,404	0	0	0	0	0	0	43,602,151	43,602,151	0	0	0	0	25,342,969

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		.07/01/2015	Interest Capitalization		4,971	4,971	.0	1
690353-C9-6	OPIC 0.013% 01/15/30		.07/30/2015	MELLON CAPITAL MKT		11,200,000	11,200,000	.506	1
690353-H9-1	OPIC US Agency Floating Rate 0.043% 09/15/22		.08/25/2015	MELLON CAPITAL MKT		2,500,000	2,500,000	.0	1
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						13,704,971	13,704,971	506	XXX
195325-CU-7	COLUMBIA, REPUBLIC OF SOVEREIGN 5.000% 06/15/45	F.	.07/29/2015	J P MORGAN SEC FIXED INC		1,825,000	2,000,000	13,333	2FE
698299-BB-9	REPUBLIC OF PANAMA SOVEREIGN 4.300% 04/29/53	F.	.07/29/2015	SCOTIA		1,770,000	2,000,000	22,456	2FE
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN 5.100% 06/18/50	F.	.07/29/2015	J P MORGAN SEC FIXED INC		955,000	1,000,000	6,375	2FE
<b>1099999. Subtotal - Bonds - All Other Governments</b>						4,550,000	5,000,000	42,164	XXX
593779-FW-6	MIAMI TRACE, OH LSD BAN 1.500% 01/06/16		.07/24/2015	ROSS SINCLAIR		4,518,675	4,500,000	.0	1FE
<b>2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>						4,518,675	4,500,000	0	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION 1.450% 08/01/23		.07/31/2015	MERRILL LYNCH-NY--FX INC		4,000,000	4,000,000	.0	2AM
232263-GR-8	CUYAHOGA CNTY OH ECON DEV 3.670% 12/01/15		.08/03/2015	CITIGROUP GLOBAL MKTS		1,514,775	1,500,000	9,940	1FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.09/01/2015	Interest Capitalization		39,644	39,644	.0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.09/01/2015	Interest Capitalization		18,496	18,496	.0	1
313970-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		.09/01/2015	Interest Capitalization		69,108	69,108	.0	1
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						5,642,023	5,627,248	9,940	XXX
00287Y-AS-8	ABBVIE INC-III 4.700% 05/15/45		.08/13/2015	CREDIT SUISSE FIRST BOSTON		9,890,200	10,000,000	122,722	2FE
01310T-AH-2	ALBERTSON'S HOLDING LLC 5.500% 08/25/21		.07/08/2015	GOLDENTREE-BANK LOANS		1,500	1,500	.0	3FE
01642P-AT-3	ALIXPARTNERS LLP 4.500% 07/28/22		.08/03/2015	GOLDENTREE-BANK LOANS		204,488	205,000	.0	4FE
023135-AP-1	AMAZON.COM INC 4.800% 12/05/34		.08/05/2015	MORGAN STANLEY FIXED INC		10,103,450	10,000,000	82,667	1FE
0258MO-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		.08/24/2015	US BANCORP		925,999	925,000	11,447	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		.09/25/2015	Interest Capitalization		23,839	23,839	.0	1FM
02666B-AG-1	AHAR 2015-SFR2 XS 0.000% 10/17/45		.09/11/2015	GOLDMAN SACHS		.1	.0	.0	6Z
03040W-AM-7	AMER WATER CAP CORP 4.300% 09/01/45		.08/10/2015	J P MORGAN SEC FIXED INC		1,973,680	2,000,000	.0	1FE
03759D-AB-4	APEX TOOL GROUP 4.500% 01/31/20		.07/08/2015	GOLDENTREE-BANK LOANS		907	907	.0	4FE
04649V-AM-2	ASURION 8.500% 03/03/21		.09/02/2015	GOLDENTREE-BANK LOANS		94,525	95,000	.0	5FE
0472KA-K3-4	Aricent technologies 5.500% 04/14/21		.09/03/2015	GOLDENTREE-BANK LOANS		124,688	125,000	.0	4FE
054937-AE-7	BB&T CORPORATION 5.200% 12/23/15		.09/24/2015	MORGAN STANLEY FIXED INC		2,323,460	2,300,000	31,893	1FE
05949K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		.09/25/2015	Interest Capitalization		.0	.0	.0	4FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		.09/25/2015	Interest Capitalization		5,332	5,332	.0	1FM
09227C-AM-3	BLACKBOARD INC 4.750% 10/04/18		.09/16/2015	GOLDENTREE-BANK LOANS		233,531	235,000	.0	4FE
12189T-AB-0	BURLINGTON NORTH SANTA FE 6.875% 02/15/16		.09/03/2015	ROBERT W. BAIRD		922,959	900,000	4,125	1FE
12506H-AC-0	CHARTER COMMUNICATIONS 3.500% 01/21/23		.09/02/2015	GOLDENTREE-BANK LOANS		468,825	470,000	.0	3FE
12512K-AE-1	CIRQUE DU SOLEIL 5.000% 07/08/22		.07/16/2015	GOLDENTREE-BANK LOANS		289,275	290,000	.0	4FE
12512Y-AD-3	CDW LLC 3.250% 04/29/20		.08/06/2015	GOLDENTREE-BANK LOANS		244,388	245,000	.0	3FE
12635M-AB-5	CPI CARD GROUP 6.750% 08/17/22		.09/10/2015	GOLDENTREE-BANK LOANS		344,750	350,000	.0	4FE
126650-ON-8	CVS CORP 5.125% 07/20/45		.08/13/2015	Various		13,650,750	13,000,000	39,861	2FE
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		.09/25/2015	Interest Capitalization		32,002	32,002	.0	1FM
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		.09/25/2015	Interest Capitalization		.0	.0	.0	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		.09/25/2015	Interest Capitalization		52,499	52,499	.0	1FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		.09/25/2015	Interest Capitalization		.0	.0	.0	3FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		.09/25/2015	Interest Capitalization		.0	.0	.0	3FM
12668G-AF-9	CWALT 2006-S9 A6 5.588% 08/25/36		.09/25/2015	Interest Capitalization		21,588	21,588	.0	1FM
161175-AP-9	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		.07/09/2015	GOLDMAN SACHS		1,750,000	1,750,000	.0	3FE
172967-HG-9	CITIGROUP 1.300% 11/15/16		.09/25/2015	BROWNSTONE INV GROUP,LLC		2,400,792	2,400,000	11,700	1FE
202218-AH-6	COMMERCIAL NET LEASE RLT CORP 6.150% 12/15/15		.07/22/2015	MORGAN STANLEY FIXED INC		5,301,400	5,200,000	33,757	2FE
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		.09/25/2015	Interest Capitalization		.0	.0	.0	2FM
22822T-AT-3	CROWN CASTLE OPERATING CO 3.000% 01/31/21		.08/05/2015	GOLDENTREE-BANK LOANS		448,875	450,000	.0	3FE
23340D-AH-5	DTZ US BORROWER LLC 4.250% 11/04/21		.09/23/2015	GOLDENTREE-BANK LOANS		582,075	585,000	.0	4FE
257375-AH-8	DOMINION GAS HLDGS LLC 3.600% 12/15/24		.07/27/2015	FTN FINANCIAL SECURITIES		5,978,040	6,000,000	27,000	1FE
277432-AP-5	EASTMAN CHEMICAL 4.650% 10/15/44		.08/13/2015	GOLDMAN SACHS		4,831,600	5,000,000	79,438	2FE
313551-AV-5	FEDERAL-MOGUL HOLDINGS CORP 4.750% 04/15/21		.07/08/2015	GOLDENTREE-BANK LOANS		819	819	.0	4FE
32007U-BG-3	FIRST DATA CORP 3.696% 03/24/17		.07/14/2015	GOLDENTREE-BANK LOANS		479,400	480,000	.0	4FE
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		.09/25/2015	Interest Capitalization		28,844	28,844	.0	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		.09/25/2015	Interest Capitalization		22,870	22,870	.0	1FM
345370-CQ-1	FORD MOTOR 4.750% 01/15/43		.09/30/2015	Various		15,774,810	16,500,000	143,160	2FE
37045X-AW-6	GENERAL MOTORS FINL CO 3.450% 04/10/22		.07/28/2015	BANK of AMERICA SEC		9,604,400	10,000,000	106,375	2FE
37185L-AH-5	GENESIS ENERGY 6.750% 08/01/22		.07/16/2015	BANK of AMERICA SEC		1,972,580	2,000,000	.0	4FE
39322G-AB-9	GREEN PLAINS PROCESSING LLC 6.500% 06/30/20		.07/09/2015	GOLDENTREE-BANK LOANS		349	349	.0	4FE
423074-AV-5	HJ HEINZ CO. 5.200% 07/15/45		.08/13/2015	CREDIT SUISSE FIRST BOSTON		10,500,900	10,000,000	66,444	2FE
43289D-AC-7	HILTON WORLDWIDE FINANCE LLC 3.500% 10/26/20		.09/25/2015	GOLDENTREE-BANK LOANS		79,800	80,000	.0	3FE

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
44108H-AB-7	HOSTESS BRAND(OLD HB INC) 4.500% 08/03/22		.08/13/2015	GOLDENTREE-BANK LOANS		134,663	135,000	.0	4FE
45673D-AE-2	INFORMATICA CORP 4.500% 08/05/22		.08/20/2015	GOLDENTREE-BANK LOANS		468,825	470,000	.0	4FE
460146-CK-7	INTERNATIONAL PAPER CO 4.800% 06/15/44		.08/13/2015	CREDIT SUISSE FIRST BOSTON		9,435,100	10,000,000	84,000	2FE
47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV 4.250% 08/06/22		.08/24/2015	GOLDENTREE-BANK LOANS		587,050	590,000	.0	4FE
47579S-AP-5	JELD-WEN ESCROW CORP 5.250% 10/15/21		.09/03/2015	GOLDENTREE-BANK LOANS		235,000	235,000	.0	4FE
50179U-AB-9	US LBM HOLDINGS LLC 6.250% 08/20/22		.08/28/2015	GOLDENTREE-BANK LOANS		352,800	360,000	.0	4FE
50188F-AB-1	LG&E & KU ENERGY LLC 2.125% 11/15/15		.09/02/2015	BARCLAYS		2,406,000	2,400,000	16,008	2FE
55377G-AE-3	EMI MUSIC 4.000% 08/20/22		.09/09/2015	GOLDENTREE-BANK LOANS		274,313	275,000	.0	3FE
565849-AJ-5	MARATHON OIL CORP 0.900% 11/01/15		.09/15/2015	US BANCORP		1,999,880	2,000,000	6,850	2FE
61747Y-CT-0	MORGAN STANLEY 3.450% 11/02/15		.08/25/2015	MORGAN STANLEY FIXED INC		5,927,730	5,900,000	65,588	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		.09/25/2015	Interest Capitalization		.0	.0	.0	1FM
65473Q-AX-1	NISOURCE FINANCE CORP 5.950% 06/15/41		.08/27/2015	Various		7,274,297	6,287,000	78,972	2FE
655044-AM-7	NOBLE ENERGY INC. 5.875% 06/01/24		.09/17/2015	SUNTRUST		2,025,000	2,000,000	36,229	2FE
67053N-AD-6	NUMERICABLE US LLC 4.000% 07/31/22		.08/10/2015	GOLDENTREE-BANK LOANS		438,900	440,000	.0	4FE
675553-AA-9	OCHSNER CLINIC FND 5.897% 05/15/45		.07/23/2015	RBC/DAIN		1,045,480	1,000,000	5,569	2FE
6901LA-B3-6	BURGER KING 3.750% 12/12/21		.07/08/2015	GOLDENTREE-BANK LOANS		355,444	355,000	.0	4FE
69888D-AK-9	PAR PHARMACEUTICAL 4.250% 09/28/19		.07/20/2015	GOLDENTREE-BANK LOANS		245,306	245,000	.0	4FE
70966V-AF-3	PENTON BUSINESS MEDIA INC/KS 5.000% 10/03/19		.08/11/2015	GOLDENTREE-BANK LOANS		231,150	230,000	.0	4FE
76857M-AG-0	RIVERBED TECHNOLOGIES 6.000% 04/24/22		.09/10/2015	GOLDENTREE-BANK LOANS		231,914	231,950	.0	4FE
77118E-AK-2	ROCK OHIO CAESARS LLC 5.000% 06/20/19		.08/04/2015	GOLDENTREE-BANK LOANS		1,574	1,574	.0	4FE
78404X-AG-0	SBA TELECOMMUNICATIONS INC 3.250% 06/10/22		.07/30/2015	GOLDENTREE-BANK LOANS		584,838	590,000	.0	4FE
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000% 10/01/21		.09/23/2015	GOLDENTREE-BANK LOANS		303,001	305,276	.0	3FE
78466D-AV-6	SS&C TECHNOLOGIES 4.000% 07/08/22		.07/16/2015	GOLDENTREE-BANK LOANS		479,117	481,525	.0	3FE
78466D-AW-4	SS&C TECHNOLOGIES 4.000% 07/08/22		.07/16/2015	GOLDENTREE-BANK LOANS		107,933	108,475	.0	3FE
86614D-AG-3	SUMMIT MATERIALS LLC 4.250% 07/17/22		.07/22/2015	GOLDENTREE-BANK LOANS		587,050	590,000	.0	4FE
86723A-AB-4	TIME INC 4.250% 04/24/21		.08/11/2015	GOLDENTREE-BANK LOANS		275,344	275,000	.0	3FE
889184-AA-5	TOLEDO HOSPITAL/THE 4.982% 11/15/45		.09/23/2015	BEAR STEARS		2,000,000	2,000,000	.0	1FE
89566E-AH-1	TRISTATE GEN/TRANS ASSN 4.700% 11/01/44		.09/03/2015	Tax Free Exchange		10,628,038	10,500,000	167,242	1FE
92343V-CW-2	VERIZON COMMUNICATIONS 4.522% 09/15/48		.08/13/2015	MORGAN STANLEY FIXED INC		8,851,300	10,000,000	194,697	2FE
92343V-CX-0	VERIZON COMMUNICATIONS 4.522% 09/15/48		.08/25/2015	Tax Free Exchange		27,022,169	28,687,000	583,752	2FE
9413PA-U7-5	VALEANT PHARMACEUTICALS INTERN 4.000% 04/01/22		.09/15/2015	GOLDENTREE-BANK LOANS		228,850	230,000	.0	3FE
BL1368-28-3	PREFERRED PROPPANTS 6.750% 07/27/20		.07/13/2015	GOLDENTREE-BANK LOANS		1,018	1,018	.0	5FE
BL1740-11-9	ALERE INC 4.250% 06/18/22		.07/23/2015	GOLDENTREE-BANK LOANS		468,825	470,000	.0	4FE
BL1750-67-0	HILL-ROM HOLDINGS 3.500% 09/08/22		.09/18/2015	GOLDENTREE-BANK LOANS		214,463	215,000	.0	3FE
BL1776-05-5	ALLIANT HOLDINGS I 4.500% 07/28/22		.09/02/2015	GOLDENTREE-BANK LOANS		369,075	370,000	.0	4FE
BL1793-24-1	DELTA AIR LINES INC 3.250% 08/24/22		.09/18/2015	GOLDENTREE-BANK LOANS		94,525	95,000	.0	2FE
13645R-AU-8	CANADIAN PACIFIC RAILWAY 4.800% 08/01/45	A	.07/29/2015	WELLS FARGO		1,992,440	2,000,000	.0	2FE
3434LA-C4-5	EVERGREEN SKILLS(SKILLSOFT) 5.750% 04/28/21	F	.08/06/2015	GOLDENTREE-BANK LOANS		239	239	.0	4FE
3462MA-B9-9	EXPRO FINSEWICES SARL 5.750% 09/02/21	F	.07/21/2015	GOLDENTREE-BANK LOANS		201	201	.0	4FE
458204-AP-9	INTELSAT LUXEMBOURG SA 7.750% 06/01/21	F	.08/05/2015	BANK of AMERICA SEC		9,713,594	12,250,000	179,057	5FE
8433WA-C8-1	SYNCREON GROUP BV 5.250% 10/28/20	F	.07/16/2015	GOLDENTREE-BANK LOANS		582	582	.0	4FE
94707V-AA-8	WEATHERFORD BERMUDA 5.125% 09/15/20	F	.07/23/2015	ADVANTUS CAPITAL MANAGEMENT		445,658	450,000	8,520	2FE
BL1738-46-9	AURIS LUXEMBOURG (SIEMENS) 4.250% 01/16/22	F	.07/16/2015	GOLDENTREE-BANK LOANS		449,324	453,863	.0	4FE
<b>8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>200,178,200</b>	<b>205,004,252</b>	<b>2,187,073</b>	<b>XXX</b>
<b>8399997. Total - Bonds - Part 3</b>						<b>228,593,869</b>	<b>233,836,471</b>	<b>2,239,683</b>	<b>XXX</b>
<b>8399998. Total - Bonds - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8399999. Total - Bonds</b>						<b>228,593,869</b>	<b>233,836,471</b>	<b>2,239,683</b>	<b>XXX</b>
19624R-40-3	COLONY CAPITAL INC. PREFERRED		.08/06/2015	ADVANTUS CAPITAL MANAGEMENT	500.000	11,655	0.00	.0	P3LZ
49446R-74-5	KIMCO REALTY CORP PFD		.08/26/2015	ADVANTUS CAPITAL MANAGEMENT	800.000	19,280	0.00	.0	P2LFE
517942-80-1	LASALLE HOTEL PROPERTIES PREFERRED		.08/19/2015	ADVANTUS CAPITAL MANAGEMENT	3,500.000	87,890	0.00	.0	P4L
637417-80-9	NATL RETAIL PROPERTIES PREFERRED		.07/22/2015	ADVANTUS CAPITAL MANAGEMENT	4,500.000	109,684	0.00	.0	P2LFE
866082-40-7	SUMMIT HOTEL PROPERTIES PREFERRED		.08/27/2015	ADVANTUS CAPITAL MANAGEMENT	800.000	20,387	0.00	.0	P3L
<b>8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)</b>						<b>248,896</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>8999997. Total - Preferred Stocks - Part 3</b>						<b>248,896</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>8999998. Total - Preferred Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8999999. Total - Preferred Stocks</b>						<b>248,896</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
00101J-10-6	ADT CORP/THE-W ISSUE		.09/01/2015	BNY CONVERG-SOFT	9,758.000	311,433	0.00	.0	L
001055-10-2	AFLAC INC		.09/01/2015	BNY CONVERG-SOFT	25,587.000	1,459,447	0.00	.0	L
001204-10-6	AGL RESOURCES INC		.09/01/2015	BNY CONVERG-SOFT	4,916.000	298,069	0.00	.0	L
00206R-10-2	AT&T INC		.08/13/2015	ADVANTUS CAPITAL MANAGEMENT	8,600.000	296,449	0.00	.0	L

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
002871-10-9	ABBVIE INC-W		09/10/2015	CREDIT SUISSE FIRST BOSTON	41,334.000	2,465,693		0	
008492-10-0	AGREE REALTY CORP REIT		07/07/2015	ADVANTUS CAPITAL MANAGEMENT	600.000	17,987		0	
009158-10-6	APD		09/01/2015	BNY CONVERG-SOFT	10,602.000	1,446,487		0	
009363-10-2	AIRGAS INC		09/01/2015	BNY CONVERG-SOFT	4,142.000	390,864		0	
023608-10-2	AMEREN CORPORATION		09/01/2015	BNY CONVERG-SOFT	12,405.000	490,094		0	
025537-10-1	AMERICAN ELECTRIC POWER		08/26/2015	ADVANTUS CAPITAL MANAGEMENT	6,400.000	351,422		0	
032654-10-5	ANALOG DEVICES		09/01/2015	BNY CONVERG-SOFT	40,084.000	2,170,905		0	
036752-10-3	ANTHEM INC		09/01/2015	BNY CONVERG-SOFT	16,724.000	2,311,059		0	
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/01/2015	BNY CONVERG-SOFT	54,815.000	4,145,187		0	
053484-10-1	AVALON BAY COMMUNITIES REIT		09/01/2015	BNY CONVERG-SOFT	7,024.000	1,139,395		0	
053611-10-9	AVERY DENNISON CORP		09/01/2015	BNY CONVERG-SOFT	5,163.000	292,928		0	
054937-10-7	BB&T CORPORATION		09/01/2015	BNY CONVERG-SOFT	44,402.000	1,588,388		0	
060505-10-4	BANK OF AMERICA CORP		07/07/2015	Various	2.000	0		0	
07177M-10-3	BAXALTA INC -W/I		07/01/2015	Spin Off	7,900.000	242,858		0	
075887-10-9	BECTON DICKINSON		09/01/2015	BNY CONVERG-SOFT	11,341.000	1,559,589		0	
09062X-10-3	BIOGEN INC		08/07/2015	Various	14,906.000	4,647,540		0	
09063H-10-7	BIOMED REALTY TRUST INC REIT		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	16,600.000	318,362		0	
09247X-10-1	BLACKROCK INC		09/01/2015	BNY CONVERG-SOFT	4,114.000	1,208,994		0	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		08/27/2015	ADVANTUS CAPITAL MANAGEMENT	2,100.000	59,815		0	
096627-10-4	BOARDWALK PIPELINE PARTNERS		09/21/2015	HOWARD WEIL	8,000.000	113,023		0	
097023-10-5	BOEING CO		09/01/2015	BNY CONVERG-SOFT	37,940.000	4,858,338		0	
105368-20-3	BRANDYWINE REALTY TRUST REIT		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	26,000.000	335,416		0	
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/10/2015	CREDIT SUISSE FIRST BOSTON	25,219.000	1,483,482		0	
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	10,600.000	246,044		0	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		09/01/2015	BNY CONVERG-SOFT	7,412.000	492,507		0	
126408-10-3	CSX CORP		09/01/2015	BNY CONVERG-SOFT	65,715.000	1,762,108		0	
12686C-10-9	CABLEVISION SYSTEMS		09/01/2015	BNY CONVERG-SOFT	11,914.000	288,474		0	
133131-10-2	CAMDEN PROPERTY TRUST REIT		09/15/2015	ADVANTUS CAPITAL MANAGEMENT	3,600.000	263,619		0	
14149Y-10-8	CARDINAL HEALTH INC		09/01/2015	BNY CONVERG-SOFT	18,711.000	1,506,789		0	
141624-10-6	CARE CAPITAL PROPERTIES INC REIT		08/28/2015	ADVANTUS CAPITAL MANAGEMENT	700.000	22,281		0	
141624-10-6	CARE CAPITAL PROPERTIES INC REIT		08/18/2015	Spin Off	9,025.000	292,996		0	
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		07/24/2015	ADVANTUS CAPITAL MANAGEMENT	1,400.000	14,270		0	
15189T-10-7	CENTERPOINT ENERGY		08/11/2015	ADVANTUS CAPITAL MANAGEMENT	4,200.000	79,569		0	
156700-10-6	CENTURYLINK INC		09/01/2015	Various	35,210.000	925,171		0	
16208T-10-2	CHATHAM LODGING TRUST REIT		08/17/2015	ADVANTUS CAPITAL MANAGEMENT	5,200.000	134,531		0	
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		09/17/2015	Various	49,000.000	1,375,190		0	
16411R-20-8	CHENIERE ENERGY INC		09/21/2015	Various	15,000.000	845,818		0	
165240-10-2	CHESAPEAKE LODGING TRUST REIT		09/23/2015	ADVANTUS CAPITAL MANAGEMENT	6,100.000	189,145		0	
19624R-10-6	COLONY CAPITAL INC. REIT		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	3,500.000	76,394		0	
196280-10-9	COLUMBIA PIPELINE GROUP		09/01/2015	BNY CONVERG-SOFT	1,922.000	46,913		0	
196280-10-9	COLUMBIA PIPELINE GROUP		07/02/2015	Spin Off	7,537.000	77,035		0	
198281-10-7	COLUMBIA PIPELINE PARTNERS L LIMITED PARTNERS		09/30/2015	Various	107,000.000	1,772,270		0	
20825C-10-4	CONOCOPHILLIPS		08/19/2015	ADVANTUS CAPITAL MANAGEMENT	2,200.000	113,037		0	
209115-10-4	CONSOLIDATED EDISON INC		09/01/2015	BNY CONVERG-SOFT	14,618.000	903,786		0	
219350-10-5	CORNING INC		09/01/2015	BANK OF NEW YORK	160,307.000	2,689,599		0	
226344-10-9	CRESTWOOD EQUITY PARTNERS LP		08/05/2015	UBS WARBURG	20,000.000	74,544		0	
231021-10-6	CUMMINS ENGINE		09/01/2015	BNY CONVERG-SOFT	10,016.000	1,205,918		0	
244199-10-5	DEERE & COMPANY		09/01/2015	BNY CONVERG-SOFT	21,268.000	1,704,834		0	
25746U-10-9	DOMINION RESOURCES		09/10/2015	ADVANTUS CAPITAL MANAGEMENT	3,700.000	256,974		0	
260003-10-8	DOVER CORP		09/01/2015	BNY CONVERG-SOFT	10,004.000	597,628		0	
26441C-20-4	DUKE ENERGY		09/10/2015	ADVANTUS CAPITAL MANAGEMENT	3,000.000	216,433		0	
26613Q-10-6	DUPONT FABROS TECHNOLOGY REIT		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	10,000.000	286,941		0	
26884U-10-9	EPR PROPERTIES REIT		09/10/2015	ADVANTUS CAPITAL MANAGEMENT	3,700.000	204,322		0	
277276-10-1	EASTGROUP PROPERTIES INC REIT		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	5,700.000	323,611		0	
28140H-20-3	EDUCATION REALTY TRUST INC REIT		08/17/2015	ADVANTUS CAPITAL MANAGEMENT	5,900.000	185,830		0	
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		09/14/2015	ADVANTUS CAPITAL MANAGEMENT	1,900.000	93,294		0	
29273V-10-0	ENERGY TRANSFER EQUITY LP		07/27/2015	Stock Split	388,000.000	0		0	
29336T-10-0	ENLINK MIDSTREAM LLC		09/16/2015	Various	10,000.000	204,050		0	
29336U-10-7	ENLINK MIDSTREAM PARTNER LP		08/05/2015	CITIGROUP GLOBAL-VAR	8,000.000	156,080		0	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		09/25/2015	ADVANTUS CAPITAL MANAGEMENT	9,400.000	251,896		0	
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		09/01/2015	BNY CONVERG-SOFT	19,641.000	1,370,486		0	
337932-10-7	FIRST ENERGY CORP		09/01/2015	BNY CONVERG-SOFT	23,144.000	723,356		0	

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
34960P-10-1	FORTRESS TRANSPORTATION & IN COMMON		.07/31/2015	ADVANTUS CAPITAL MANAGEMENT	4,300,000	75,436		.0	L
35906A-10-8	FRONTIER COMMUNICATIONS		.09/28/2015	ADVANTUS CAPITAL MANAGEMENT	17,200,000	83,609		.0	L
364760-10-8	GAP INC		.09/01/2015	BNY CONVERG-SOFT	17,061,000	553,314		.0	L
369604-10-3	GENERAL ELECTRIC CO		.09/09/2015	INSTINET	400,000,000	9,881,480		.0	L
370023-10-3	GENERAL GROWTH PROPERTIES REIT		.09/01/2015	BNY CONVERG-SOFT	35,446,000	882,900		.0	L
370334-10-4	GENERAL MILLS		.09/01/2015	BNY CONVERG-SOFT	32,404,000	1,807,288		.0	L
371927-10-4	GENESIS ENERGY L.P.		.08/24/2015	Various	15,000,000	640,451		.0	L
406216-10-1	HALLIBURTON COMPANY		.07/07/2015	BNY CONVERG-SOFT	7,413,000	307,898		.0	L
412822-10-8	HARLEY DAVIDSON INC		.09/01/2015	BNY CONVERG-SOFT	11,413,000	627,587		.0	L
413875-10-5	HARRIS CORP		.09/01/2015	BNY CONVERG-SOFT	13,532,000	1,015,016		.0	L
418056-10-7	HASBRO INC		.09/01/2015	BNY CONVERG-SOFT	6,432,000	470,079		.0	L
42217K-10-6	HEALTH CARE REIT REIT		.08/24/2015	ADVANTUS CAPITAL MANAGEMENT	1,500,000	100,557		.0	L
427825-50-0	HERSHA HOSPITALITY TRUST REIT		.09/28/2015	ADVANTUS CAPITAL MANAGEMENT	5,200,000	131,663		.0	L
428236-10-3	HEWLETT PACKARD		.09/01/2015	BANK OF NEW YORK	213,029,000	5,940,633		.0	L
431284-10-8	HIGHWOODS PROPERTY		.09/29/2015	ADVANTUS CAPITAL MANAGEMENT	8,000,000	304,977		.0	L
437076-10-2	HOME DEPOT		.09/01/2015	BNY CONVERG-SOFT	67,979,000	7,742,536		.0	L
44106M-10-2	HOSPITALITY PROP TRUST REIT		.08/24/2015	ADVANTUS CAPITAL MANAGEMENT	2,400,000	65,291		.0	L
44107P-10-4	HOST HOTELS & RESORTS INC		.09/29/2015	ADVANTUS CAPITAL MANAGEMENT	23,300,000	429,599		.0	L
461730-10-3	INVESTORS REAL ESTATE TRUST REIT		.09/04/2015	ADVANTUS CAPITAL MANAGEMENT	35,100,000	248,737		.0	L
478160-10-4	JOHNSON & JOHNSON		.09/10/2015	CREDIT SUISSE FIRST BOSTON	31,894,000	2,956,194		.0	L
478366-10-7	JOHNSON CONTROLS		.09/01/2015	BNY CONVERG-SOFT	44,221,000	1,783,570		.0	L
481165-10-8	JOY GLOBAL INC		.09/01/2015	BNY CONVERG-SOFT	25,008,000	773,009		.0	L
49446R-10-9	KIMCO REALTY CORP		.09/24/2015	ADVANTUS CAPITAL MANAGEMENT	18,400,000	426,637		.0	L
49456B-10-1	KINDER MORGAN		.08/19/2015	ADVANTUS CAPITAL MANAGEMENT	6,500,000	232,821		.0	L
49803T-30-0	KITE REALTY GROUP TRUST REIT		.08/24/2015	ADVANTUS CAPITAL MANAGEMENT	800,000	19,605		.0	L
500754-10-6	KRAFT HEINZ CO		.07/06/2015	Taxable Exchange	40,000,000	3,527,600		.0	L
501797-10-4	L BRANDS INC		.09/02/2015	BNY CONVERG-SOFT	13,820,000	1,157,994		.0	L
502424-10-4	L-3 COMMUNICATIONS HOLDINGS		.09/01/2015	BNY CONVERG-SOFT	4,928,000	511,133		.0	L
517942-10-8	LASALLE HOTEL PROPERTIES REIT		.09/29/2015	ADVANTUS CAPITAL MANAGEMENT	2,400,000	75,710		.0	L
531172-10-4	LIBERTY PROPERTY TRUST REIT		.09/15/2015	ADVANTUS CAPITAL MANAGEMENT	12,600,000	410,585		.0	L
532457-10-8	ELI LILLY		.09/10/2015	CREDIT SUISSE FIRST BOSTON	12,102,000	984,305		.0	L
539830-10-9	LOCKHEED MARTIN		.09/10/2015	CREDIT SUISSE FIRST BOSTON	3,052,000	629,290		.0	L
55608B-10-5	MACQUARIE INFRASTRUCTURE CO COMMON		.09/28/2015	ADVANTUS CAPITAL MANAGEMENT	1,800,000	138,303		.0	L
55616P-10-4	MACY'S		.09/02/2015	BNY CONVERG-SOFT	21,830,000	1,269,888		.0	L
559080-10-6	MAGELLAN MIDSTREAM PRTRS		.09/28/2015	Various	12,700,000	816,299		.0	L
565849-10-6	MARATHON OIL CORP		.09/01/2015	BNY CONVERG-SOFT	58,970,000	998,569		.0	L
58156R-10-8	METLIFE INC		.09/01/2015	BNY CONVERG-SOFT	69,034,000	3,349,164		.0	L
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		.09/29/2015	ADVANTUS CAPITAL MANAGEMENT	600,000	46,566		.0	L
61945C-10-3	MOSAIC CO/THE		.09/01/2015	BNY CONVERG-SOFT	19,095,000	755,595		.0	L
620076-30-7	MOTOROLA INC		.09/01/2015	BNY CONVERG-SOFT	18,196,000	1,165,159		.0	L
626717-10-2	MURPHY OIL CORP		.09/01/2015	BNY CONVERG-SOFT	12,253,000	361,649		.0	L
63633D-10-4	NATL HEALTH INV REIT		.09/17/2015	ADVANTUS CAPITAL MANAGEMENT	4,300,000	263,611		.0	L
637071-10-1	NATIONAL OILWELL VARCO INC		.09/01/2015	BNY CONVERG-SOFT	24,559,000	1,026,520		.0	L
637417-10-6	NATL RETAIL PROPERTIES REIT		.09/29/2015	ADVANTUS CAPITAL MANAGEMENT	6,800,000	233,622		.0	L
64110D-10-4	NETAPP INC		.09/01/2015	BNY CONVERG-SOFT	34,404,000	1,070,759		.0	L
651229-10-6	NEWELL RUBBERMAID INC		.09/01/2015	BNY CONVERG-SOFT	14,235,000	583,300		.0	L
65339F-10-1	NEXTERA ENERGY INC		.09/10/2015	CREDIT SUISSE FIRST BOSTON	4,124,000	394,328		.0	L
65473P-10-5	NISOURCE INC		.09/01/2015	BNY CONVERG-SOFT	1,988,000	32,880		.0	L
655664-10-0	NORDSTROM INC		.09/01/2015	BNY CONVERG-SOFT	7,955,000	572,499		.0	L
655844-10-8	NORFOLK SOUTHERN CORP		.09/10/2015	CREDIT SUISSE FIRST BOSTON	3,492,000	276,107		.0	L
674599-10-5	OCCIDENTAL PETROLEUM CORP		.09/01/2015	BNY CONVERG-SOFT	45,181,000	3,187,456		.0	L
681936-10-0	OMEGA HEALTHCARE REIT		.09/14/2015	ADVANTUS CAPITAL MANAGEMENT	400,000	13,549		.0	L
69351T-10-6	PPL CORPORATION		.08/28/2015	ADVANTUS CAPITAL MANAGEMENT	2,600,000	80,986		.0	L
701094-10-4	PARKER HANIFIN		.09/02/2015	BNY CONVERG-SOFT	9,170,000	867,253		.0	L
70338P-10-0	PATTERN ENERGY GROUP INC COMMON		.08/06/2015	ADVANTUS CAPITAL MANAGEMENT	1,800,000	46,444		.0	L
703395-10-3	PATTERSON COS INC		.09/01/2015	BNY CONVERG-SOFT	4,798,000	216,119		.0	L
713448-10-8	PEPSICO INC		.09/02/2015	BNY CONVERG-SOFT	81,534,000	7,463,210		.0	L
717081-10-3	PFIZER INC		.09/10/2015	CREDIT SUISSE FIRST BOSTON	75,779,000	2,468,077		.0	L
718546-10-4	PHILLIPS 66		.09/01/2015	BNY CONVERG-SOFT	29,582,000	2,292,984		.0	L
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		.09/21/2015	Various	66,000,000	3,409,503		.0	L
71943U-10-4	PHYSICIANS REALTY TRUST REIT		.08/27/2015	ADVANTUS CAPITAL MANAGEMENT	400,000	5,836		.0	L
723484-10-1	PINNACLE WEST CAP CORP		.08/27/2015	ADVANTUS CAPITAL MANAGEMENT	1,300,000	78,540		.0	L

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
726503-10-5	PLAINS ALL AMER PIPELINE LP		09/28/2015	ADVANTUS CAPITAL MANAGEMENT	6,700,000	221,244		0	L
737464-10-7	POST PROPERTIES INC REIT		09/15/2015	ADVANTUS CAPITAL MANAGEMENT	2,800,000	154,555		0	L
74005P-10-4	PRAXAIR INC		09/01/2015	BNY CONVERG-SOFT	17,959,000		1,848,317	0	L
74144T-10-8	T ROWE PRICE GROUP INC		09/01/2015	BNY CONVERG-SOFT	15,575,000		1,087,517	0	L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/01/2015	BNY CONVERG-SOFT	15,485,000		754,934	0	L
742718-10-9	PROCTER & GAMBLE CO		09/09/2015	INSTINET	140,000,000		9,642,430	0	L
74340W-10-3	PROLOGIS INC REIT		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	15,700,000		615,520	0	L
744320-10-2	PRUDENTIAL FINANCIAL		09/01/2015	BNY CONVERG-SOFT	27,498,000		2,139,991	0	L
74460D-10-9	PUBLIC STORAGE INC REIT		07/01/2015	ADVANTUS CAPITAL MANAGEMENT	300,000		55,338	0	L
751452-20-2	RAMCO-GERSHENSON PROPERTIES REIT		08/10/2015	ADVANTUS CAPITAL MANAGEMENT	5,700,000		96,013	0	L
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		09/28/2015	ADVANTUS CAPITAL MANAGEMENT	11,800,000		190,054	0	L
777149-10-5	ROSE ROCK MIDSTREAM LP		09/30/2015	Various	30,000,000		870,802	0	L
790849-10-3	ST JUDE MEDICAL		09/01/2015	BNY CONVERG-SOFT	15,810,000		1,097,489	0	L
80004C-10-1	SANDISK CORP		09/01/2015	BNY CONVERG-SOFT	25,649,000		1,372,150	0	L
80589M-10-2	SCANA CORP		09/01/2015	BNY CONVERG-SOFT	7,559,000		391,484	0	L
806857-10-8	SCHLIMBERGER LTD		09/10/2015	Various	28,657,000		2,284,177	0	L
81618T-10-0	SELECT INCOME REIT		08/03/2015	ADVANTUS CAPITAL MANAGEMENT	3,301,000		67,228	0	L
81663A-10-5	SEMGROUP CORP-CLASS A		08/07/2015	BARCLAYS	5,000,000		297,702	0	L
816851-10-9	SEMPRA ENERGY		09/17/2015	Various	26,000,000		2,418,534	0	L
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/30/2015	Morgan Stanley	12,000,000		331,742	0	L
828806-10-9	SIMON PROPERTY GRP LP REIT		09/23/2015	ADVANTUS CAPITAL MANAGEMENT	4,400,000		800,851	0	L
83416T-10-0	SOLARCITY CORP		09/08/2015	PRIVATE EQUITY DIST	7,887,000		443,599	0	L
84610H-10-8	SOVRAN SELF STORAGE INC REIT		09/28/2015	ADVANTUS CAPITAL MANAGEMENT	3,800,000		339,895	0	L
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		07/01/2015	ADVANTUS CAPITAL MANAGEMENT	1,300,000		33,111	0	L
85254J-10-2	STAG INDUSTRIAL INC REIT		08/24/2015	ADVANTUS CAPITAL MANAGEMENT	5,800,000		111,297	0	L
8571B-10-5	STARWOOD PROPERTY TRUST INC REIT		07/01/2015	ADVANTUS CAPITAL MANAGEMENT	300,000		6,507	0	L
85990A-40-1	STARWOOD HOTELS RESORTS		09/01/2015	BNY CONVERG-SOFT	10,629,000		739,076	0	L
862121-10-0	STORE CAPITAL CORP REIT		08/31/2015	ADVANTUS CAPITAL MANAGEMENT	6,800,000		144,099	0	L
863667-10-1	STRYKER CORP		09/01/2015	BNY CONVERG-SOFT	16,009,000		1,538,318	0	L
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/24/2015	UBS WARBURG	30,000,000		572,307	0	L
86764L-10-8	SUNOCO LOGISTICS PARTNERS		08/24/2015	CITIGROUP GLOBAL-VAR	4,000,000		129,499	0	L
871503-10-8	SYMANTEC CORP		09/01/2015	BNY CONVERG-SOFT	85,861,000		1,727,575	0	L
87422J-10-5	TALEN ENERGY CORP- W/I		08/17/2015	ADVANTUS CAPITAL MANAGEMENT	6,000,000		96,239	0	L
87612G-10-1	TARGA RESOURCES CORP		09/29/2015	Various	24,000,000		1,219,542	0	L
88104R-10-0	TERRAFORM POWER INC - A COMMON		08/28/2015	ADVANTUS CAPITAL MANAGEMENT	9,010,000		296,643	0	L
882508-10-4	TEXAS INSTRUMENTS		09/01/2015	BNY CONVERG-SOFT	124,532,000		5,866,130	0	L
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		07/07/2015	BNY CONVERG-SOFT	9,427,000		305,199	0	L
902653-10-4	UDR INC REIT		09/14/2015	ADVANTUS CAPITAL MANAGEMENT	5,500,000		174,411	0	L
911312-10-6	UNITED PARCEL SERVICE		09/10/2015	CREDIT SUISSE FIRST BOSTON	7,904,000		767,550	0	L
913017-10-9	UNITED TECHNOLOGIES		09/01/2015	BNY CONVERG-SOFT	55,430,000		4,993,716	0	L
91324P-10-2	UNITEDHEALTH GROUP INC		09/01/2015	BNY CONVERG-SOFT	54,947,000		6,212,506	0	L
91913Y-10-0	VALERO ENERGY CORP		09/10/2015	CREDIT SUISSE FIRST BOSTON	6,264,000		395,389	0	L
92276F-10-0	VENTAS INC REIT		09/14/2015	ADVANTUS CAPITAL MANAGEMENT	4,300,000		262,279	0	L
92343V-10-4	VERIZON COMMUNICATIONS		09/21/2015	ADVANTUS CAPITAL MANAGEMENT	900,000		40,385	0	L
92553P-20-1	VIACOM INC-CLASS B		09/01/2015	BNY CONVERG-SOFT	31,383,000		1,264,785	0	L
929042-10-9	VORNADO REALTY TRUST REIT		09/01/2015	BNY CONVERG-SOFT	10,547,000		907,219	0	L
931142-10-3	WAL-MART		09/01/2015	BNY CONVERG-SOFT	95,126,000		6,076,325	0	L
94106L-10-9	WASTE MANAGEMENT INC		09/10/2015	CREDIT SUISSE FIRST BOSTON	4,751,000		237,385	0	L
948741-10-3	WEINGARTEN REALTY INVST REIT		09/24/2015	ADVANTUS CAPITAL MANAGEMENT	7,900,000		268,015	0	L
949746-10-1	WELLS FARGO & CO		09/01/2015	BANK OF NEW YORK	272,908,000		14,166,245	0	L
95082P-10-5	WESCO INTERNATIONAL INC		07/23/2015	Various	48,535,000		3,256,122	0	L
958102-10-5	WESTERN DIGITAL CORP		09/01/2015	BNY CONVERG-SOFT	24,148,000		1,954,230	0	L
963320-10-6	WHIRLPOOL CORP		09/01/2015	BNY CONVERG-SOFT	4,519,000		737,688	0	L
96949L-10-5	WILLIAMS PARTNERS LP LIMITED PARTNERS		09/28/2015	ADVANTUS CAPITAL MANAGEMENT	8,400,000		326,119	0	L
98310W-10-8	WYNDHAM WORLDWIDE		09/01/2015	BNY CONVERG-SOFT	7,057,000		532,925	0	L
983134-10-7	WYNN RESORTS LTD		09/01/2015	BNY CONVERG-SOFT	5,594,000		404,988	0	L
988498-10-1	YUM! BRANDS INC		09/02/2015	BNY CONVERG-SOFT	27,317,000		2,158,685	0	L
04918T-10-8	INVESCO LTD		09/01/2015	BNY CONVERG-SOFT	26,374,000		874,190	0	L
374825-20-6	GIBSON ENERGY INC	A	08/31/2015	MSD-LEW-1-DIRECTED	5,300,000		78,016	0	U
374825-20-6	GIBSON ENERGY INC	A	08/28/2015	Various	74,000,000		1,062,745	0	U
374825-20-6	GIBSON ENERGY INC	A	09/01/2015	Tax Free Exchange	74,000,000		1,070,713	0	U
374825-20-6	GIBSON ENERGY INC	A	08/17/2015	BARCLAYS	27,000,000		386,664	0	U

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
374825-20-6	GIBSON ENERGY INC	A	.08/28/2015	Various	74,000.000	1,070,713		0	U
66987V-10-9	NOVARTIS AG-ADR	F	.09/01/2015	BNY CONVERG-SOFT	105,787.000	10,129,057		0	L
881624-20-9	TEVA PHARMACEUTICAL-SP ADR	F	.09/01/2015	BNY CONVERG-SOFT	17,692.000	1,119,267		0	L
G00349-10-3	ABENGOA YIELD PLC	F	.08/14/2015	ADVANTUS CAPITAL MANAGEMENT	4,900.000	139,376		0	L
G1151C-10-1	ACCENTURE PLC-CL A	F	.09/01/2015	BNY CONVERG-SOFT	71,256.000	6,602,538		0	L
G16252-10-1	BROOKFIELD INFRASTRUCTURE PA LP	F	.08/28/2015	ADVANTUS CAPITAL MANAGEMENT	1,900.000	78,026		0	L
H84989-10-4	TE CONNECTIVITY LTD	F	.09/01/2015	BNY CONVERG-SOFT	49,229.000	2,862,021		0	L
Y2687W-10-8	GASLOG PARTNERS LP	F	.09/24/2015	Various	95,426.000	1,480,364		0	L
Y62132-10-8	NAVIGATOR HOLDINGS LTD	F	.09/25/2015	Various	30,000.000	465,647		0	L
<b>9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>									
89154Q-46-3	TOUCHSTONE CREDIT OPPORTUNITIES CLASS I		.09/01/2015	TOUCHSTONE SECURITIES	2,500,000.000	25,000,000	XXX	0	XXX
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		.09/01/2015	TOUCHSTONE SECURITIES	13,737.513	141,891		0	L
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		.09/18/2015	TOUCHSTONE SECURITIES	67,334.404	588,208		0	L
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		.09/18/2015	TOUCHSTONE SECURITIES	5,507.980	212,947		0	L
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		.09/18/2015	TOUCHSTONE SECURITIES	29,348.438	290,084		0	L
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		.09/18/2015	TOUCHSTONE SECURITIES	15,744.221	429,916		0	L
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		.09/18/2015	TOUCHSTONE SECURITIES	17,063.313	350,943		0	L
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		.09/18/2015	TOUCHSTONE SECURITIES	5,711.644	96,918		0	L
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		.09/18/2015	TOUCHSTONE SECURITIES	5,590.310	56,440		0	L
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		.09/18/2015	TOUCHSTONE SECURITIES	26,631.162	495,556		0	L
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		.09/24/2015	TOUCHSTONE SECURITIES	11,906.707	111,246		0	L
<b>9299999. Subtotal - Common Stocks - Mutual Funds</b>									
<b>9799997. Total - Common Stocks - Part 3</b>						27,774,149	XXX	0	XXX
<b>9799998. Total - Common Stocks - Part 5</b>						274,896,807	XXX	0	XXX
<b>9799999. Total - Common Stocks</b>						XXX	XXX	XXX	XXX
<b>9899999. Total - Preferred and Common Stocks</b>						274,896,807	XXX	0	XXX
<b>9999999 - Totals</b>						275,145,703	XXX	0	XXX
						503,739,572	XXX	2,239,683	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....5

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		09/01/2015	Paydown		79,803	79,803	86,588	83,355	0	(3,569)	0	(3,569)	0	79,803	0	0	0	1,971	03/01/2022	1
36176F-29-2	G2 #765168 4.615% 11/22/61		09/01/2015	Paydown		168,813	168,813	180,821	174,542	0	(5,729)	0	(5,729)	0	168,813	0	0	0	3,217	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2015	Paydown		19,731	19,731	19,731	19,751	0	(20)	0	(20)	0	19,731	0	0	0	347	01/15/2033	1
36202K-N5-0	G2 # 8512 3.500% 06/20/19		09/01/2015	Paydown		205	205	212	194	0	11	0	11	0	205	0	0	0	5	06/20/2019	1
36202K-LV-5	G2 # 8696 1.625% 09/20/25		09/01/2015	Paydown		502	502	517	472	0	31	0	31	0	502	0	0	0	5	09/20/2025	1
36203C-ME-9	GNMA # 345157 6.500% 01/15/24		09/01/2015	Paydown		2,731	2,731	2,448	2,519	0	212	0	212	0	2,731	0	0	0	131	01/15/2024	1
36203C-ZE-5	GNMA # 345541 6.500% 02/15/24		09/01/2015	Paydown		365	365	328	337	0	28	0	28	0	365	0	0	0	16	02/15/2024	1
36203D-J4-3	GNMA # 345983 6.500% 12/15/23		09/01/2015	Paydown		312	312	280	288	0	24	0	24	0	312	0	0	0	14	12/15/2023	1
36203D-JE-1	GNMA # 345961 6.500% 11/15/23		09/01/2015	Paydown		394	394	353	363	0	30	0	30	0	394	0	0	0	17	11/15/2023	1
36203D-JL-5	GNMA # 345967 6.500% 11/15/23		09/01/2015	Paydown		273	273	233	243	0	30	0	30	0	273	0	0	0	12	11/15/2023	1
36203D-M2-3	GNMA # 346077 6.500% 02/15/24		09/01/2015	Paydown		273	273	244	251	0	21	0	21	0	273	0	0	0	12	02/15/2024	1
36203D-MZ-0	GNMA # 346076 6.500% 01/15/24		09/01/2015	Paydown		478	478	408	425	0	53	0	53	0	478	0	0	0	21	01/15/2024	1
36203K-7M-0	GNMA # 352000 6.500% 12/15/23		09/01/2015	Paydown		1,835	1,835	1,645	1,694	0	142	0	142	0	1,835	0	0	0	73	12/15/2023	1
36203K-KX-1	GNMA # 351410 6.500% 01/15/24		09/01/2015	Paydown		288	288	249	259	0	29	0	29	0	288	0	0	0	12	01/15/2024	1
36203L-4H-2	GNMA # 352824 6.500% 04/15/24		09/01/2015	Paydown		4,455	4,455	3,837	3,984	0	471	0	471	0	4,455	0	0	0	193	04/15/2024	1
36203L-S5-2	GNMA # 352940 6.500% 01/15/24		09/01/2015	Paydown		52,588	52,588	45,571	47,300	0	5,288	0	5,288	0	52,588	0	0	0	2,019	01/15/2024	1
36203M-B5-8	GNMA # 352960 6.500% 05/15/24		09/01/2015	Paydown		376	376	337	347	0	30	0	30	0	376	0	0	0	16	05/15/2024	1
36203M-JM-3	GNMA # 353168 6.500% 12/15/23		09/01/2015	Paydown		402	402	360	371	0	31	0	31	0	402	0	0	0	18	12/15/2023	1
36203N-6L-7	GNMA # 354675 6.500% 10/15/23		09/01/2015	Paydown		1,693	1,693	1,518	1,563	0	130	0	130	0	1,693	0	0	0	78	10/15/2023	1
36203P-AP-8	GNMA 30 YR # 354714 6.500% 12/15/23		09/01/2015	Paydown		262	262	235	242	0	20	0	20	0	262	0	0	0	11	12/15/2023	1
36203R-5K-1	GNMA 30 YR # 357350 6.500% 11/15/23		09/01/2015	Paydown		649	649	582	599	0	50	0	50	0	649	0	0	0	28	11/15/2023	1
36203U-Z7-0	GNMA 30 YR # 359966 6.500% 12/15/23		09/01/2015	Paydown		990	990	856	890	0	101	0	101	0	990	0	0	0	43	12/15/2023	1
36203V-NH-4	GNMA 30 YR # 361405 6.500% 02/15/24		09/01/2015	Paydown		369	369	331	340	0	29	0	29	0	369	0	0	0	16	02/15/2024	1
36203Y-2F-0	GNMA 30 YR # 363574 6.500% 12/15/23		09/01/2015	Paydown		168	168	151	155	0	13	0	13	0	168	0	0	0	7	12/15/2023	1
36204C-6Z-9	GNMA 30 YR # 366388 6.500% 12/15/23		09/01/2015	Paydown		621	621	557	573	0	48	0	48	0	621	0	0	0	27	12/15/2023	1
36204C-7L-9	GNMA 30 YR # 366399 6.500% 01/15/24		09/01/2015	Paydown		418	418	374	385	0	32	0	32	0	418	0	0	0	18	01/15/2024	1
36204D-MT-3	GNMA 30 YR # 366770 6.500% 05/15/24		09/01/2015	Paydown		542	542	469	486	0	56	0	56	0	542	0	0	0	23	05/15/2024	1
36204G-Y3-0	GNMA 30 YR # 369830 6.500% 12/15/23		09/01/2015	Paydown		272	272	232	242	0	30	0	30	0	272	0	0	0	12	12/15/2023	1
36204J-B2-1	GNMA # 370957 6.500% 12/15/23		09/01/2015	Paydown		601	601	539	555	0	46	0	46	0	601	0	0	0	26	12/15/2023	1
36204J-KH-8	GNMA # 371196 6.500% 12/15/23		09/01/2015	Paydown		628	628	563	580	0	49	0	49	0	628	0	0	0	27	12/15/2023	1
36204J-KN-5	GNMA # 371201 6.500% 12/15/23		09/01/2015	Paydown		958	958	859	884	0	74	0	74	0	958	0	0	0	41	12/15/2023	1
36204J-L2-0	GNMA # 371245 6.500% 01/15/24		09/01/2015	Paydown		704	704	610	633	0	71	0	71	0	704	0	0	0	31	01/15/2024	1
36204J-L7-9	GNMA # 371250 6.500% 01/15/24		09/01/2015	Paydown		6,512	6,512	5,631	5,848	0	665	0	665	0	6,512	0	0	0	282	01/15/2024	1
36204K-5W-9	GNMA # 372661 6.500% 01/15/24		09/01/2015	Paydown		603	603	522	542	0	61	0	61	0	603	0	0	0	26	01/15/2024	1
36204K-DN-0	GNMA # 371909 6.500% 02/15/24		09/01/2015	Paydown		2,523	2,523	2,182	2,265	0	258	0	258	0	2,523	0	0	0	109	02/15/2024	1
36204K-EA-7	GNMA # 371929 6.500% 03/15/24		09/01/2015	Paydown		496	496	444	457	0	39	0	39	0	496	0	0	0	22	03/15/2024	1
36204N-FK-8	GNMA 30 YR # 374670 6.500% 02/15/24		09/01/2015	Paydown		3,574	3,574	3,097	3,213	0	361	0	361	0	3,574	0	0	0	155	02/15/2024	1
36204N-ND-5	GNMA 30 YR # 374888 6.500% 01/15/24		09/01/2015	Paydown		1,157	1,157	1,000	1,039	0	118	0	118	0	1,157	0	0	0	50	01/15/2024	1
36204N-R9-0	GNMA 30 YR # 375012 6.500% 01/15/24		09/01/2015	Paydown		1,152	1,152	998	1,036	0	116	0	116	0	1,152	0	0	0	50	01/15/2024	1
36204P-QA-3	GNMA 30 YR # 375849 6.500% 01/15/24		09/01/2015	Paydown		415	415	373	383	0	32	0	32	0	415	0	0	0	18	01/15/2024	1
36204Q-CC-2	GNMA 30 YR # 376367 6.500% 01/15/24		09/01/2015	Paydown		571	571	512	527	0	44	0	44	0	571	0	0	0	25	01/15/2024	1
36204Q-EA-4	GNMA 30 YR # 376429 6.500% 03/15/24		09/01/2015	Paydown		4,048	4,048	3,458	3,599	0	449	0	449	0	4,048	0	0	0	190	03/15/2024	1
36204R-YP-7	GNMA 30 YR # 377918 6.500% 01/15/24		09/01/2015	Paydown		503	503	435	451	0	51	0	51	0	503	0	0	0	22	01/15/2024	1
36204R-YQ-5	GNMA 30 YR # 377919 6.500% 01/15/24		09/01/2015	Paydown		1,831	1,831	1,577	1,639	0	192	0	192	0	1,831	0	0	0	79	01/15/2024	1
36204U-JU-6	GNMA 30 YR # 380175 6.500% 12/15/23		09/01/2015	Paydown		106	106	92	95	0	11	0	11	0	106	0	0	0	5	12/15/2023	1
36204Y-C3-5	GNMA 30 YR # 383590 6.500% 04/15/24		09/01/2015	Paydown		2,406	2,406	2,072	2,152	0	255	0	255	0	2,406	0	0	0	105	04/15/2024	1
36205B-E5-7	GNMA 30 YR # 385456 6.500% 03/15/24		09/01/2015	Paydown		1,283	1,283	1,112	1,133	0	130	0	130	0	1,283	0	0	0	56	03/15/2024	1
36205B-EE-8	GNMA 30 YR # 385433 6.500% 02/15/24		09/01/2015	Paydown		728	728	630	654	0	75	0	75	0	728	0	0	0	32	02/15/2024	1
36205B-EF-5	GNMA 30 YR # 385434 6.500% 02/15/24		09/01/2015	Paydown		1,245	1,245	1,077	1,117	0	127	0	127	0	1,245	0	0	0	55	02/15/2024	1
36205B-KL-5	GNMA 30 YR # 385599 6.500% 03/15/24		09/01/2015	Paydown		883	883	754	785	0	98	0	98	0	883	0	0	0	38	03/15/2024	1
36205B-LD-2	GNMA 30 YR # 385624 7.500% 05/15/24		09/01/2015	Paydown		213	213	205	207	0	6	0	6	0	213	0	0	0	11	05/15/2024	1
36205D-C7-1	GNMA 30 YR # 387194 6.500% 02/15/24		09/01/2015	Paydown		1,357	1,357	1,173	1,218	0	139	0	139	0	1,357	0	0	0	59	02/15/2024	1
36205J-Q2-4	GNMA 30 YR # 392073 6.500% 04/15/24		09/01/2015	Paydown		607	607	518	539	0	68	0	68	0	607	0	0	0	26	04/15/2024	1
36205J-QF-5	GNMA 30 YR # 392054 6.500% 04/15/24		09/01/2015	Paydown		421	421	360	374	0	47	0	47	0	421	0	0	0	17	04/15/2024	1
36207N-D4-3	GNMA # 436723 7.500% 11/15/26		09/01/2015	Paydown		40,602	40,602	42,129	41,825	0	(1,223)	0	(1,223)	0	40,602	0	0	0	1,999	11/15/2026	1
36210E-7C-7	GNMA 30 YR # 490591 7.000% 09/15/28		09/01/2015	Paydown		23,176	23,176	23,722	23,641	0	(464)	0	(464)	0	23,176	0	0	0	1,200	09/15/2028	1
362165-AQ-5																					

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36216H-HB-2	GNMA 30 YR # 176726 10.000% 11/15/18		09/01/2015	Paydown		331	331	334	332	.0	(.1)	.0	(.1)	.0	331	.0	.0	.0	.22	11/15/2018	1
36217M-J5-4	GNMA 30 YR # 197484 6.500% 12/15/23		09/01/2015	Paydown		270	270	231	240	.0	.30	.0	.30	.0	270	.0	.0	.0	.12	12/15/2023	1
36218C-EL-5	GNMA 30 YR # 218039 9.500% 08/15/17		09/01/2015	Paydown		1,302	1,302	1,268	1,288	.0	.14	.0	.14	.0	1,302	.0	.0	.0	.83	08/15/2017	1
36218E-A9-2	GNMA 30 YR # 219732 10.000% 09/15/17		09/01/2015	Paydown		783	783	759	771	.0	.11	.0	.11	.0	783	.0	.0	.0	.52	09/15/2017	1
36219G-EB-7	GNMA 30 YR # 248630 10.000% 10/15/18		09/01/2015	Paydown		293	293	300	296	.0	(.3)	.0	(.3)	.0	293	.0	.0	.0	.20	10/15/2018	1
36219L-PP-1	GNMA 30 YR # 252594 9.500% 05/15/18		09/01/2015	Paydown		458	458	439	450	.0	.9	.0	.9	.0	458	.0	.0	.0	.29	05/15/2018	1
36219P-MM-2	GNMA 30 YR # 255173 10.500% 06/15/19		09/01/2015	Paydown		563	563	553	557	.0	.6	.0	.6	.0	563	.0	.0	.0	.39	06/15/2019	1
36219S-CA-5	GNMA 30 YR # 257565 10.500% 03/15/19		09/01/2015	Paydown		254	254	249	251	.0	.3	.0	.3	.0	254	.0	.0	.0	.18	03/15/2019	1
36219S-Z7-7	GNMA 30 YR # 258266 10.000% 11/15/18		09/01/2015	Paydown		90	90	91	91	.0	.0	.0	.0	.0	90	.0	.0	.0	.6	11/15/2018	1
36219X-GU-6	GNMA 30 YR # 262211 10.000% 09/15/18		09/01/2015	Paydown		228	228	226	227	.0	.1	.0	.1	.0	228	.0	.0	.0	.15	09/15/2018	1
36219Y-O7-4	GNMA 30 YR # 263378 10.000% 10/15/18		09/01/2015	Paydown		1,315	1,315	1,309	1,309	.0	.5	.0	.5	.0	1,315	.0	.0	.0	.98	10/15/2018	1
36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		09/01/2015	Paydown		535	535	495	510	.0	.25	.0	.25	.0	535	.0	.0	.0	.36	06/15/2019	1
36220T-D4-3	GNMA 30 YR # 287323 9.000% 02/15/20		09/01/2015	Paydown		231	231	224	227	.0	.4	.0	.4	.0	231	.0	.0	.0	.14	02/15/2020	1
36223H-HR-1	GNMA 30 YR # 308140 7.500% 01/15/22		09/01/2015	Paydown		371	371	357	361	.0	.9	.0	.9	.0	371	.0	.0	.0	.19	01/15/2022	1
36224F-J2-7	GNMA 30 YR # 327081 7.500% 05/15/22		09/01/2015	Paydown		1,343	1,343	1,292	1,308	.0	.35	.0	.35	.0	1,343	.0	.0	.0	.67	05/15/2022	1
36224R-KG-8	GNMA 30 YR # 336095 6.500% 11/15/23		09/01/2015	Paydown		779	779	698	719	.0	.60	.0	.60	.0	779	.0	.0	.0	.34	11/15/2023	1
36225C-EV-4	GNMA ARM # 80147 2.000% 12/20/27		09/01/2015	Paydown		274	274	282	259	.0	.15	.0	.15	.0	274	.0	.0	.0	.4	12/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.750% 02/20/28		09/01/2015	Paydown		211	211	215	195	.0	.16	.0	.16	.0	211	.0	.0	.0	.2	02/20/2028	1
38373R-FM-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		09/01/2015	Paydown		35	35	34	34	.0	.288	.0	.288	.0	35	.0	.0	.0	1.539	12/20/2031	1
38373S-FX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		09/01/2015	Paydown		230,374	230,374	230,374	230,374	.0	.0	.0	.0	.0	230,374	.0	.0	.0	8.528	03/20/2033	1
38373V-NB-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		09/01/2015	Paydown		426,976	426,976	422,507	422,655	.0	4.320	.0	4.320	.0	426,976	.0	.0	.0	17.504	09/16/2042	1
38373Y-GZ-2	GNMA - CMO 2003-16 Z 5.609% 02/16/44		09/01/2015	Paydown		48,074	48,074	46,394	46,485	.0	1.589	.0	1.589	.0	48,074	.0	.0	.0	1.795	02/16/2044	1
38373Z-UK-8	GNMA - CMO 2003-5 Z 5.776% 11/16/42		09/01/2015	Paydown		9,157	9,157	8,794	9,049	.0	108	.0	108	.0	9,157	.0	.0	.0	.354	11/16/2042	1
38375B-JJ-3	GNR 2011-HQ2 BA 4.450% 02/20/61		09/01/2015	Paydown		1,002,296	1,002,296	1,034,825	1,015,164	.0	(12,868)	.0	(12,868)	.0	1,002,296	.0	.0	.0	31,077	02/20/2061	1
690353-C9-6	OPIC 0.013% 01/15/30		09/09/2015	MELLON CAPITAL MKT		22,400,000	22,400,000	22,400,000	0	.0	.0	.0	.0	.0	22,400,000	.0	.0	.0	6,177	01/15/2030	1
0599999	Subtotal - Bonds - U.S. Governments					24,601,233	24,601,233	24,633,497	2,208,020	0	(6,803)	0	(6,803)	0	24,601,233	0	0	0	80,690	XXX	XXX
748148-OR-7	PROV OF QUEBEC 7.500% 09/15/29	A	07/13/2015	NATIONAL BANK OF CANADA		357,843	250,000	350,158	345,967	.0	(2,628)	.0	(2,628)	.0	343,338	.0	14,504	14,504	15,677	09/15/2029	1FE
195325-CU-7	COLUMBIA, REPUBLIC OF SOVEREIGN 5.000% 06/15/45	F	08/06/2015	Various		1,840,000	2,000,000	1,825,000	0	.0	.38	.0	.38	.0	1,825,038	.0	14,962	14,962	15,556	06/15/2045	2FE
1099999	Subtotal - Bonds - All Other Governments					2,197,843	2,250,000	2,175,158	345,967	0	(2,590)	0	(2,590)	0	2,168,376	0	29,466	29,466	31,233	XXX	XXX
804160-FI-6	MN HSG FIN AGY 2.600% 09/01/42		09/01/2015	Paydown		105,080	105,080	105,080	105,080	.0	.0	.0	.0	.0	105,080	.0	.0	.0	1,726	09/01/2042	1FE
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					105,080	105,080	105,080	105,080	0	0	0	0	0	105,080	0	0	0	1,726	XXX	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION 1.450% 08/01/23		08/03/2015	Redemption 100.0000		4,500,000	4,500,000	4,500,000	0	.0	.0	.0	.0	.0	4,500,000	.0	.0	.0	5,795	08/01/2023	2AM
270777-AC-9	EAST Baton Rouge VRDN 0.010% 08/01/35		07/15/2015	MERRILL LYNCH-NY-FX INC		1,100,000	1,100,000	1,100,000	1,100,000	.0	.0	.0	.0	.0	1,100,000	.0	.0	.0	192	08/01/2035	1FE
270777-AD-7	EAST Baton Rouge VRDN 0.010% 12/01/40		07/15/2015	MERRILL LYNCH-NY-FX INC		2,700,000	2,700,000	2,700,000	2,700,000	.0	.0	.0	.0	.0	2,700,000	.0	.0	.0	470	12/01/2040	1FE
3128MB-XF-9	FGLMC # G13178 5.000% 06/01/23		09/01/2015	Paydown		118,344	118,344	121,839	121,041	.0	(2,697)	.0	(2,697)	.0	118,344	.0	.0	.0	3,909	06/01/2023	1
3128MB-YE-1	FGLMC # G13209 5.000% 07/01/23		09/01/2015	Paydown		99,538	99,538	103,497	102,605	.0	(3,067)	.0	(3,067)	.0	99,538	.0	.0	.0	3,273	07/01/2023	1
3128MT-PK-8	FGLCI # H01326 5.500% 08/01/35		09/01/2015	Paydown		218,417	218,417	217,308	217,342	.0	1,075	.0	1,075	.0	218,417	.0	.0	.0	8,022	08/01/2035	1
3128PP-M3-4	FGLMC # J10378 4.500% 07/01/24		09/01/2015	Paydown		84,066	84,066	85,774	85,431	.0	(1,365)	.0	(1,365)	.0	84,066	.0	.0	.0	2,520	07/01/2024	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2015	Paydown		460,503	460,503	471,296	469,144	.0	(8,641)	.0	(8,641)	.0	460,503	.0	.0	.0	13,624	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2015	Paydown		111,599	111,599	114,036	113,549	.0	(1,949)	.0	(1,949)	.0	111,599	.0	.0	.0	3,408	07/01/2024	1
3128PQ-OX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2015	Paydown		207,721	207,721	212,411	211,475	.0	(3,754)	.0	(3,754)	.0	207,721	.0	.0	.0	5,448	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		09/01/2015	Paydown		107,381	107,381	111,475	110,798	.0	(3,416)	.0	(3,416)	.0	107,381	.0	.0	.0	3,152	05/01/2025	1
3128PR-PB-6	FGLMC POOL # J12247 4.500% 05/01/25		09/01/2015	Paydown		64,733	64,733	68,617	68,115	.0	(3,383)	.0	(3,383)	.0	64,733	.0	.0	.0	1,974	05/01/2025	1
3128PR-PM-1	FGLMC POOL # J12293 4.500% 05/01/25		09/01/2015	Paydown		66,699	66,699	70,722	70,202	.0	(3,503)	.0	(3,503)	.0	66,699	.0	.0	.0	2,041	05/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		09/01/2015	Paydown		257,217	257,217	249,903	250,946	.0	6,271	.0	6,271	.0	257,217	.0	.0	.0	5,151	01/01/2026	1
31290K-CU-1	FHLMC # 554583 9.500% 02/01/21		09/01/2015	Paydown		2,573	2,573	2,538	2,548	.0	.33	.0	.33	.0	2,573	.0	.0	.0	165	02/01/2021	1
31292G-CA-6	FHLMC # C00091 9.000% 12/01/21		09/01/2015	Paydown		262	262	256	258	.0	.4	.0	.4	.0	262	.0	.0	.0	.16	12/01/2021	1
31295V-EC-0	FHLMC # A00131 9.500% 11/01/20		09/01/2015	Paydown		102	102	102	102	.0	.0	.0	.0	.0	102	.0	.0	.0	.6	11/01/2020	1
31295V-EF-3	FHLMC # A00134 9.500% 12/01/20		09/01/2015	Paydown		19	19	19	19	.0	.0	.0	.0	.0	19	.0	.0	.0	.1	12/	

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313267-H3-2	FG U80250 3.500% 03/01/33		09/01/2015	Paydown		73,573	73,573	77,350	77,152	0	(3,579)	0	(3,579)	0	73,573	0	0	0	1,812	03/01/2033	1
313401-H4-6	FHLMC # 360043 10.000% 12/01/18		09/01/2015	Paydown		425	425	432	425	0	0	0	0	0	425	0	0	0	27	12/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		09/01/2015	Paydown		226	226	229	226	0	0	0	0	0	226	0	0	0	16	07/01/2019	1
313401-Q6-1	FHLMC # 360070 9.500% 07/01/19		09/01/2015	Paydown		57	57	56	56	0	0	0	0	0	57	0	0	0	4	07/01/2019	1
313401-V8-1	FHLMC # 360103 9.500% 05/01/20		09/01/2015	Paydown		153	153	151	151	0	2	0	2	0	153	0	0	0	0	05/01/2020	1
313602-Y0-1	FNMA - CMO 1989-44 44-H 9.000% 07/25/19		09/01/2015	Paydown		1,281	1,281	1,232	1,266	0	15	0	15	0	1,281	0	0	0	77	07/25/2019	1
313614-4B-2	FNMA # 050318 10.000% 07/01/20		09/01/2015	Paydown		143	143	143	143	0	0	0	0	0	143	0	0	0	9	07/01/2020	1
313615-A3-0	FNMA # 050426 9.500% 04/01/21		09/01/2015	Paydown		257	257	256	256	0	1	0	1	0	257	0	0	0	16	04/01/2021	1
313615-HN-9	FNMA # 050637 8.000% 12/01/21		09/01/2015	Paydown		908	908	905	905	0	4	0	4	0	908	0	0	0	50	12/01/2022	1
313642-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		09/01/2015	Paydown		1,757,647	1,757,647	1,753,182	1,753,110	0	4,536	0	4,536	0	1,757,647	0	0	0	112,723	01/25/2021	1
31374S-Y4-7	FNMA # 323031 6.000% 04/01/28		09/01/2015	Paydown		79,218	79,218	80,060	79,901	0	(683)	0	(683)	0	79,218	0	0	0	3,329	04/01/2028	1
3137AB-FV-8	FHR SERICL 3.154% 02/25/18		09/01/2015	Paydown		28,542	28,542	28,892	28,653	0	(111)	0	(111)	0	28,542	0	0	0	598	02/25/2018	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		09/01/2015	Paydown		37,703	37,703	36,054	36,266	0	1,438	0	1,438	0	37,703	0	0	0	497	04/15/2039	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2015	Paydown		393,277	393,277	366,331	370,146	0	23,131	0	23,131	0	393,277	0	0	0	3,822	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2015	Paydown		3,606	3,606	3,578	3,579	0	27	0	27	0	3,606	0	0	0	84	05/15/2044	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		09/01/2015	Paydown		46,748	46,748	46,799	46,722	0	26	0	26	0	46,748	0	0	0	963	12/01/2017	1
3138ED-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2015	Paydown		354,122	354,122	343,994	345,076	0	9,046	0	9,046	0	354,122	0	0	0	7,113	01/01/2027	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		09/01/2015	Paydown		222,171	222,171	221,928	221,919	0	251	0	251	0	222,171	0	0	0	4,607	08/01/2033	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2015	Paydown		403,654	403,654	387,123	396,016	0	7,638	0	7,638	0	403,654	0	0	0	15,006	03/25/2033	1
31392Z-ZY-7	FHR 2528 HN 5.000% 11/15/17		09/01/2015	Paydown		15,125	15,125	16,091	15,969	0	(445)	0	(445)	0	15,125	0	0	0	508	11/15/2017	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2015	Paydown		129,285	129,285	139,073	134,237	0	(4,951)	0	(4,951)	0	129,285	0	0	0	4,818	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		09/01/2015	Paydown		296,782	296,782	322,565	309,936	0	(13,154)	0	(13,154)	0	296,782	0	0	0	11,237	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2015	Paydown		451,745	451,745	438,487	445,884	0	5,861	0	5,861	0	451,745	0	0	0	17,271	04/15/2033	1
31397F-L9-1	FHR 3284 CA 5.000% 10/15/21		09/01/2015	Paydown		11,825	11,825	12,614	11,930	0	(105)	0	(105)	0	11,825	0	0	0	394	10/15/2021	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2015	Paydown		163,523	163,523	165,925	164,686	0	(1,164)	0	(1,164)	0	163,523	0	0	0	3,721	03/25/2037	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		09/01/2015	Paydown		117,015	117,015	118,971	118,155	0	(1,140)	0	(1,140)	0	117,015	0	0	0	2,322	12/15/2024	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2015	Paydown		316,577	316,577	302,925	310,496	0	6,081	0	6,081	0	316,577	0	0	0	8,382	02/25/2025	1
31410K-AB-0	FNMA # 889302 5.000% 04/01/23		09/01/2015	Paydown		76,437	76,437	74,960	75,222	0	1,214	0	1,214	0	76,437	0	0	0	2,435	04/01/2023	1
31412M-XM-5	FNMA # 929584 5.000% 06/01/23		09/01/2015	Paydown		48,474	48,474	47,538	47,700	0	774	0	774	0	48,474	0	0	0	1,654	06/01/2023	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		09/01/2015	Paydown		16,924	16,924	17,145	17,133	0	(209)	0	(209)	0	16,924	0	0	0	623	01/01/2038	1
31414D-LF-1	FNMA # 963282 5.000% 05/01/23		09/01/2015	Paydown		48,712	48,712	50,470	50,063	0	(1,351)	0	(1,351)	0	48,712	0	0	0	1,575	05/01/2023	1
31414E-CQ-5	FNMA # 963679 5.000% 06/01/23		09/01/2015	Paydown		79,682	79,682	78,143	78,409	0	1,272	0	1,272	0	79,682	0	0	0	2,841	06/01/2023	1
31414E-JC-9	FNMA # 963859 5.000% 06/01/23		09/01/2015	Paydown		47,709	47,709	46,787	46,947	0	762	0	762	0	47,709	0	0	0	1,589	06/01/2023	1
31414N-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2015	Paydown		42,669	42,669	44,535	44,138	0	(1,469)	0	(1,469)	0	42,669	0	0	0	1,517	11/01/2023	1
31414N-B4-5	FNMA #970859 5.000% 12/01/23		09/01/2015	Paydown		117,400	117,400	122,170	121,157	0	(3,757)	0	(3,757)	0	117,400	0	0	0	3,780	12/01/2023	1
31414T-JS-1	FNMA # 975573 5.000% 06/01/23		09/01/2015	Paydown		23,716	23,716	24,679	24,460	0	(744)	0	(744)	0	23,716	0	0	0	790	06/01/2023	1
31415Q-AP-1	FNMA # 985714 5.000% 06/01/23		09/01/2015	Paydown		43,166	43,166	44,946	44,542	0	(1,376)	0	(1,376)	0	43,166	0	0	0	1,432	06/01/2023	1
31415S-VB-5	FNMA # 988110 5.000% 08/01/23		09/01/2015	Paydown		19,492	19,492	20,284	20,108	0	(616)	0	(616)	0	19,492	0	0	0	660	08/01/2023	1
31415T-SN-1	FNMA # 988925 5.000% 08/01/23		09/01/2015	Paydown		63,584	63,584	62,356	62,564	0	1,020	0	1,020	0	63,584	0	0	0	2,290	08/01/2023	1
31415V-6J-9	FNMA # 991073 5.000% 12/01/23		09/01/2015	Paydown		3,308	3,308	3,443	3,414	0	(106)	0	(106)	0	3,308	0	0	0	110	12/01/2023	1
31416M-W4-2	FNMA # AA4266 4.500% 05/01/24		09/01/2015	Paydown		79,852	79,852	81,811	81,385	0	(1,533)	0	(1,533)	0	79,852	0	0	0	2,434	05/01/2024	1
31416N-7H-9	FNMA # AA5395 4.500% 06/01/24		09/01/2015	Paydown		79,404	79,404	80,396	80,163	0	(759)	0	(759)	0	79,404	0	0	0	2,449	06/01/2024	1
31416R-VA-8	FNMA # AA7808 4.000% 08/01/24		09/01/2015	Paydown		367,695	367,695	366,589	366,612	0	1,083	0	1,083	0	367,695	0	0	0	10,394	08/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		09/01/2015	Paydown		209,749	209,749	208,372	208,413	0	1,335	0	1,335	0	209,749	0	0	0	4,225	08/01/2032	1
31417K-ZN-0	FNMA # AC1648 4.000% 09/01/24		09/01/2015	Paydown		197,998	197,998	197,812	197,747	0	251	0	251	0	197,998	0	0	0	4,992	09/01/2024	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		09/01/2015	Paydown		284,298	284,298	290,428	289,199	0	(4,901)	0	(4,901)	0	284,298	0	0	0	7,677	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2015	Paydown		394,268	394,268	398,536	397,562	0	(3,294)	0	(3,294)	0	394,268	0	0	0	10,485	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2015	Paydown		69,784	69,784	71,790	71,385	0	(1,601)	0	(1,601)	0	69,784	0	0	0	2,118	08/01/2024	1

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00485G-AE-8	ACOSTA HOLDCO INC 4.250% 09/26/21		08/27/2015	GOLDENTREE-BANK LOANS Redemption 100.0000		308,450	310,000	307,675	0	0	(333)	0	(333)	0	307,342	0	1,108	1,108	4,320	09/26/2021	4FE
00485G-AE-8	ACOSTA HOLDCO INC 4.250% 09/26/21		07/31/2015	Redemption 100.0000		1,953	1,953	1,938	0	0	15	0	15	0	1,953	0	0	0	21	09/26/2021	4FE
00769E-AS-9	ADVANTAGE SALES & MARKETING 4.250% 07/23/21		07/01/2015			1,756	1,756	1,751	1,751	0	4	0	4	0	1,756	0	0	0	28	07/23/2021	4FE
01310T-AH-2	ALBERTSON'S HOLDING LLC 5.500% 08/25/21		07/08/2015	GOLDENTREE-BANK LOANS Redemption 100.0000		604,500	600,000	591,023	589,855	0	(2,633)	0	(2,633)	0	588,721	0	15,779	15,779	18,488	08/25/2021	3FE
01310T-AH-2	ALBERTSON'S HOLDING LLC 5.500% 08/25/21		08/31/2015			4,063	4,063	4,002	4,004	0	59	0	59	0	4,063	0	0	0	142	08/25/2021	3FE
01642P-AT-3	ALIXPARTNERS LLP 4.500% 07/28/22		08/13/2015	GOLDENTREE-BANK LOANS		205,513	205,000	204,488	0	0	1	0	1	0	204,489	0	1,024	1,024	256	07/28/2022	4FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2015	Paydown		74,990	86,935	73,559	73,939	0	1,051	0	1,051	0	74,990	0	0	0	3,961	01/25/2037	1FM
0258M0-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		09/15/2015	Maturity		925,000	925,000	925,999	0	(999)	0	(999)	0	925,000	0	0	0	0	12,719	09/15/2015	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2015	Paydown		86,749	86,749	86,491	86,304	0	445	0	445	0	86,749	0	0	0	2,697	09/25/2035	1FM
02666A-AG-3	AHR 2015-SFR1 XS 0.000% 04/17/45		07/06/2015	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2045	6Z
03759D-AB-4	APEX TOOL GROUP 4.500% 01/31/20		07/08/2015	GOLDENTREE-BANK LOANS Redemption 100.0000		351,722	355,724	349,738	349,348	0	10,967	0	10,967	0	361,223	0	(9,501)	(9,501)	8,491	01/31/2020	4FE
03759D-AB-4	APEX TOOL GROUP 4.500% 01/31/20		07/01/2015	Redemption 100.0000		907	907	892	893	0	28	0	28	0	922	0	(14)	(14)	23	01/31/2020	4FE
03968M-AD-7	ARDAGH HOLDINGS USA INC 4.000% 12/17/19		07/01/2015			1,196	1,196	1,185	0	0	12	0	12	0	1,196	0	0	0	16	12/17/2019	4FE
04649V-AM-2	ASURION 8.500% 03/03/21		09/11/2015	GOLDENTREE-BANK LOANS Redemption 100.0000		95,713	95,000	94,525	0	0	1	0	1	0	94,526	0	1,186	1,186	(192)	03/03/2021	5FE
0472KA-K3-4	Aricent technologies 5.500% 04/14/21		07/01/2015	Redemption 100.0000		1,732	1,732	1,724	0	0	9	0	9	0	1,732	0	0	0	18	04/14/2021	4FE
05538B-AH-8	B/E AEROSPACE INC 4.000% 12/16/21		07/08/2015			20,168	20,168	20,067	0	0	101	0	101	0	20,168	0	0	0	397	12/16/2021	3FE
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2015	Paydown		282,630	282,630	281,703	282,491	0	139	0	139	0	282,630	0	0	0	10,389	09/25/2035	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2015	Paydown		176,552	176,552	175,097	175,549	0	1,003	0	1,003	0	176,552	0	0	0	6,643	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2015	Paydown		270,283	270,283	264,645	267,071	0	3,212	0	3,212	0	270,283	0	0	0	10,166	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2015	Paydown		125,839	125,839	119,744	122,649	0	3,190	0	3,190	0	125,839	0	0	0	4,473	08/25/2035	1FM
05947U-ZR-8	BACM 2005-5 A4 5.115% 10/10/45		08/01/2015	Paydown		5,000,069	5,000,069	4,958,634	4,990,717	0	9,352	0	9,352	0	5,000,069	0	0	0	156,187	10/10/2045	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		09/01/2015	Paydown		78,445	78,445	74,946	76,372	0	2,073	0	2,073	0	78,445	0	0	0	2,791	11/25/2033	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2015	Paydown		268,002	268,002	266,833	270,405	0	(2,403)	0	(2,403)	0	268,002	0	0	0	11,663	03/25/2035	4FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/25/2015	Paydown		846,590	846,590	846,036	846,036	0	4,960	6,406	(1,446)	0	844,590	0	0	0	37,561	12/25/2035	4FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2015	Paydown		154,268	154,268	129,155	140,589	0	13,679	0	13,679	0	154,268	0	0	0	5,361	09/25/2034	1FM
06846N-AC-8	BILL BARRETT CORP 7.625% 10/01/19		09/15/2015	Various		1,917,045	2,430,000	2,638,145	2,580,669	0	(54,884)	0	(54,884)	0	2,525,785	0	(608,740)	(608,740)	177,697	10/01/2019	4FE
07388Y-AD-4	BSCMS 2007-PW16 AAB 5.707% 06/11/40		09/01/2015	Paydown		321,111	321,111	340,879	325,117	0	(4,006)	0	(4,006)	0	321,111	0	0	0	13,434	06/11/2040	1FM
10524M-AK-3	BRAND ENERGY & INFRASTRUCTURE 4.750% 11/26/20		07/01/2015	Redemption 100.0000		1,187	1,187	1,164	0	0	22	0	22	0	1,187	0	0	0	7	11/26/2020	4FE
1249MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		09/01/2015	Paydown		7,497	7,497	4,386	3,069	0	4,428	0	4,428	0	7,497	0	0	0	127	01/25/2037	1FM
12512Y-AD-3	CDW LLC 3.250% 04/29/20		07/01/2015			1,183	1,183	1,170	0	0	13	0	13	0	1,183	0	0	0	12	04/29/2020	3FE
12527E-AB-4	CFPRE 2011-C1 A2 3.759% 04/15/44		09/01/2015	Paydown		918,428	918,428	929,588	920,760	0	(2,332)	0	(2,332)	0	918,428	0	0	0	26,504	04/15/2044	1FM
12626P-AM-5	CRH AMERICA INC 3.875% 05/18/25		07/29/2015	AMHERST SECURITIES GROUP		991,910	1,000,000	1,001,320	0	0	(68)	0	(68)	0	1,001,252	0	(9,342)	(9,342)	8,073	05/18/2025	2FE
126673-W2-4	CWALT 2005-6 M1 0.684% 12/25/35		09/25/2015	Paydown		85,233	85,233	83,981	85,153	0	80	0	80	0	85,233	0	0	0	505	12/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2015	Paydown		70,733	70,733	67,926	67,689	0	3,044	0	3,044	0	70,733	0	0	0	2,653	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2015	Paydown		94,611	94,611	93,761	91,845	0	2,766	0	2,766	0	94,611	0	0	0	4,368	07/25/2035	1FM
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		09/01/2015	Paydown		451,180	451,180	469,973	459,386	0	(8,206)	0	(8,206)	0	451,180	0	0	0	20,829	07/25/2035	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2015	Paydown		118,215	118,215	110,794	109,574	0	8,641	0	8,641	0	118,215	0	0	0	4,668	08/25/2035	1FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/25/2015	Paydown		495,529	495,529	505,060	497,611	0	(2,082)	0	(2,082)	0	495,529	0	0	0	22,881	10/25/2035	3FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/01/2015	Paydown		56,055	56,055	58,557	57,949	0	(1,893)	0	(1,893)	0	56,055	0	0	0	2,623	10/25/2035	3FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2015	Paydown		14,665	23,738	19,278	19,025	0	(4,360)	0	(4,360)	0	14,665	0	0	0	1,087	05/25/2036	1FM
12668G-AD-4	CWALT 2006-S9 A4 5.794% 11/25/35		09/01/2015	Paydown		7,472	7,472	5,430	5,550	0	1,922	0	1,922	0	7,472	0	0	0	293	11/25/2035	1FM
12668G-AF-9	CWALT 2006-S9 A6 5.588% 08/25/36		09/01/2015	Paydown		73,578	73,578	75,805	60,813	0	12,766	0	12,766	0	73,578	0	0	0	2,712	08/25/2036	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2015	Paydown		51,040	55,853	52,478	52,124	0	(1,083)	0	(1,083)	0	51,040	0	0	0	2,086	11/25/2035	1FM
12768G-AB-7	CAESARS ENTERTAINMENT RESORT 7.000% 10/11/20		07/01/2015	Redemption 100.0000		599	599	596	596	0	2	0	2	0	599	0	0	0	25	10/11/2020	4FE
12768Q-AB-5	CAESARS GROWTH PROPERTIES HOLD 6.250% 05/08/21		07/01/2015	Redemption 100.0000		3,125	3,125	3,133	3,132	0	(7)	0	(7)	0	3,125	0	0	0	99	05/08/2021	4FE
17309A-AD-1	CWALT 2006-A1 1A4 5.750% 04/25/36		09/01/2015	Paydown		529,700	578,457	532,838	524,340	0	4,360	0	4,360	0	529,700	0	0	0	24,661	04/25/2036	1FM

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17322N-AA-2	OMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2015	Paydown		170,328	170,328	172,191	172,191	0	(1,863)	0	(1,863)	0	170,328	0	0	0	3,921	06/25/2044	1FM
21684B-ZN-7	ROBANK NEDERLAND 0.291% 07/17/15		07/17/2015	Maturity		3,100,000	3,100,000	3,100,000	3,100,000	0	0	0	0	0	3,100,000	0	0	0	5,026	07/17/2015	1FE
22406L-AB-3	COYOTE LOGISTICS LLC 6.250% 03/26/22		08/18/2015	Redemption	100.0000	305,000	305,000	301,950	0	0	0	0	0	305,000	0	0	0	0	6,677	03/26/2022	4FE
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2015	Paydown		75,541	84,501	79,385	77,719	0	(2,178)	0	(2,178)	0	75,541	0	0	0	3,491	06/25/2035	2FM
225470-VY-6	CSMC 2006-1 1P3 5.500% 01/25/36		09/01/2015	Paydown		188,898	188,898	181,815	182,470	0	6,428	0	6,428	0	188,898	0	0	0	7,298	01/25/2036	1FM
22822T-AT-3	CROWN CASTLE OPERATING CO 3.000% 01/31/21		08/05/2015	Redemption	100.0000	1,139	1,139	1,136	0	0	3	3	0	1,139	0	0	0	0	0	01/31/2021	3FE
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		09/01/2015	Paydown		138,988	138,988	140,372	139,784	0	(796)	0	(796)	0	138,988	0	0	0	3,253	01/10/2021	1FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2015	Paydown		139,254	139,254	127,348	126,884	0	12,410	0	12,410	0	139,254	0	0	0	5,351	02/25/2036	2FM
26779U-AG-2	DYNACAST INTERNATIONAL LLC 4.500% 01/28/22		07/01/2015	Redemption	100.0000	863	863	854	0	0	9	9	0	863	0	0	0	0	4	01/28/2022	3FE
26852B-AK-5	EIG INVESTORS CORP(ENDURANCE) 5.000%		11/09/19	Redemption	100.0000	1,164	1,164	1,162	1,162	0	1	0	1	0	1,164	0	0	0	35	11/09/2019	4FE
29088U-AC-1	EMERALD EXPOSITIONS HOLDING 4.750% 06/17/20		07/01/2015	Redemption	100.0000	27,368	27,368	27,368	27,368	0	0	0	0	0	27,368	0	0	0	780	06/17/2020	4FE
29089C-AD-8	EMERALD PERFORMANCE MATERIALS 4.500%		07/30/21	GOLDENTREE-BANK LOANS	100.0000	692,007	692,007	688,547	688,701	0	(2,731)	0	(2,731)	0	685,970	0	6,037	6,037	25,683	07/30/2021	4FE
29089C-AD-8	EMERALD PERFORMANCE MATERIALS 4.500%		07/30/21	Redemption	100.0000	1,743	1,743	1,734	1,735	0	8	0	8	0	1,743	0	0	0	49	07/30/2021	4FE
313551-AV-5	FEDERAL-MOGUL HOLDINGS CORP 4.750% 04/15/21		07/08/2015	FEDERAL-MOGUL HOLDINGS CORP	100.0000	321,750	325,000	322,569	321,807	0	(909)	0	(909)	0	321,716	0	34	34	8,393	04/15/2021	4FE
313551-AV-5	FEDERAL-MOGUL HOLDINGS CORP 4.750% 04/15/21		07/01/2015	Redemption	100.0000	1,710	1,710	1,698	1,698	0	13	0	13	0	1,710	0	0	0	45	04/15/2021	4FE
32051G-RW-7	FHASI 2005-FA5 1A6 5.500% 08/25/35		09/01/2015	Paydown		113,431	113,431	107,952	107,892	0	5,539	0	5,539	0	113,431	0	0	0	4,176	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2015	Paydown		102,630	102,630	96,186	96,186	0	10,435	3,991	6,444	0	102,630	0	0	0	3,823	08/25/2035	2FM
33818X-AD-2	FITNESS INTERNATIONAL LLC 5.500% 07/01/20		08/28/2015	FITNESS INTERNATIONAL LLC	100.0000	105,325	110,000	108,900	108,976	0	3,603	0	3,603	0	112,579	0	(7,254)	(7,254)	4,820	07/01/2020	4FE
33818X-AD-2	FITNESS INTERNATIONAL LLC 5.500% 07/01/20		07/01/2015	Redemption	100.0000	907	907	897	898	0	31	0	31	0	929	0	(22)	(22)	32	07/01/2020	4FE
340711-AR-1	FLORIDA GAS TRANSMISSION 4.000% 07/15/15		07/15/2015	Maturity		3,600,000	3,600,000	3,671,172	3,661,674	0	(61,674)	0	(61,674)	0	3,600,000	0	0	0	144,000	07/15/2015	2FE
341081-EP-8	FLORIDA PR & LT CO 5.850% 02/01/33		09/29/2015	TENDER OFFER		6,092,100	5,000,000	4,988,450	4,990,303	0	58	0	58	0	4,990,361	0	1,101,739	1,101,739	338,813	02/01/2033	1FE
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		09/01/2015	Paydown		343,049	343,049	351,524	351,516	0	(8,467)	0	(8,467)	0	343,049	0	0	0	13,693	09/25/2034	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2015	Paydown		97,186	97,186	92,585	94,405	0	2,782	0	2,782	0	97,186	0	0	0	3,870	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2015	Paydown		72,055	72,055	72,089	71,851	0	204	0	204	0	72,055	0	0	0	2,632	02/25/2036	3FM
362341-MR-7	GSAIP 2005-7F 2A6 5.500% 09/25/35		09/01/2015	Paydown		93,077	93,077	88,597	91,136	0	1,941	0	1,941	0	93,077	0	0	0	3,035	09/25/2035	1FM
36740U-AB-8	GATES GLOBAL LLC 4.250% 07/03/21		09/10/2015	GATES GLOBAL LLC	100.0000	717,048	724,747	717,499	717,910	0	(2,302)	0	(2,302)	0	715,608	0	1,440	1,440	24,128	07/03/2021	4FE
36740U-AB-8	GATES GLOBAL LLC 4.250% 07/03/21		07/01/2015	Redemption	100.0000	3,125	3,125	3,094	3,096	0	29	0	29	0	3,125	0	0	0	80	07/03/2021	4FE
37185L-AH-5	GENESIS ENERGY 6.750% 08/01/22		07/23/2015	BANK OF AMERICA SEC		1,980,000	2,000,000	1,972,580	1,972,580	0	11	0	11	0	1,972,591	0	7,409	7,409	1,875	08/01/2022	4FE
39322G-AB-9	GREEN PLAINS PROCESSING LLC 6.500% 06/30/20		07/15/2015	GREEN PLAINS PROCESSING LLC	100.0000	433,383	431,725	427,411	427,359	0	(2,647)	0	(2,647)	0	425,061	0	8,322	8,322	20,364	06/30/2020	4FE
39322G-AB-9	GREEN PLAINS PROCESSING LLC 6.500% 06/30/20		07/01/2015	Redemption	100.0000	754	754	746	747	0	7	0	7	0	754	0	0	0	35	06/30/2020	4FE
40416T-AC-4	WALGREENS HC GROUP HOLDINGS 6.000% 04/07/22		07/24/2015	WALGREENS HC GROUP HOLDINGS	100.0000	353,063	350,000	348,250	348,250	0	(804)	0	(804)	0	347,446	0	5,617	5,617	5,500	04/07/2022	4FE
410346-AN-0	HANESBRANDS INC 3.250% 04/29/22		07/01/2015	HANESBRANDS INC		1,188	1,188	1,188	1,188	0	0	0	0	0	1,188	0	0	0	5	04/29/2022	2FE
423074-AV-5	HJ HEINZ CO. 5.200% 07/15/45		09/30/2015	HJ HEINZ CO.		10,546,400	10,000,000	10,500,900	10,500,900	0	(1,202)	0	(1,202)	0	10,499,698	0	46,702	46,702	134,333	07/15/2045	2FE
43289D-AC-7	HILTON WORLDWIDE FINANCE LLC 3.500%		10/26/20	HILTON WORLDWIDE FINANCE LLC	100.0000	33,824	33,824	33,401	33,401	0	423	0	423	0	33,824	0	0	0	594	10/26/2020	3FE
44969C-AT-7	IMS HEALTH INC 3.500% 03/17/21		07/01/2015	IMS HEALTH INC		1,432	1,432	1,396	1,396	0	36	0	36	0	1,432	0	0	0	21	03/17/2021	3FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2015	RAST 2005-A16 A3		172,259	196,881	175,674	167,317	0	4,942	0	4,942	0	172,259	0	0	0	8,661	02/25/2036	2FM
459200-AS-0	IBM 6.500% 01/15/28		07/30/2015	IBM		7,497,640	6,000,000	7,274,130	7,197,631	0	(39,825)	0	(39,825)	0	7,157,806	0	339,834	339,834	401,556	01/15/2028	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2015	Paydown		55,338	55,338	55,307	55,308	0	30	0	30	0	55,338	0	0	0	1,487	03/15/2063	1FE

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
466247-JJ-8	JPMIT 2004-2 4A4 5.500% 11/25/34		09/01/2015	Paydown		10,597	10,597	10,637	10,598	0	(1)	0	(1)	0	10,597	0	0	0	390	11/25/2034	2FM
466247-ZQ-9	JPMIT 2005-S3 1A3 5.750% 01/25/36		09/01/2015	Paydown		287,966	319,338	281,440	271,620	0	19,468	3,123	16,345	0	287,966	0	0	0	19,166	01/25/2036	3FM
466285-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		09/01/2015	Paydown		30,673	30,673	32,574	30,953	0	19,720	0	19,720	0	50,673	0	0	0	1,287	07/25/2036	1FM
466285-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2015	Paydown		27,928	27,928	27,928	17,553	0	10,375	0	10,375	0	27,928	0	0	0	710	07/25/2036	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		09/01/2015	Paydown		74,045	74,045	74,157	74,008	0	37	0	37	0	74,045	0	0	0	1,562	07/15/2046	1FM
47579S-AP-5	JELD-WEN ESCROW CORP 5.250% 10/15/21		08/24/2015	GOLDENTREE-BANK LOANS Redemption 100.0000		675,531	675,000	668,250	668,963	0	(2,662)	0	(2,662)	0	665,701	0	9,830	9,830	26,376	10/15/2021	4FE
47579S-AP-5	JELD-WEN ESCROW CORP 5.250% 10/15/21		07/01/2015			3,400	3,400	3,366	3,367	0	33	0	33	0	3,400	0	0	0	102	10/15/2021	4FE
478366-AR-8	JOHNSON CONTROLS 5.500% 01/15/16		09/11/2015	KEY BANC-MCDONALD		5,079,100	5,000,000	4,911,050	4,988,070	0	7,169	0	7,169	0	4,985,239	0	83,861	83,861	320,069	01/15/2016	2FE
49326E-EC-3	KEYBANK NA 3.750% 08/13/15		08/13/2015	Maturity		2,000,000	2,000,000	2,018,820	0	0	(18,820)	0	(18,820)	0	2,000,000	0	0	0	37,500	08/13/2015	2FE
50209R-AC-8	LI US MEMBER LLC (LANDMARK) 4.750% 10/25/19		07/01/2015	Redemption 100.0000		1,120	1,120	1,117	1,117	0	3	0	3	0	1,120	0	0	0	33	10/25/2019	4FE
50209R-AC-8	LI US MEMBER LLC (LANDMARK) 4.750% 10/25/19		07/01/2015	Redemption 100.0000		45	45	45	45	0	0	0	0	0	45	0	0	0	1	10/25/2019	4FE
52521H-AJ-2	LIMIT 2006-9 1A9 5.750% 01/25/37		09/01/2015	Paydown		37,325	73,278	60,466	61,889	0	(24,564)	0	(24,564)	0	37,325	0	0	0	2,790	01/25/2037	3FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2015	Paydown		3	22,466	17,652	18,322	0	(18,319)	0	(18,319)	0	3	0	0	0	836	11/25/2036	4FM
55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS) 5.250% 11/19/21		07/31/2015	Redemption 100.0000		875	875	836	836	0	39	0	39	0	875	0	0	0	30	11/19/2021	4FE
554276-AL-9	MACDERMID INC (PLATFORM SPECIA 4.750% 06/07/20		09/03/2015	GOLDENTREE-BANK LOANS Redemption 100.0000		174,560	174,125	172,384	0	0	(232)	0	(232)	0	172,152	0	2,408	2,408	4,227	06/07/2020	4FE
554276-AL-9	MACDERMID INC (PLATFORM SPECIA 4.750% 06/07/20		07/01/2015			438	438	433	0	0	4	0	4	0	438	0	0	0	7	06/07/2020	4FE
581557-AZ-8	MCKESSON CORP 2.700% 12/15/22		07/29/2015	STIFEL NICHOLAS		2,856,540	3,000,000	2,996,580	2,997,206	0	154	0	154	0	2,997,360	0	(140,820)	(140,820)	51,300	12/15/2022	2FE
59022H-MU-3	MLMT 2005-CK11 A6 5.460% 11/12/37		07/01/2015	Paydown		474,854	474,854	474,854	474,609	0	245	0	245	0	474,854	0	0	0	14,781	11/12/2037	1FM
60945L-AP-0	MONITRONICS INTERNATIONAL INC 4.500% 04/09/22		07/01/2015	Redemption 100.0000		1,171	1,171	1,165	0	0	6	0	6	0	1,171	0	0	0	11	04/09/2022	3FE
617446-7N-3	MORGAN STANLEY 4.000% 07/24/15		07/24/2015	Maturity		1,000,000	1,000,000	1,004,439	0	0	(4,439)	0	(4,439)	0	1,000,000	0	0	0	20,000	07/24/2015	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	09/01/2015	Paydown		48,763	48,763	33,026	31,644	0	17,119	0	17,119	0	48,763	0	0	0	982	10/25/2036	1FM
617510-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		08/01/2015	Paydown		111,845	111,845	71,063	66,789	0	45,056	0	45,056	0	111,845	0	0	0	3,918	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/25/2015	Paydown		14,067	14,067	9,294	9,849	0	4,218	252	4,218	0	14,067	0	0	0	383	01/25/2047	1FM
62942K-AA-4	NRPM 2013-1 A1 3.250% 07/25/43		09/01/2015	Paydown		150,735	150,735	146,967	146,993	0	3,743	0	3,743	0	150,735	0	0	0	3,041	07/25/2043	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2015	Paydown		153,185	153,185	127,387	121,462	0	31,723	0	31,723	0	153,185	0	0	0	5,746	03/25/2047	1FM
655570-AB-8	NORD ANGLIA EDUCATION FINANCE 4.500% 03/31/21		07/27/2015	GOLDENTREE-BANK LOANS Redemption 100.0000		221,683	221,130	221,130	221,130	0	0	0	0	0	221,130	0	553	553	7,161	03/31/2021	4FE
655570-AB-8	NORD ANGLIA EDUCATION FINANCE 4.500% 03/31/21		08/28/2015	Redemption 100.0000		595	595	595	595	0	0	0	0	0	595	0	0	0	22	03/31/2021	4FE
68216F-AS-2	ON ASSIGNMENT INC 3.750% 06/05/22		08/28/2015	Redemption 100.0000		22,800	22,800	22,686	0	0	114	0	114	0	22,800	0	0	0	78	06/05/2022	3FE
6901LA-B3-6	BURGER KING 3.750% 12/12/21		07/08/2015	Redemption 100.0000		2,294	2,294	2,284	0	0	10	0	10	0	2,294	0	0	0	5	12/12/2021	4FE
69888D-AK-9	PAR PHARMACEUTICAL 4.250% 09/28/19		09/25/2015	Redemption 100.0000		703,850	703,850	701,862	0	0	1,988	0	1,988	0	703,850	0	0	0	13,139	09/28/2019	4FE
70966V-AF-3	PENTON BUSINESS MEDIA INC/KS 5.000% 10/03/19		09/15/2015	Redemption 100.0000		28,131	28,131	28,271	0	0	(141)	0	(141)	0	28,131	0	0	0	0	10/03/2019	4FE
71677H-AF-2	PETSMART INC 4.250% 03/11/22		07/31/2015	Redemption 100.0000		865	865	861	0	0	4	0	4	0	865	0	0	0	3	03/11/2022	3FE
72650R-AJ-0	PLAINS ALL AMER PIPELINE 3.950% 09/15/15		09/15/2015	Maturity		1,200,000	1,200,000	1,213,740	0	0	(13,740)	0	(13,740)	0	1,200,000	0	0	0	23,700	09/15/2015	2FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2015	Paydown		10,359	15,646	13,090	13,181	0	(2,822)	0	(2,822)	0	10,359	0	0	0	741	06/25/2036	4FM
74966U-AL-4	RPI FINANCE TRUST(ROYALTY PHAR 3.500% 12/11/20		07/01/2015	Redemption 100.0000		1,855	1,855	1,855	0	0	0	0	0	1,855	0	0	0	0	9	12/11/2020	2FE
75952A-AF-4	RELIANT ENERGY INC 9.237% 07/02/17		07/02/2015	Redemption 100.0000		686,128	686,128	695,892	688,232	0	(2,104)	0	(2,104)	0	686,128	0	0	0	63,378	07/02/2017	5AM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		09/25/2015	Paydown		1,300	1,300	793	747	0	553	0	553	0	1,300	0	0	0	51	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		09/25/2015	Paydown		7,209	7,209	4,399	4,129	0	3,080	0	3,080	0	7,209	0	0	0	281	04/25/2037	2FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2015	Paydown		348,947	348,947	392,840	390,108	0	(41,160)	0	(41,160)	0	348,947	0	0	0	19,306	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2015	Paydown		33,759	45,367	37,385	37,758	0	(3,999)	0	(3,999)	0	33,759	0	0	0	2,055	03/25/2036	3FM
76112H-AD-9	RAST 2006-AGCB A4 6.000% 09/25/36		09/01/2015	Paydown		168,600	206,300	143,237	140,252	0	28,348	0	28,348	0	168,600	0	0	0	9,764	09/25/2036	2FM

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76857M-AG-0	RIVERBED TECHNOLOGIES 6.000% 04/24/22		08/28/2015	GOLDENTREE-BANK LOANS ... Redemption 100.0000		404,997	403,988	401,968	.0	.0	(1,111)	.0	(1,111)	.0	400,857	.0	4,141	4,141	3,519	04/24/2022	4FE
76857M-AG-0	RIVERBED TECHNOLOGIES 6.000% 04/24/22		07/01/2015			1,013	1,013	1,007	.0	.0	.5	.0	.5	.0	1,013	.0	.0	.0	.10	04/24/2022	4FE
77118E-AK-2	ROCK OHIO CAESARS LLC 5.000% 06/20/19		08/04/2015	GOLDENTREE-BANK LOANS ... Redemption 100.0000		607,600	620,000	610,700	611,623	.0	20,782	.0	20,782	.0	632,405	.0	(24,805)	(24,805)	18,490	06/20/2019	4FE
77118E-AK-2	ROCK OHIO CAESARS LLC 5.000% 06/20/19		07/01/2015			2,788	2,788	2,746	2,750	.0	95	.0	95	.0	2,844	.0	(57)	(57)	.84	06/20/2019	4FE
78404X-AG-0	SBA TELECOMMUNICATIONS INC 3.250% 06/10/22		07/24/2015	GOLDENTREE-BANK LOANS ...		94,288	95,000	94,050	.0	.0	(19)	.0	(19)	.0	94,031	.0	256	256	115	06/10/2022	4FE
78412F-AP-9	SESI LLC 7.125% 12/15/21		09/16/2015	STIFEL NICHOLAS		2,000,000	2,000,000	1,780,000	1,780,494	.0	16,605	.0	16,605	.0	1,797,100	.0	202,900	202,900	109,250	12/15/2021	2FE
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000% 10/01/21		07/23/2015	GOLDENTREE-BANK LOANS ... Redemption 100.0000		110,275	110,000	108,085	107,540	.0	128	.0	128	.0	108,218	.0	2,057	2,057	4,162	10/01/2021	3FE
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000% 10/01/21		07/01/2015			1,150	1,150	1,150	.0	.0	.0	.0	.0	.0	1,150	.0	.0	.0	.25	10/01/2021	3FE
78466D-AV-6	SS&C TECHNOLOGIES 4.000% 07/08/22		08/28/2015			7,937	7,937	7,898	.0	.0	40	.0	40	.0	7,937	.0	.0	.0	.14	07/08/2022	3FE
78466D-AV-6	SS&C TECHNOLOGIES 4.000% 07/08/22		08/28/2015			31,749	31,749	31,590	.0	.0	159	.0	159	.0	31,749	.0	.0	.0	.5	07/08/2022	3FE
78571Y-AQ-3	SABRE GLBL INC 4.000% 02/19/19		07/01/2015			1,173	1,173	1,171	.0	.0	.3	.0	.3	.0	1,173	.0	.0	.0	.14	02/19/2019	4FE
78709W-AE-9	SCIENCE APPLICATIONS INTL CORP 3.750% 05/04/22		07/31/2015			1,175	1,175	1,172	.0	.0	.3	.0	.3	.0	1,175	.0	.0	.0	.10	05/04/2022	3FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2015	Paydown		188,314	188,314	185,048	185,072	.0	3,242	.0	3,242	.0	188,314	.0	.0	.0	4,295	07/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		09/01/2015	Paydown		197,857	197,857	192,416	192,706	.0	5,151	.0	5,151	.0	197,857	.0	.0	.0	4,450	09/25/2043	1FM
85527P-AB-5	HANSON BUILDING PRODUCTS NA 6.500% 03/13/22		07/01/2015			888	888	865	.0	.0	22	.0	22	.0	888	.0	.0	.0	.16	03/13/2022	4FE
85769E-AG-6	STATION CASINOS LLC 4.250% 03/02/20		07/01/2015			1,207	1,207	1,192	.0	.0	.15	.0	.15	.0	1,207	.0	.0	.0	.20	03/02/2020	4FE
863579-AH-0	SARM SER 2004-12 CL 1A2 2.523% 09/25/34		09/01/2015	Paydown		42,979	42,979	37,955	38,814	.0	4,165	.0	4,165	.0	42,979	.0	.0	.0	.738	09/25/2034	1FM
863579-CB-2	SARM SER 2004-14 CL 1A 2.461% 10/25/34		09/01/2015	Paydown		48,714	48,714	41,607	41,909	.0	6,805	.0	6,805	.0	48,714	.0	.0	.0	.803	10/25/2034	1FM
86359A-QS-5	SASC 2003-28XS A5 6.049% 09/25/33		09/01/2015	Paydown		271,720	271,720	271,635	271,042	.0	677	.0	677	.0	271,720	.0	.0	.0	11,260	09/25/2033	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2015	Paydown		45,696	45,696	43,362	41,950	.0	3,746	.0	3,746	.0	45,696	.0	.0	.0	1,858	10/25/2035	4FM
86853T-AP-8	SUPERVALU INC 4.500% 03/21/19		09/04/2015	GOLDENTREE-BANK LOANS ...		60,150	60,000	59,850	.0	.0	(61)	.0	(61)	.0	59,789	.0	361	361	1,249	03/21/2019	3FE
870836-AB-9	SWISS BANK CORP NY 7.375% 07/15/15		07/15/2015	Maturity		10,000,000	10,000,000	10,418,800	10,021,858	.0	(21,858)	.0	(21,858)	.0	10,000,000	.0	.0	.0	737,500	07/15/2015	2FE
871829-AW-7	SYSCO CORP 4.500% 10/02/44		07/14/2015	Call 101.0000 Redemption 100.0000		5,050,000	5,000,000	4,949,600	4,949,480	.0	440	.0	440	.0	4,949,920	.0	100,080	100,080	176,250	10/02/2044	1FE
87650Q-AN-2	TASC INC/VA 7.000% 05/23/20		09/04/2015			14,548	14,548	13,966	.0	.0	582	.0	582	.0	14,548	.0	.0	.0	.501	05/23/2020	3FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2015	Paydown Redemption 100.0000		68,218	68,218	78,189	77,643	.0	(9,425)	.0	(9,425)	.0	68,218	.0	.0	.0	2,511	07/15/2059	1FE
88723A-AB-4	TIME INC 4.250% 04/24/21		07/01/2015			1,090	1,090	1,092	1,092	.0	(2)	.0	(2)	.0	1,089	.0	.1	.1	.22	04/24/2021	3FE
89566E-AF-5	TRISTATE GEN/TRANS ASSN 4.700% 11/01/44		09/03/2015	Tax Free Exchange		10,628,038	10,500,000	10,630,225	10,629,457	.0	(1,419)	.0	(1,419)	.0	10,628,038	.0	.0	.0	415,363	11/01/2044	1FE
92343V-CW-2	VERIZON COMMUNICATIONS 4.522% 09/15/48		08/25/2015	Tax Free Exchange Redemption 100.0000		27,022,169	28,687,000	27,019,180	.0	.0	2,989	.0	2,989	.0	27,022,169	.0	.0	.0	583,752	09/15/2048	2FE
92860R-AB-2	VOGUE INTERNATIONAL LLC 5.750% 02/14/20		07/01/2015			642	642	639	.0	.0	.3	.0	.3	.0	642	.0	.0	.0	.13	02/14/2020	4FE
92911V-AE-6	VOUVRAY US FINANCE LLC 8.500% 12/27/21		07/31/2015			217,150	215,000	212,850	212,951	.0	9,893	.0	9,893	.0	222,844	.0	(5,694)	(5,694)	14,132	12/27/2021	5FE
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		09/01/2015	Paydown		64,592	71,373	68,392	67,474	.0	(2,881)	.0	(2,881)	.0	64,592	.0	.0	.0	2,938	08/25/2035	3FM
939355-AE-3	WMALT 2007-0A3 5A 1.917% 04/25/47		09/01/2015	Paydown Redemption 100.0000		113,349	164,897	69,224	65,821	.0	47,528	.0	47,528	.0	113,349	.0	.0	.0	2,777	04/25/2047	1FM
9413PA-U7-5	VALEANT PHARMACEUTICALS INTERN 4.000% 04/01/22		07/01/2015			1,163	1,163	1,157	.0	.0	.6	.0	.6	.0	1,163	.0	.0	.0	.6	04/01/2022	3FE
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		09/01/2015	Paydown Redemption 100.0000		399,945	399,945	399,945	399,945	.0	.0	.0	.0	.0	399,945	.0	.0	.0	8,070	01/20/2025	1FE
98424U-AB-1	YP LLC (YP HOLDINGS) 9.000% 06/04/18		09/29/2015			20,250	20,250	20,250	.0	.0	.0	.0	.0	20,250	.0	.0	.0	.0	.973	06/04/2018	4FE
98920U-AF-1	Zebra Technologies Corp 4.750% 10/27/21		07/02/2015			7,614	7,614	7,557	7,558	.0	.56	.0	.56	.0	7,614	.0	.0	.0	.198	10/27/2021	3FE
BL1326-77-8	TEAMVIEWER US LLC 6.000% 01/08/21		07/01/2015			2,371	2,371	2,276	2,281	.0	90	.0	90	.0	2,371	.0	.0	.0	.84	01/08/2021	4FE
BL1368-28-3	PREFERRED PROPPANTS 6.750% 07/27/20		07/13/2015	GOLDENTREE-BANK LOANS ...		341,213	405,000	401,970	401,068	.0	(2,319)	.0	(2,319)	.0	399,766	.0	(58,554)	(58,554)	17,504	07/27/2020	5FE

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
..BL1368-28-3	PREFERRED PROPPANTS 6.750% 07/27/20		07/01/2015	Redemption 100.0000		1,630	1,630	1,618	1,618	.0	.12	.0	.12	.0	1,630	.0	.0	.0	.71	07/27/2020	5FE	
..BL1434-65-5	NORWEGIAN CRUISE TL B 1L 4.000% 11/19/21		07/01/2015	Redemption 100.0000		1,313	1,313	1,306	1,306	.0	.7	.0	.7	.0	1,313	.0	.0	.0	.31	11/19/2021	3FE	
..BL1695-29-7	AIR MEDICAL GROUP HOLDINGS INC 4.500% 04/28/22		07/15/2015	GOLDENTREE-BANK LOANS		358,650	360,000	359,100	.0	.0	(328)	.0	(328)	.0	358,772	.0	(122)	(122)	1,670	04/28/2022	4FE	
..BL1713-10-8	JILL ACQUISITION LLC 6.000% 05/08/22		07/01/2015	GOLDENTREE-BANK LOANS		65,000	65,000	64,675	.0	.0	(65)	.0	(65)	.0	64,610	.0	390	390	444	05/08/2022	4FE	
..BL1713-93-4	METALDYNE 3.750% 10/20/21		09/25/2015	Redemption 100.0000		10,937	10,937	10,882	.0	.0	.55	.0	.55	.0	10,937	.0	.0	.0	.140	10/20/2021	3FE	
..BL1793-24-1	DELTA AIR LINES INC 3.250% 08/24/22		09/18/2015	GOLDENTREE-BANK LOANS		94,644	95,000	94,525	.0	.0	.0	.0	.0	.0	94,525	.0	119	119	.0	08/24/2022	2FE	
..G2412K-AB-2	COOPER GAY CGSC 5.000% 04/16/20		07/01/2015	Redemption 100.0000		2,244	2,244	2,177	2,183	.0	.80	.0	.80	.0	2,262	.0	(18)	(18)	.68	04/16/2020	4FE	
..891140-AV-0	TORONTO DOMINION BANK 2.250% 11/05/19	A	09/10/2015	BROWNSTONE INV GROUP,LLC		2,484,502	2,475,000	2,470,570	2,470,666	.0	.597	.0	.597	.0	2,471,263	.0	13,239	13,239	47,798	11/05/2019	1FE	
..009807-05-0	AURIS LUXEMBOURG (SIEMENS) 5.500% 12/18/21	F	07/16/2015	GOLDENTREE-BANK LOANS		449,324	453,863	449,324	.0	.0	(1,276)	.0	(1,276)	.0	448,048	.0	1,276	1,276	12,065	12/18/2021	4FE	
..009807-05-0	AURIS LUXEMBOURG (SIEMENS) 5.500% 12/18/21	F	07/01/2015	Redemption 100.0000		1,138	1,138	1,126	.0	.0	.11	.0	.11	.0	1,138	.0	.0	.0	.27	12/18/2021	4FE	
..3434LA-C4-5	EVERGREEN SKILLS(SKILLSOFT) 5.750% 04/28/21	F	08/06/2015	GOLDENTREE-BANK LOANS		93,100	95,000	93,105	92,921	.0	(350)	.0	(350)	.0	92,810	.0	290	290	3,153	04/28/2021	4FE	
..3434LA-C4-5	EVERGREEN SKILLS(SKILLSOFT) 5.750% 04/28/21	F	07/31/2015	Redemption 100.0000		1,138	1,138	1,115	1,115	.0	.22	.0	.22	.0	1,138	.0	.0	.0	.44	04/28/2021	4FE	
..3462MA-B9-9	EXPRO FIN SERVICES SARL 5.750% 09/02/21	F	07/21/2015	GOLDENTREE-BANK LOANS		294,188	300,000	296,053	295,987	.0	(1,468)	.0	(1,468)	.0	294,720	.0	(533)	(533)	8,978	09/02/2021	4FE	
..6434NA-C9-0	OSG INTERNATIONAL INC 5.750% 08/05/19	F	07/01/2015	Redemption 100.0000		3,188	3,188	3,156	3,158	.0	.30	.0	.30	.0	3,188	.0	.0	.0	(11,159)	08/05/2019	4FE	
..82937T-AA-0	SINOPEC 3.125% 04/24/23	F	09/09/2015	Various		7,712,628	8,150,000	7,985,036	8,007,986	.0	10,339	.0	10,339	.0	8,018,325	.0	(305,697)	(305,697)	224,826	04/24/2023	1FE	
..8433WA-C8-1	SYNCREON GROUP BV 5.250% 10/28/20	F	07/16/2015	GOLDENTREE-BANK LOANS		200,415	229,909	228,476	227,951	.0	(806)	.0	(806)	.0	227,727	.0	(27,312)	(27,312)	6,568	10/28/2020	4FE	
..8433WA-C8-1	SYNCREON GROUP BV 5.250% 10/28/20	F	07/01/2015	Redemption 100.0000		582	582	578	579	.0	.3	.0	.3	.0	582	.0	.0	.0	15	10/28/2020	4FE	
..857004-AC-9	STATE GRID OVERSEAS INV 4.125% 05/07/24	F	09/02/2015	MORGAN STANLEY FIXED INC		1,053,510	1,000,000	989,100	989,632	.0	625	.0	625	.0	990,257	.0	63,253	63,253	34,490	05/07/2024	1FE	
..9308UA-C4-4	TRAVELPORT FINANCE LUXEMBOURG 5.750% 09/02/21	F	08/28/2015	Redemption 100.0000		3,620	3,620	3,568	3,569	.0	.50	.0	.50	.0	3,620	.0	.0	.0	106	09/02/2021	4FE	
8399999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					141,254,642	141,277,832	140,857,023	90,828,683	0	81,783	13,772	68,011	0	140,431,878	0	822,761	822,761	4,906,762	XXX	XXX	
8399997	Total - Bonds - Part 4					188,079,119	188,154,466	187,710,738	108,922,453	0	58,005	13,772	44,233	0	187,226,888	0	852,227	852,227	5,371,192	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					188,079,119	188,154,466	187,710,738	108,922,453	0	58,005	13,772	44,233	0	187,226,888	0	852,227	852,227	5,371,192	XXX	XXX	
..44106M-60-7	HOSPITALITY PROP TRUST PREFERRED		09/08/2015	ADVANTUS CAPITAL MANAGEMENT	1,200,000	31,637	0.00	29,832	29,832	.0	.0	.0	.0	.0	29,832	.0	1,805	1,805	1,603		P3LFE	
..637417-80-9	NATL RETAIL PROPERTIES PREFERRED		07/01/2015	ADVANTUS CAPITAL MANAGEMENT	2,000,000	48,292	0.00	48,292	.0	.0	.0	.0	.0	.0	48,292	.0	.0	.0	.0		P2LFE	
..70509V-20-9	PEBBLEBROOK HOTEL TRUST PREFERRED		09/04/2015	ADVANTUS CAPITAL MANAGEMENT	500,000	12,900	0.00	12,746	12,746	.0	.0	.0	.0	.0	12,746	.0	154	154	738		P3L	
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					92,829	XXX	90,870	42,578	0	0	0	0	0	90,870	0	1,959	1,959	2,341	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4					92,829	XXX	90,870	42,578	0	0	0	0	0	90,870	0	1,959	1,959	2,341	XXX	XXX	
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					92,829	XXX	90,870	42,578	0	0	0	0	0	90,870	0	1,959	1,959	2,341	XXX	XXX	
..001084-10-2	AGCO CORP		09/02/2015	BNY CONVERG-SOFT	168,300,000	7,967,121	0.00	8,534,449	7,607,160	927,289	.0	.0	927,289	.0	8,534,449	.0	(567,328)	(567,328)	60,588			
..00206R-10-2	AT&T INC		09/29/2015	Various	46,938,000	1,521,777	0.00	1,519,127	1,492,672	(60,422)	.0	.0	(60,422)	.0	1,519,127	.0	2,650	2,650	62,658			
..008492-10-0	AGREE REALTY CORP REIT		09/23/2015	ADVANTUS CAPITAL MANAGEMENT	4,900,000	139,272	0.00	152,598	59,071	(589)	.0	.0	(589)	.0	152,598	.0	(13,326)	(13,326)	4,394			
..060505-10-4	ANTERO MIDSTREAM PARTNERS LP LIMITED PARTNERS		08/28/2015	MANAGEMENT	9,100,000	226,952	0.00	217,177	156,750	(14,250)	.0	.0	(14,250)	.0	217,177	.0	9,775	9,775	3,218			
..07177M-10-3	BANK OF AMERICA CORP		07/07/2015	W-S LIFE INSURANCE	2,000	13,375	0.00	15	18	(3)	.0	.0	(3)	.0	15	.0	13,360	13,360	.0			
..071813-10-9	BAXALTA INC -III/1		09/01/2015	BNY CONVERG-SOFT	7,900,000	275,343	0.00	242,858	.0	.0	.0	.0	.0	.0	242,858	.0	32,485	32,485	.0			
..071813-10-9	BAXTER INTL INC		09/01/2015	BNY CONVERG-SOFT	7,900,000	295,348	0.00	288,860	314,541	(25,681)	.0	.0	(25,681)	.0	288,860	.0	6,488	6,488	12,324			

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
071813-10-9	BAXTER INTL INC		07/01/2015	Spin Off	.000	242,858		242,858	264,450	(21,591)	.0	.0	(21,591)	.0	242,858	.0	.0	.0	.0		
096627-10-4	BOARDWALK PIPELINE PARTNERS		09/29/2015	DEUTSCHE BANK -EQ	88,000,000	1,011,295		1,372,070	.0	.0	.0	.0	.0	.0	1,372,070	.0	(360,775)	(360,775)	8,000		
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/01/2015	BNY CONVERG-SOFT	70,000,000	4,110,807		3,309,208	4,132,100	(822,892)	.0	.0	(822,892)	.0	3,309,208	.0	801,599	801,599	77,700		
118230-10-1	BUCKEYE PARTNERS MLP		09/28/2015	ADVANTUS CAPITAL MANAGEMENT	14,533,000	1,013,062		960,041	1,054,171	(137,596)	.0	.0	(137,596)	.0	960,041	.0	53,021	53,021	42,583		
124830-10-0	CBL & ASSOCIATES PROPERTIES REIT		08/26/2015	ADVANTUS CAPITAL MANAGEMENT	12,700,000	197,022		232,188	246,634	(14,446)	.0	.0	(14,446)	.0	232,188	.0	(35,166)	(35,166)	10,097		
125720-10-5	CME GROUP INC		08/06/2015	Various	70,645,000	6,805,031		3,875,600	6,262,679	(2,387,080)	.0	.0	(2,387,080)	.0	3,875,600	.0	2,929,431	2,929,431	211,935		
133131-10-2	CAMDEN PROPERTY TRUST REIT		09/01/2015	BNY CONVERG-SOFT	26,428,000	1,874,924		1,540,093	1,951,444	(411,351)	.0	.0	(411,351)	.0	1,540,093	.0	334,831	334,831	54,442		
141624-10-6	CARE CAPITAL PROPERTIES INC REIT		09/21/2015	Various	9,725,000	300,106		315,277	.0	.0	.0	.0	.0	.0	315,277	.0	(15,171)	(15,171)	2,266		
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		09/21/2015	ADVANTUS CAPITAL MANAGEMENT	23,700,000	257,583		276,883	238,852	7,819	.0	.0	7,819	.0	276,883	.0	(19,300)	(19,300)	6,600		
156700-10-6	CENTURYLINK INC		09/01/2015	ADVANTUS CAPITAL MANAGEMENT	12,967,000	347,511		443,569	134,572	(22,996)	.0	.0	(22,996)	.0	443,569	.0	(96,058)	(96,058)	9,054		
166764-10-0	CHEVRON CORPORATION		09/01/2015	BNY CONVERG-SOFT	100,302,000	7,864,986		11,460,435	11,251,878	208,557	.0	.0	208,557	.0	11,460,435	.0	(3,595,449)	(3,595,449)	321,969		
17275R-10-2	CISCO SYSTEMS INC		09/01/2015	BNY CONVERG-SOFT	180,000,000	4,550,316		4,076,478	5,007,600	(931,122)	.0	.0	(931,122)	.0	4,076,478	.0	473,838	473,838	109,800		
198280-10-9	COLUMBIA PIPELINE GROUP		09/10/2015	S. G. COWEN SECURITIES CORP.	9,459,000	223,420		123,948	.0	.0	.0	.0	.0	.0	123,948	.0	99,472	99,472	942		
198281-10-7	COLUMBIA PIPELINE PARTNERS L LIMITED PARTNERS		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	30,400,000	594,797		699,200	.0	.0	.0	.0	.0	.0	699,200	.0	(104,403)	(104,403)	6,072		
198287-20-3	COLUMBIA PROPERTY TRUST INC REIT		07/29/2015	ADVANTUS CAPITAL MANAGEMENT	9,900,000	244,712		237,191	215,475	(12,889)	.0	.0	(12,889)	.0	237,191	.0	7,520	7,520	6,600		
20825C-10-4	CONOCOPHILLIPS		09/08/2015	ADVANTUS CAPITAL MANAGEMENT	3,800,000	165,300		246,965	.0	.0	.0	.0	.0	.0	246,965	.0	(81,665)	(81,665)	4,867		
226344-10-9	CRESTWOOD EQUITY PARTNERS LP		09/15/2015	HOWARD WEIL	75,000,000	182,554		632,290	445,500	112,246	.0	.0	112,246	.0	632,290	.0	(449,736)	(449,736)	22,688		
247916-20-8	DENBURY RESOURCES INC		09/01/2015	BANK OF NEW YORK	647,800,000	2,439,181		10,430,602	5,266,614	5,163,988	.0	.0	5,163,988	.0	10,430,602	.0	(7,991,421)	(7,991,421)	121,463		
25179M-10-3	DEVON ENERGY CORPORATION		08/07/2015	BNY CONVERG-SOFT	65,470,000	3,147,107		4,196,274	4,007,419	188,855	.0	.0	188,855	.0	4,196,274	.0	(1,049,167)	(1,049,167)	31,426		
253868-10-3	DIGITAL REALTY TRUST INC REIT		09/01/2015	BNY CONVERG-SOFT	100,000,000	6,209,996		4,796,010	6,630,000	(1,833,990)	.0	.0	(1,833,990)	.0	4,796,010	.0	1,413,986	1,413,986	253,000		
257454-10-8	DOMINION MIDSTREAM PARTNERS LIMITED PARTNERS		07/02/2015	INSTINET	10,000,000	388,996		425,035	.0	.0	.0	.0	.0	.0	425,035	.0	(36,039)	(36,039)	.0		
25746U-10-9	DOMINION RESOURCES		08/21/2015	ADVANTUS CAPITAL MANAGEMENT	400,000	30,009		31,022	.0	.0	.0	.0	.0	.0	31,022	.0	(1,014)	(1,014)	518		
26441C-20-4	DUKE ENERGY		09/01/2015	Various	17,565,000	1,232,879		1,151,702	1,367,132	(306,986)	.0	.0	(306,986)	.0	1,151,702	.0	81,178	81,178	40,591		
26885B-10-7	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		08/06/2015	Various	18,600,000	1,440,413		1,339,786	1,108,800	(236,074)	.0	.0	(236,074)	.0	1,339,786	.0	100,627	100,627	25,054		
27616P-10-3	EASTERLY GOVERNMENT PROPERTI COMMON		08/27/2015	ADVANTUS CAPITAL MANAGEMENT	21,600,000	338,449		324,000	.0	.0	.0	.0	.0	.0	324,000	.0	14,449	14,449	3,636		
28140H-20-3	EDUCATION REALTY TRUST INC REIT		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	3,000,000	94,409		104,498	.0	.0	.0	.0	.0	.0	104,498	.0	(10,089)	(10,089)	2,190		
282539-10-5	8POINT3 ENERGY PARTNERS LP LIMITED PARTNERS		07/28/2015	ADVANTUS CAPITAL MANAGEMENT	7,100,000	118,299		149,100	.0	.0	.0	.0	.0	.0	149,100	.0	(30,801)	(30,801)	.0		
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	2,200,000	82,305		145,421	123,500	2,287	.0	.0	2,287	.0	145,421	.0	(63,115)	(63,115)	6,699		
29273V-10-0	ENERGY TRANSFER EQUITY LP		08/07/2015	Various	37,600,000	1,898,899		1,810,081	1,528,308	11,767	.0	.0	11,767	.0	1,810,081	.0	88,818	88,818	28,714		
29336T-10-0	ENLINK MIDSTREAM LLC		07/16/2015	Various	9,000,000	272,603		373,956	320,040	53,916	.0	.0	53,916	.0	373,956	.0	(101,353)	(101,353)	4,320		
29379Z-10-7	ENTERPRISE PRODUCTS PARTNERS		07/14/2015	Various	10,600,000	317,035		293,914	238,392	(82,454)	.0	.0	(82,454)	.0	293,914	.0	23,121	23,121	4,917		
29414J-10-7	ENVIVA PARTNERS LP LIMITED PARTNERS		09/08/2015	ADVANTUS CAPITAL MANAGEMENT	16,200,000	223,756		324,779	.0	.0	.0	.0	.0	.0	324,779	.0	(101,023)	(101,023)	3,445		
30161N-10-1	EXELON CORP		09/01/2015	BNY CONVERG-SOFT	99,150,000	3,010,218		3,036,310	3,676,482	(640,172)	.0	.0	(640,172)	.0	3,036,310	.0	(26,092)	(26,092)	92,210		
30231G-10-2	EXXON MOBIL CORP		07/01/2015	BNY CONVERG-SOFT	54,047,000	4,485,910		4,575,673	4,996,645	(420,972)	.0	.0	(420,972)	.0	4,575,673	.0	(89,763)	(89,763)	76,747		
34960P-10-1	FORTRESS TRANSPORTATION & IN COMMON		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	4,300,000	53,921		75,479	.0	.0	.0	.0	.0	.0	75,479	.0	(21,558)	(21,558)	645		
35906A-10-8	FRONTIER COMMUNICATIONS		09/10/2015	ADVANTUS CAPITAL MANAGEMENT	12,000,000	65,472		82,708	.0	.0	.0	.0	.0	.0	82,708	.0	(17,236)	(17,236)	1,575		
363576-10-9	ARTHUR J GALLAGHER & CO		09/01/2015	BNY CONVERG-SOFT	68,000,000	2,908,164		3,152,419	3,201,440	(49,021)	.0	.0	(49,021)	.0	3,152,419	.0	(244,255)	(244,255)	50,320		
369550-10-8	GENERAL DYNAMICS CORP		07/28/2015	BNY CONVERG-SOFT	40,600,000	5,877,010		5,622,925	5,587,372	35,553	.0	.0	35,553	.0	5,622,925	.0	254,084	254,084	81,200		
369604-10-3	GENERAL ELECTRIC CO		09/01/2015	BANK OF NEW YORK	541,583,000	13,024,127		10,220,125	13,685,802	(3,465,677)	.0	.0	(3,465,677)	.0	10,220,125	.0	2,804,002	2,804,002	373,692		
371927-10-4	GENESIS ENERGY LP		07/07/2015	Various	11,000,000	494,475		586,840	466,620	120,220	.0	.0	120,220	.0	586,840	.0	(92,364)	(92,364)	13,255		

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		08/26/2015	ADVANTUS CAPITAL MANAGEMENT	33,324,000	838,327		729,739	897,749	(168,009)	.0	.0	(168,009)	.0	729,739	.0	108,587	108,587	28,992		
461730-10-3	INVESTORS REAL ESTATE TRUST REIT		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	2,500,000	19,167		18,344	.0	.0	.0	.0	.0	.0	18,344	.0	823	823	.0		
478160-10-4	JOHNSON & JOHNSON		09/01/2015	BNY CONVERG-SOFT	10,000,000	320,273		982,439	.0	.0	.0	.0	.0	.0	982,439	.0	(62,166)	(62,166)	7,500		
487836-10-8	KELLOGG CO		07/28/2015	BNY CONVERG-SOFT	114,193,000	7,425,023		5,716,513	7,472,790	(1,756,277)	.0	.0	(1,756,277)	.0	5,716,513	.0	1,708,510	1,708,510	111,909		
494368-10-3	KIMBERLY CLARK		09/01/2015	BNY CONVERG-SOFT	7,981,000	833,860		504,646	922,125	(417,479)	.0	.0	(417,479)	.0	504,646	.0	329,214	329,214	20,751		
494568-10-1	KINDER MORGAN		09/29/2015	Various	42,100,000	1,412,737		1,544,049	1,747,403	(237,359)	.0	.0	(237,359)	.0	1,544,049	.0	(131,312)	(131,312)	51,198		
49803T-30-0	KITE REALTY GROUP TRUST REIT		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	13,600,000	320,134		348,900	370,746	(41,726)	.0	.0	(41,726)	.0	348,900	.0	(28,766)	(28,766)	10,766		
500754-10-6	KRAFT HEINZ CO		09/01/2015	BNY CONVERG-SOFT	40,000,000	2,838,216		3,527,600	.0	.0	.0	.0	.0	.0	3,527,600	.0	(689,384)	(689,384)	22,000		
500760-10-6	KRAFT FOODS GROUP INC-W/I		07/06/2015	Taxable Exchange	40,000,000	4,187,600		2,181,004	2,506,400	(325,396)	.0	.0	(325,396)	.0	2,181,004	.0	2,006,596	2,006,596	44,000		
502175-10-2	LTC PROPERTIES INC REIT		09/21/2015	ADVANTUS CAPITAL MANAGEMENT	1,000,000	42,580		40,754	25,902	(1,751)	.0	.0	(1,751)	.0	40,754	.0	1,826	1,826	1,190		
517942-10-8	LASALLE HOTEL PROPERTIES REIT		09/15/2015	ADVANTUS CAPITAL MANAGEMENT	16,800,000	524,134		578,107	420,888	(79,690)	.0	.0	(79,690)	.0	578,107	.0	(53,973)	(53,973)	16,073		
538830-10-9	LOCKHEED MARTIN		07/28/2015	S. C. BERNSTEIN	24,064,000	4,904,302		3,889,638	4,634,004	(744,367)	.0	.0	(744,367)	.0	3,889,638	.0	1,014,665	1,014,665	72,192		
55262C-10-0	MBIA INC		09/01/2015	BNY CONVERG-SOFT	105,500,000	727,842		921,015	1,006,470	358,869	.0	444,324	(85,455)	.0	921,015	.0	(193,173)	(193,173)	.0		
55608B-10-5	MACQUARIE INFRASTRUCTURE CO COMMON		09/21/2015	MANAGEMENT	900,000	74,223		72,698	.0	.0	.0	.0	.0	.0	72,698	.0	1,525	1,525	1,534		
559080-10-6	MAGELLAN MIDSTREAM PRTRS		09/24/2015	Various	7,604,000	468,486		412,918	215,247	(118,813)	.0	.0	(118,813)	.0	412,918	.0	55,568	55,568	5,605		
570759-10-0	MARKWEST ENERGY PARTNERS LP MLP		09/29/2015	Various	28,300,000	1,859,739		1,986,585	1,901,477	85,108	.0	.0	85,108	.0	1,986,585	.0	(126,847)	(126,847)	53,983		
580135-10-1	MCDONALDS		09/01/2015	BNY CONVERG-SOFT	38,884,000	3,651,187		3,421,687	3,643,431	(221,744)	.0	.0	(221,744)	.0	3,421,687	.0	229,500	229,500	99,154		
58933Y-10-5	MERCK & CO INC		09/01/2015	BNY CONVERG-SOFT	14,196,000	747,536		502,465	806,191	(303,726)	.0	.0	(303,726)	.0	502,465	.0	245,072	245,072	19,165		
594918-10-4	MICROSOFT CORP		09/01/2015	BNY CONVERG-SOFT	78,000,000	3,283,591		3,218,875	.0	.0	.0	.0	.0	.0	3,218,875	.0	64,716	64,716	72,540		
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		09/21/2015	MANAGEMENT	500,000	40,934		37,980	.0	.0	.0	.0	.0	.0	37,980	.0	2,954	2,954	154		
608207-10-5	MONDELEZ INTERNATIONAL INC		09/01/2015	BNY CONVERG-SOFT	249,624,000	10,317,419		7,190,389	9,068,840	(1,878,451)	.0	.0	(1,878,451)	.0	7,190,389	.0	3,127,030	3,127,030	112,331		
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		09/18/2015	Various	37,000,000	891,108		1,460,579	1,035,630	424,949	.0	.0	424,949	.0	1,460,579	.0	(569,471)	(569,471)	69,375		
65473P-10-5	NISOURCE INC		09/10/2015	S. G. COWEN SECURITIES CORP	9,525,000	157,747		82,748	125,637	(75,769)	.0	.0	(75,769)	.0	82,748	.0	74,999	74,999	5,087		
65473P-10-5	NISOURCE INC		07/02/2015	Spin Off	.0	77,035		77,035	194,083	(117,048)	.0	.0	(117,048)	.0	77,035	.0	.0	.0	.0		
69351T-10-6	PPL CORPORATION		09/01/2015	BNY CONVERG-SOFT	264,386,000	7,981,904		6,942,820	8,912,968	(1,970,148)	.0	.0	(1,970,148)	.0	6,942,820	.0	1,038,084	1,038,084	295,451		
70338P-10-0	PATTERN ENERGY GROUP INC COMMON		09/09/2015	ADVANTUS CAPITAL MANAGEMENT	2,000,000	43,160		62,370	49,320	13,050	.0	.0	13,050	.0	62,370	.0	(19,210)	(19,210)	2,058		
70931T-10-4	PENNTEX MIDSTREAM PARTNERS L LIMITED PARTNERS		08/14/2015	ADVANTUS CAPITAL MANAGEMENT	11,700,000	190,717		234,000	.0	.0	.0	.0	.0	.0	234,000	.0	(43,283)	(43,283)	579		
717081-10-3	PFIZER INC		09/01/2015	BNY CONVERG-SOFT	136,000,000	4,291,197		3,991,886	4,236,400	(244,514)	.0	.0	(244,514)	.0	3,991,886	.0	299,311	299,311	114,240		
71943U-10-4	PHYSICIANS REALTY TRUST REIT		09/23/2015	ADVANTUS CAPITAL MANAGEMENT	21,300,000	310,689		351,074	.0	.0	.0	.0	.0	.0	351,074	.0	(40,385)	(40,385)	13,478		
723484-10-1	PINNACLE WEST CAP CORP		09/28/2015	ADVANTUS CAPITAL MANAGEMENT	1,200,000	77,057		73,152	.0	.0	.0	.0	.0	.0	73,152	.0	3,905	3,905	595		
726503-10-5	PLAINS ALL AMER PIPELINE LP		09/24/2015	Various	11,500,000	410,195		619,063	559,388	28,791	.0	.0	28,791	.0	619,063	.0	(208,868)	(208,868)	21,478		
72651A-10-8	PLAINS GP HOLDINGS LP-CL A LIMITED PARTNERS		07/07/2015	BNY CONVERG-SOFT	3,000,000	76,000		75,449	77,040	(1,592)	.0	.0	(1,592)	.0	75,449	.0	552	552	1,275		
742718-10-9	PROCTER & GAMBLE CO		09/01/2015	BNY CONVERG-SOFT	133,500,000	9,245,519		8,437,599	12,160,515	(3,722,916)	.0	.0	(3,722,916)	.0	8,437,599	.0	807,920	807,920	262,915		
744600-10-9	PUBLIC STORAGE INC REIT		08/21/2015	ADVANTUS CAPITAL MANAGEMENT	1,728,000	365,913		323,885	.0	.0	.0	.0	.0	.0	323,885	.0	42,027	42,027	2,210		
74965L-10-1	RLJ LODGING TRUST REIT		09/09/2015	ADVANTUS CAPITAL MANAGEMENT	15,600,000	435,611		465,439	462,714	(56,544)	.0	.0	(56,544)	.0	465,439	.0	(29,828)	(29,828)	14,205		
751452-20-2	RAMCO-GERSHENSON PROPERTIES REIT		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	8,200,000	123,601		142,611	11,244	(999)	.0	.0	(999)	.0	142,611	.0	(19,010)	(19,010)	1,400		
76131N-10-1	RETAIL OPPORTUNITY INVESTMENT REIT		08/20/2015	ADVANTUS CAPITAL MANAGEMENT	1,700,000	29,426		29,005	.0	.0	.0	.0	.0	.0	29,005	.0	422	422	85		
777149-10-5	ROSE ROCK MIDSTREAM LP		07/07/2015	BNY CONVERG-SOFT	5,260,000	244,432		221,314	.0	.0	.0	.0	.0	.0	221,314	.0	23,118	23,118	3,340		
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		09/14/2015	ADVANTUS CAPITAL MANAGEMENT	17,699,000	449,244		470,312	537,519	(67,206)	.0	.0	(67,206)	.0	470,312	.0	(21,068)	(21,068)	17,754		
81618T-10-0	SELECT INCOME REIT		09/25/2015	ADVANTUS CAPITAL MANAGEMENT	10,800,000	198,897		298,540	263,628	34,912	.0	.0	34,912	.0	298,540	.0	(99,643)	(99,643)	15,916		

E05.9

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81663A-10-5	SEMGROUP CORP-CLASS A		07/07/2015	BNY CONVERG-SOFT	10,500,000	785,833		821,320	718,095	103,225	0	0	103,225	0	821,320	0	(35,487)	(35,487)	7,560		
816851-10-9	SEMPRA ENERGY		09/30/2015	Morgan Stanley	12,000,000	1,153,108		1,250,549	0	0	0	0	0	0	1,250,549	0	(97,441)	(97,441)	8,400		
81721M-10-9	SENIOR HOUSING PROPS TR REIT SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/01/2015	BNY CONVERG-SOFT	79,800,000	1,226,655		1,775,654	1,764,378	11,276	0	0	11,276	0	1,775,654	0	(548,999)	(548,999)	93,366		
822634-10-1			07/02/2015	HOWARD WEIL	16,000,000	728,403		621,371	0	0	0	0	0	0	621,371	0	107,032	107,032	2,800		
83416T-10-0	SOLARCITY CORP		08/05/2015	PRIVATE EQUITY DIST	3,015,000	183,037		177,885	0	0	0	0	0	0	177,885	0	5,152	5,152	0		
835495-10-2	SONOCO PRODUCTS		09/02/2015	BNY CONVERG-SOFT	80,000,000	3,074,425		3,394,080	3,496,000	(101,920)	0	0	(101,920)	0	3,394,080	0	(319,655)	(319,655)	81,600		
845467-10-9	SOUTHWESTERN ENERGY		09/01/2015	BNY CONVERG-SOFT	149,700,000	2,373,300		6,085,581	4,085,313	2,000,268	0	0	2,000,268	0	6,085,581	0	(3,712,281)	(3,712,281)	0		
84860W-10-2	SPIRIT REALTY CAPITAL INC REIT		08/14/2015	ADVANTUS CAPITAL MANAGEMENT	87,100,000	880,949		865,152	1,035,619	(170,467)	0	0	(170,467)	0	865,152	0	15,798	15,798	44,421		
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		08/21/2015	ADVANTUS CAPITAL MANAGEMENT	2,200,000	51,439		53,848	2,345	(40)	0	0	(40)	0	53,848	0	(2,409)	(2,409)	1,910		
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		09/11/2015	ADVANTUS CAPITAL MANAGEMENT	18,000,000	389,258		429,098	418,320	10,778	0	0	10,778	0	429,098	0	(39,840)	(39,840)	25,920		
866674-10-4	SUN COMMUNITIES INC REIT		09/25/2015	ADVANTUS CAPITAL MANAGEMENT	200,000	13,690		8,483	12,092	(3,609)	0	0	(3,609)	0	8,483	0	5,207	5,207	390		
871829-10-7	SYSCO CORP		09/01/2015	BNY CONVERG-SOFT	273,420,000	10,692,794		8,372,403	10,852,040	(2,479,637)	0	0	(2,479,637)	0	8,372,403	0	2,320,391	2,320,391	246,078		
872375-10-0	TECO ENERGY INC		09/21/2015	ADVANTUS CAPITAL MANAGEMENT	39,500,000	906,551		692,921	629,043	(104,407)	0	0	(104,407)	0	692,921	0	213,630	213,630	18,495		
87422J-10-5	TALEN ENERGY CORP- W/I		09/23/2015	Various	34,221,000	466,647		563,743	0	0	0	0	0	0	563,743	0	(97,096)	(97,096)	0		
874696-10-7	TALLGRASS ENERGY GP LP LIMITED PARTNERS		08/24/2015	ADVANTUS CAPITAL MANAGEMENT	3,400,000	98,755		98,600	0	0	0	0	0	0	98,600	0	155	155	168		
87611X-10-5	TARGA RESOURCES PARTNERS LP MLP		09/30/2015	Various	13,000,000	422,105		592,183	0	0	0	0	0	0	592,183	0	(170,077)	(170,077)	17,260		
88160T-10-7	TESORO LOGISTICS LP		09/21/2015	Various	40,100,000	2,058,733		1,835,645	2,359,885	(524,240)	0	0	(524,240)	0	1,835,645	0	223,088	223,088	73,421		
902973-30-4	U S BANCORP		09/30/2015	Various	1,669,388,000	68,372,016		18,296,022	75,038,991	(56,742,968)	0	0	(56,742,968)	0	18,296,022	0	50,075,994	50,075,994	1,243,694		
90984P-30-3	UNITED COMMUNITY BANKS/GA		08/07/2015	BNY CONVERG-SOFT	131,089,000	2,727,016		992,075	2,482,826	(1,490,751)	0	0	(1,490,751)	0	992,075	0	1,734,941	1,734,941	19,663		
92276F-10-0	VENTAS INC REIT		09/01/2015	BNY CONVERG-SOFT	23,000,000	1,252,654		1,229,410	1,444,046	(214,636)	0	0	(214,636)	0	1,229,410	0	23,244	23,244	36,340		
92276F-10-0	VENTAS INC REIT		08/18/2015	Spin Off	0	292,996		292,996	205,054	(30,478)	0	0	(30,478)	0	292,996	0	0	0	0		
92343V-10-4	VERIZON COMMUNICATIONS WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		09/29/2015	ADVANTUS CAPITAL MANAGEMENT	1,800,000	78,389		84,046	84,204	(158)	0	0	(158)	0	84,046	0	(5,657)	(5,657)	2,970		
95825R-10-3			07/14/2015	Various	13,000,000	785,382		579,022	782,990	(203,968)	0	0	(203,968)	0	579,022	0	206,361	206,361	8,515		
969457-10-0	WILLIAMS COS INC		09/30/2015	Various	75,300,000	3,794,279		3,138,634	3,383,982	(245,348)	0	0	(245,348)	0	3,138,634	0	655,644	655,644	100,901		
96949L-10-5	WILLIAMS PARTNERS LP LIMITED PARTNERS		09/25/2015	Various	31,456,000	1,286,677		1,677,034	0	0	0	0	0	0	1,677,034	0	(390,357)	(390,357)	70,475		
983919-10-1	XILINX INC		09/01/2015	BNY CONVERG-SOFT	29,376,000	1,189,500		1,134,660	0	0	0	0	0	0	1,134,660	0	54,841	54,841	26,732		
665431-10-1	NOBLE CORP PLC		09/01/2015	BNY CONVERG-SOFT	202,400,000	2,560,960		6,557,016	3,353,768	3,203,248	0	0	3,203,248	0	6,557,016	0	(3,996,056)	(3,996,056)	227,700		
66501W-10-8	PARAGON OFFSHORE PLC		09/01/2015	BNY CONVERG-SOFT	67,466,000	56,293		213,867	186,881	26,986	0	0	26,986	0	213,867	0	(157,575)	(157,575)	0		
008916-10-8	AGRILUM INC	A	09/01/2015	BNY CONVERG-SOFT	91,500,000	9,214,210		7,773,741	8,666,880	(893,139)	0	0	(893,139)	0	7,773,741	0	1,440,469	1,440,469	222,803		
374825-20-6	GIBSON ENERGY INC	A	08/31/2015	Security Withdraw	74,000,000	1,070,713		1,062,745	0	0	0	0	0	0	1,062,745	0	7,968	7,968	0		
374825-20-6	GIBSON ENERGY INC	A	08/28/2015	Security Withdraw	74,000,000	1,070,713		1,280,787	0	0	0	0	0	0	1,280,787	0	(210,074)	(210,074)	12,265		
374825-20-6	GIBSON ENERGY INC	A	09/01/2015	Tax Free Exchange	74,000,000	1,070,713		1,070,713	0	0	0	0	0	0	1,070,713	0	0	0	0		
87971M-10-3	TELUS CORPORATION	A	07/07/2015	BNY CONVERG-SOFT	17,577,000	601,924		371,217	633,475	(262,259)	0	0	(262,259)	0	371,217	0	230,707	230,707	17,425		
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	F	09/15/2015	INSTINET	75,104,000	4,719,133		6,138,807	0	0	0	0	0	0	6,138,807	0	(1,419,674)	(1,419,674)	0		
055622-10-4	BP P.L.C.	F	09/01/2015	BNY CONVERG-SOFT	127,400,000	4,118,282		5,320,050	4,856,488	463,562	0	0	463,562	0	5,320,050	0	(1,201,768)	(1,201,768)	228,683		
143658-30-0	CARNIVAL CRUISE UNIT	R	09/01/2015	BNY CONVERG-SOFT	44,683,000	2,155,969		1,632,252	2,025,480	(393,228)	0	0	(393,228)	0	1,632,252	0	523,717	523,717	35,746		
37733W-10-5	GLAXOSMITHKLINE PLC-ADR	F	09/01/2015	BNY CONVERG-SOFT	15,164,000	601,239		585,147	648,109	(62,962)	0	0	(62,962)	0	585,147	0	16,091	16,091	28,651		
636274-30-0	NATL GRID PLC RECEIPTS	F	07/28/2015	Morgan Stanley	33,858,000	2,205,595		2,303,952	0	0	0	0	0	0	2,303,952	0	(98,357)	(98,357)	74,034		
66987V-10-9	NOVARTIS AG-ADR	F	09/10/2015	S. G. COHEN SECURITIES CORP	91,097,000	8,782,828		8,678,465	0	0	0	0	0	0	8,678,465	0	104,363	104,363	0		
684060-10-6	ORANGE SA-SPONS ADR	F	09/01/2015	BNY CONVERG-SOFT	337,714,000	5,139,034		3,964,762	5,714,121	(1,749,359)	0	0	(1,749,359)	0	3,964,762	0	1,174,272	1,174,272	152,417		
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	F	09/01/2015	BNY CONVERG-SOFT	119,781,000	6,067,095		7,708,945	8,331,966	(623,021)	0	0	(623,021)	0	7,708,945	0	(1,641,850)	(1,641,850)	337,782		
80105N-10-5	SANOFI-AVENTIS RECEIPTS	F	09/01/2015	BNY CONVERG-SOFT	162,000,000	7,794,746		5,835,013	7,388,820	(1,553,807)	0	0	(1,553,807)	0	5,835,013	0	1,959,732	1,959,732	260,706		
881575-30-2	TESCO PLC RECEIPTS	F	09/01/2015	BANK OF NEW YORK S. G. COHEN SECURITIES CORP	488,786,000	4,102,452		7,958,278	4,252,438	3,705,840	0	0	3,705,840	0	7,958,278	0	(3,855,827)	(3,855,827)	0		
881624-20-9	TEVA PHARMACEUTICAL-SP ADR	F	09/10/2015	ADVANTUS CAPITAL MANAGEMENT	17,692,000	1,095,364		1,119,267	0	0	0	0	0	0	1,119,267	0	(23,903)	(23,903)	0		
600349-10-3	ABENGOA YIELD PLC	F	09/02/2015	ADVANTUS CAPITAL MANAGEMENT	13,000,000	277,993		372,680	211,511	21,794	0	0	21,794	0	372,680	0	(94,688)	(94,688)	5,329		
63157S-10-6	ENSCO INTL LTD	R	09/01/2015	BNY CONVERG-SOFT	34,124,000	594,508		815,222	1,022,014	(1,011,158)	0	1,217,950	(206,792)	0	815,222	0	(220,715)	(220,715)	10,237		

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
..G37585-10-9	GASLOG LTD .....	F	09/24/2015	HOWARD WEIL .....	88,000,000	948,658		1,834,552	1,748,524	86,028	0	0	86,028	0	1,834,552	0	(885,894)	(885,894)	36,960			
..G7900T-10-4	PENTAIR PLC .....	F	09/01/2015	BNY CONVERG-SOFT .....	28,500,000	1,531,302		1,989,220	1,892,970	96,250	0	0	96,250	0	1,989,220	0	(457,918)	(457,918)	27,360			
..H8817H-10-0	TRANSOCEAN LTD .....	R	09/01/2015	BANK OF NEW YORK .....	70,076,000	960,122		1,171,671	1,284,493	(112,822)	0	0	(112,822)	0	1,171,671	0	(211,549)	(211,549)	73,580			
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					331,640,304	XXX	287,254,047	318,317,043	(73,894,393)	0	1,662,274	(75,556,667)	0	287,254,047	0	44,386,255	44,386,255	7,729,649	XXX	XXX	
..89154Q-53-9	TOUCHSTONE LARGE CAP FUND CLASS I .....		09/01/2015	TOUCHSTONE SECURITIES .....	2,548,420,000	25,000,000		27,014,666	27,420,999	(406,333)	0	0	(406,333)	0	27,014,666	0	(2,014,666)	(2,014,666)	0			
..89154W-79-1	TOUCHSTONE CORE BOND FUND-Y .....		08/11/2015	TOUCHSTONE SECURITIES .....	18,200,000	188,038		195,101	189,824	5,278	0	0	5,278	0	195,101	0	(7,064)	(7,064)	4,668			
..89154W-81-7	TOUCHSTONE HIGH YIELD-Y .....		09/24/2015	TOUCHSTONE SECURITIES .....	76,150,000	665,839		702,415	667,073	35,342	0	0	35,342	0	702,415	0	(36,576)	(36,576)	22,543			
..89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y .....		07/02/2015	TOUCHSTONE SECURITIES .....	932,000	36,311		32,858	34,325	(1,466)	0	0	(1,466)	0	32,858	0	3,452	3,452	0			
..89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y .....		08/11/2015	TOUCHSTONE SECURITIES .....	40,736,000	402,049		326,229	395,958	(69,729)	0	0	(69,729)	0	326,229	0	75,820	75,820	5,504			
..89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y .....		08/10/2015	TOUCHSTONE SECURITIES .....	17,072,000	466,830		432,608	445,412	(12,804)	0	0	(12,804)	0	432,608	0	34,222	34,222	0			
..89156H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y .....		08/11/2015	TOUCHSTONE SECURITIES .....	14,329,000	296,940		282,718	274,980	7,738	0	0	7,738	0	282,718	0	14,222	14,222	0			
..89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y .....		08/10/2015	TOUCHSTONE SECURITIES .....	9,917,000	168,944		169,779	167,300	2,479	0	0	2,479	0	169,779	0	(835)	(835)	1,371			
..89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y .....		08/10/2015	TOUCHSTONE SECURITIES .....	4,872,000	49,303		57,258	53,346	3,912	0	0	3,912	0	57,258	0	(7,956)	(7,956)	0			
..89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y .....		08/10/2015	TOUCHSTONE SECURITIES .....	26,108,000	485,455		486,134	0	0	0	0	0	0	486,134	0	(680)	(680)	0			
..89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y .....		08/24/2015	TOUCHSTONE SECURITIES .....	4,635,000	43,310		43,383	0	0	0	0	0	0	43,383	0	(73)	(73)	4,541			
9299999	Subtotal - Common Stocks - Mutual Funds					27,803,019	XXX	29,743,149	29,649,217	(435,583)	0	0	(435,583)	0	29,743,149	0	(1,940,134)	(1,940,134)	38,627	XXX	XXX	
9799997	Total - Common Stocks - Part 4					359,443,323	XXX	316,997,196	347,966,260	(74,329,976)	0	1,662,274	(75,992,250)	0	316,997,196	0	42,446,121	42,446,121	7,768,276	XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					359,443,323	XXX	316,997,196	347,966,260	(74,329,976)	0	1,662,274	(75,992,250)	0	316,997,196	0	42,446,121	42,446,121	7,768,276	XXX	XXX	
9899999	Total - Preferred and Common Stocks					359,536,152	XXX	317,088,066	348,008,838	(74,329,976)	0	1,662,274	(75,992,250)	0	317,088,066	0	42,448,080	42,448,080	7,770,617	XXX	XXX	
9999999	Totals					547,615,271	XXX	504,798,804	456,931,291	(74,329,976)	58,005	1,676,046	(75,948,017)	0	504,314,954	0	43,300,307	43,300,307	13,141,809	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....4

## STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0079999	Subtotal - Purchased Options - Hedging Effective									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
BARCLAYS SWAPTION	Debt Securities	D 1	Interest Rate	Barclays	10/03/2014	10/07/2015		75,000,000	2.65	1,095,000			2,414,678		2,414,678	(314,093)						100/86	
0089999	Subtotal - Purchased Options - Hedging Other - Call Options and Warrants									1,095,000	0	0	2,414,678	XXX	2,414,678	(314,093)	0	0	0	0	0	XXX	XXX
0149999	Subtotal - Purchased Options - Hedging Other									1,095,000	0	0	2,414,678	XXX	2,414,678	(314,093)	0	0	0	0	0	XXX	XXX
0219999	Subtotal - Purchased Options - Replications									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0289999	Subtotal - Purchased Options - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0359999	Subtotal - Purchased Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0369999	Total Purchased Options - Call Options and Warrants									1,095,000	0	0	2,414,678	XXX	2,414,678	(314,093)	0	0	0	0	0	XXX	XXX
0379999	Total Purchased Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0389999	Total Purchased Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0399999	Total Purchased Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0409999	Total Purchased Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0419999	Total Purchased Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0429999	Total Purchased Options									1,095,000	0	0	2,414,678	XXX	2,414,678	(314,093)	0	0	0	0	0	XXX	XXX
0499999	Subtotal - Written Options - Hedging Effective									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
BARCLAYS SWAPTION	Debt Securities	D 1	Interest Rate	Barclays	10/03/2014	10/07/2015		37,500,000	3.90	(620,000)			0		0	140,456						100/86	
0519999	Subtotal - Written Options - Hedging Other - Put Options									(620,000)	0	0	0	XXX	0	140,456	0	0	0	0	0	XXX	XXX
0569999	Subtotal - Written Options - Hedging Other									(620,000)	0	0	0	XXX	0	140,456	0	0	0	0	0	XXX	XXX
0639999	Subtotal - Written Options - Replications									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0709999	Subtotal - Written Options - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0779999	Subtotal - Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0789999	Total Written Options - Call Options and Warrants									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0799999	Total Written Options - Put Options									(620,000)	0	0	0	XXX	0	140,456	0	0	0	0	0	XXX	XXX
0809999	Total Written Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0819999	Total Written Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0829999	Total Written Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0839999	Total Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0849999	Total Written Options									(620,000)	0	0	0	XXX	0	140,456	0	0	0	0	0	XXX	XXX
0909999	Subtotal - Swaps - Hedging Effective									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Barclays Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	12/23/2014	12/29/2045		59,000,000	3 Month LIBOR / (2.886)				(4,325,805)		(4,325,805)	(3,392,622)					1,622,426	100/100	
Barclays Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	10/03/2014	10/07/2045		75,000,000	3 Month LIBOR / (3.295)				(12,666,517)		(12,666,517)	(4,640,154)					2,054,625	100/86	
Deutsche Bank Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	01/21/2015	01/23/2026		57,000,000	3 Month LIBOR / (2.168)				(403,284)		(403,284)	(403,284)					915,284	100/100	
Deutsche Bank Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	01/21/2015	01/23/2046		24,000,000	3 Month LIBOR / (2.411)				802,799		802,799	802,799					660,697	100/100	
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	08/13/2015	08/17/2046		65,900,000	3 Month LIBOR / (2.756)				(2,034,487)		(2,034,487)	(2,034,487)					1,831,041	100/100	
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	01/23/2015	12/29/2020		14,000,000	3 Month LIBOR / (1.863)				(253,833)		(253,833)	(253,833)					160,348	100/100	
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	01/23/2015	12/29/2025		11,750,000	3 Month LIBOR / (2.180)				(115,002)		(115,002)	(115,002)					188,066	100/100	
0919999	Subtotal - Swaps - Hedging Other - Interest Rate									0	0	0	(18,996,129)	XXX	(18,996,129)	(10,036,583)	0	0	0	0	7,432,487	XXX	XXX
0969999	Subtotal - Swaps - Hedging Other									0	0	0	(18,996,129)	XXX	(18,996,129)	(10,036,583)	0	0	0	0	7,432,487	XXX	XXX
1029999	Subtotal - Swaps - Replication									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1089999	Subtotal - Swaps - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1149999	Subtotal - Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1159999	Total Swaps - Interest Rate									0	0	0	(18,996,129)	XXX	(18,996,129)	(10,036,583)	0	0	0	0	7,432,487	XXX	XXX
1169999	Total Swaps - Credit Default									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1179999	Total Swaps - Foreign Exchange									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1189999	Total Swaps - Total Return									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	(18,996,129)	XXX	(18,996,129)	(10,036,583)	0	0	0	7,432,487	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										475,000	0	0	(16,581,451)	XXX	(16,581,451)	(10,210,220)	0	0	0	7,432,487	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										475,000	0	0	(16,581,451)	XXX	(16,581,451)	(10,210,220)	0	0	0	7,432,487	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

**N O N E**

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

**N O N E**



STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley CME	Cash	000000-00-0	Cash	18,785,111	18,785,111	18,785,111		V
Morgan Stanley CME	Treasury	912828-H7-8	U S TREASURY 0 1/2% Due 1/31/2017 JJ31	24,882,495	24,900,000	24,858,257	01/31/2017	I
0199999 - Total				43,667,606	43,685,111	43,643,368	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
<b>NONE</b>								
0299999 - Total						XXX	XXX	XXX

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

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
..... Short term investment from reverse repo program .....				66,732,381	66,732,381	10/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				66,732,381	66,732,381	XXX
9999999 - Totals				66,732,381	66,732,381	XXX

General Interrogatories:

- Total activity for the year to date Fair Value \$ .....(52,219,005) Book/Adjusted Carrying Value \$ .....(52,219,005)
- Average balance for the year to date Fair Value \$ .....47,101,458 Book/Adjusted Carrying Value \$ .....47,101,458
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1 \$ .....31,069,176 NAIC 2 \$ .....35,663,205 NAIC 3 \$ .....0 NAIC 4 \$ .....0 NAIC 5 \$ .....0 NAIC 6 \$ .....0

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE The Western and Southern Life Insurance Company

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-D9-5	OPIC Fit % Due 10/10/2025 JAJ010		1	4,000,000	4,000,000	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Fit % Due 9/15/2022 MUSD15		1	2,500,000	2,500,000	09/15/2022
690353-X0-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	10,500,000	10,500,000	07/15/2025
690353-YE-1	OPIC AGENCY Adj % Due 6/15/2034 MUSD15		1	4,450,953	4,450,953	06/15/2034
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MUSD15		1	8,300,000	8,300,000	09/15/2020
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			29,750,953	29,750,953	XXX
0599999	Total - U.S. Government Bonds			29,750,953	29,750,953	XXX
1099999	Total - All Other Government Bonds			0	0	XXX
666467-FG-5	NORTHLAKE IL VRDN Adj % Due 12/1/2034 Mo-1		1FE	6,175,000	6,175,000	12/01/2034
1199999	Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations			6,175,000	6,175,000	XXX
1799999	Total - U.S. States, Territories and Possessions Bonds			6,175,000	6,175,000	XXX
593779-FW-6	MIAMI TRACE OH LSD BAN 1 1/2% Due 1/6/2016 Ann-1/6		1FE	4,518,675	4,511,816	01/06/2016
1899999	Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations			4,518,675	4,511,816	XXX
2499999	Total - U.S. Political Subdivisions Bonds			4,518,675	4,511,816	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/2023 FMAN1		2AM	4,000,000	4,000,000	08/01/2023
16229P-AA-3	CHATO AL IOB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	4,450,000	4,450,000	11/15/2038
232263-GR-8	CUYAHOGA CNTY OH ECON DEV 3.67% Due 12/1/2015 JD1		1FE	1,507,620	1,507,707	12/01/2015
2899999	Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities			9,957,620	9,957,707	XXX
3199999	Total - U.S. Special Revenues Bonds			9,957,620	9,957,707	XXX
054937-AE-7	BB&T CORPORATION 5.2% Due 12/23/2015 JD23		1FE	2,324,983	2,322,901	12/23/2015
055650-BN-7	BP CAPITAL MARKETS 3 1/8% Due 10/1/2015 A01		1FE	2,300,000	2,300,000	10/01/2015
079860-AA-0	BELLSOUTH CORP 4.182% Due 4/26/2016 Ann-4/26		2FE	7,346,405	7,350,428	04/26/2016
12189T-AB-0	BURLINGTON NORTH SANTA FE 6 7/8% Due 2/15/2016 FA15		1FE	919,775	919,719	02/15/2016
144141-CX-4	CAROLINA POWER & LIGHT 5 1/4% Due 12/15/2015 JD15		1FE	3,532,263	3,534,762	12/15/2015
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		1FE	2,405,129	2,400,790	11/15/2016
202218-AH-6	COMMERCIAL NET LEASE RLT CORP 6.15% Due 12/15/2015 MN17		2FE	5,252,239	5,252,898	12/15/2015
225460-AQ-0	CREDIT SUISS NEW YORK Fit % Due 3/11/2016 MUSD11		1FE	1,299,493	1,300,175	03/11/2016
29476L-AC-1	EQUITY RESIDENTIAL PROPERTIES 5 1/8% Due 3/15/2016 MS15		2FE	1,338,369	1,339,096	03/15/2016
30216B-FE-7	Export Development Canada (EDC) Fit % Due 2/10/2016 FMAN10		1FE	2,900,000	2,900,000	02/10/2016
370334-BN-3	GENERAL MILLS 0 7/8% Due 1/29/2016 MS18		2FE	1,115,996	1,115,593	01/29/2016
42217K-AV-8	HEALTH CARE REIT 3 5/8% Due 3/15/2016 MS15		2FE	1,211,905	1,214,198	03/15/2016
46623E-JU-4	JP MORGAN CHASE & CO 1 1/8% Due 2/26/2016 FA26		1FE	12,622,655	12,615,096	02/26/2016
50188F-AB-1	LG&E & KU ENERGY LLC 2 1/8% Due 11/15/2015 MN15		2FE	4,106,683	4,106,633	11/15/2015
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	7,400,000	7,400,000	01/01/2033
565849-AJ-5	MARATHON OIL CORP 0.9% Due 11/1/2015 MN1		2FE	1,999,562	1,999,916	11/01/2015
59217G-BM-0	MET LIFE GLOB Fit % Due 7/14/2016 JAJ014		1FE	2,000,000	2,000,000	07/14/2016
61747Y-CT-0	MORGAN STANLEY 3.45% Due 11/2/2015 MN2		1FE	5,913,316	5,913,429	11/02/2015
677415-CL-3	OHIO POWER COMPANY 6% Due 6/1/2016 JD1		2FE	1,344,567	1,342,919	06/01/2016
693476-AT-0	PNC FUNDING CORP 5 1/4% Due 11/15/2015 MN15		1FE	4,220,504	4,222,261	11/15/2015
69349L-AH-1	PNC BANK 0.8% Due 1/28/2016 JJ28		1FE	580,373	580,091	01/28/2016
98417E-AS-9	XSTRATA FINANCE CANADA 1.8% Due 10/23/2015 A023		2FE	859,140	860,540	10/23/2015
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			72,963,357	72,961,444	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			72,963,357	72,961,444	XXX
4899999	Total - Hybrid Securities			0	0	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
6199999	Total - Issuer Obligations			113,407,985	113,399,213	XXX
6299999	Total - Residential Mortgage-Backed Securities			0	0	XXX
6399999	Total - Commercial Mortgage-Backed Securities			0	0	XXX
6499999	Total - Other Loan-Backed and Structured Securities			9,957,620	9,957,707	XXX
6599999	Total Bonds			123,365,605	123,356,920	XXX
7099999	Total - Preferred Stocks			0	0	XXX
7599999	Total - Common Stocks			0	0	XXX
7699999	Total - Preferred and Common Stocks			0	0	XXX
316175-40-5	FIDELITY INST MM FUND PRIME			.69,809	.69,809	
	KROGER CO KR 3.9% Due 10/1/2015 A01			2,100,000	2,100,000	10/01/2015
8999999	Total - Short-Term Invested Assets (Schedule DA type)			2,169,809	2,169,809	XXX
000000-00-0	Huntington National Bank Money Market Account			10,957,878	10,957,878	
000000-00-0	Key Bank Money Market Account			10,909,411	10,909,411	
000000-00-0	BB&T Bank Money Market Account			10,949,284	10,949,284	
9099999	Total - Cash (Schedule E Part 1 type)			32,816,573	32,816,573	XXX
000000-00-0	AGRPVPP CP 0.44% Due 10/8/2015 At Mat			5,198,093	5,198,093	10/08/2015
000000-00-0	BASIN ELECTRIC CP CP 0.14% Due 10/15/2015 At Mat			3,599,678	3,599,678	10/15/2015
000000-00-0	DUKE ENERGY CORP CP 0.35% Due 10/2/2015 At Mat			3,999,883	3,999,883	10/02/2015
000000-00-0	DUKE ENERGY CORP CP 0.42% Due 10/7/2015 At Mat			2,798,824	2,798,824	10/07/2015
000000-00-0	MDU RESOURCES CP 0.38% Due 10/1/2015 At Mat			999,613	999,613	10/01/2015
000000-00-0	NEXTERA ENERGY CAP CP 0.39% Due 10/2/2015 At Mat			3,099,664	3,099,664	10/02/2015
000000-00-0	NSTAR ELECTRIC CP 0.14% Due 10/6/2015 At Mat			9,699,774	9,699,774	10/06/2015
000000-00-0	OKSPP CP 0.66% Due 10/1/2015 At Mat			2,499,725	2,499,725	10/01/2015
000000-00-0	SINOPEC CP 0.35% Due 10/6/2015 At Mat			5,799,662	5,799,662	10/06/2015
9199999	Total - Cash Equivalents (Schedule E Part 2 type)			37,694,916	37,694,916	XXX
9999999	Totals			196,046,903	196,038,218	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value \$ 56,901,547 Book/Adjusted Carrying Value \$ 56,819,015  
 2. Average balance for the year to date Fair Value \$ 239,714,779 Book/Adjusted Carrying Value \$ 240,521,111

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Branch Banking & Trust Co. .... Winston-Salem, NC .....					15,975,744	15,990,038	15,987,610	.XXX.
Huntington Bank ..... Columbus, OH .....					15,956,655	15,960,668	15,964,725	.XXX.
Keycorp (Key Bank) ..... Cleveland, OH .....					10,933,311	10,936,627	10,936,848	.XXX.
Fifth Third Bank ..... Cincinnati, OH .....					7,583,019	6,964,038	6,915,633	.XXX.
Bank of New York Mellon ..... New York, NY .....					10,869,517	5,816,607	4,219,471	.XXX.
JP Morgan/Chase ..... New York, NY .....					614,857	1,842,630	1,616,566	.XXX.
Cheviot Savings Bank ..... Cincinnati, OH .....					250,041	250,041	250,271	.XXX.
BMO Harris ..... Milwaukee, WI .....					776,862	780,744	782,012	.XXX.
Northern Trust ..... Chicago, IL .....					(37,709,757)	(36,573,351)	(31,745,387)	.XXX.
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			(143,509)	(92,095)	(177,363)	.XXX.
0199999. Totals - Open Depositories	XXX	XXX	0	0	25,106,740	21,875,947	24,750,386	.XXX.
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						.XXX.
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	.XXX.
0399999. Total Cash on Deposit	XXX	XXX	0	0	25,106,740	21,875,947	24,750,386	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	9,620	7,852	9,869	.XXX.
0599999. Total - Cash	XXX	XXX	0	0	25,116,360	21,883,799	24,760,255	.XXX.

