



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2015
OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code	0836 (Current)	0836 (Prior)	NAIC Company Code	92622	Employer's ID Number	31-1000236
Organized under the Laws of	Ohio			State of Domicile or Port of Entry	Ohio	
Country of Domicile	United States of America					
Incorporated/Organized	12/01/1980			Commenced Business	03/05/1981	
Statutory Home Office	400 Broadway (Street and Number)			Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)		
Main Administrative Office	400 Broadway (Street and Number)					
	Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)			513-629-1800 (Area Code) (Telephone Number)		
Mail Address	400 Broadway (Street and Number or P.O. Box)			Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	400 Broadway (Street and Number)					
	Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)			513-629-1800 (Area Code) (Telephone Number)		
Internet Website Address	WWW.WesternSouthernLife.com					
Statutory Statement Contact	Bradley J. Hunkler (Name)			513-629-2980 (Area Code) (Telephone Number)		
	CompAcctGrp@WesternSouthernLife.com (E-mail Address)			513-629-1871 (FAX Number)		

OFFICERS

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

OTHER

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	SS:
County of	Hamilton	

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Bradley Joseph Hunkler VP, Chief Accounting Officer
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.....		
Subscribed and sworn to before me this		
22nd day of February, 2016		

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	15,097,095	0.128	15,097,095	0	15,097,095	0.129
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	56,700,000	0.481	56,700,000	0	56,700,000	0.483
1.22 Issued by U.S. government sponsored agencies	0	0.000	0	0	0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	121,744,816	1.032	121,744,816	0	121,744,816	1.037
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	41,070,916	0.348	41,070,916	0	41,070,916	0.350
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	11,978,423	0.102	11,978,423	0	11,978,423	0.102
1.43 Revenue and assessment obligations	277,619,592	2.353	277,619,592	0	277,619,592	2.366
1.44 Industrial development and similar obligations	219,659,000	1.862	219,659,000	0	219,659,000	1.872
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	159,617,600	1.353	159,617,600	0	159,617,600	1.360
1.512 Issued or guaranteed by FNMA and FHLMC	408,126,588	3.459	408,126,588	0	408,126,588	3.478
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	512,736,423	4.346	512,736,423	0	512,736,423	4.369
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	1,609,205,817	13.640	1,609,205,817	0	1,609,205,817	13.713
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	4,887,757,120	41.431	4,887,757,120	0	4,887,757,120	41.652
2.2 Unaffiliated non-U.S. securities (including Canada)	1,896,052,519	16.072	1,896,052,519	0	1,896,052,519	16.158
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	12,121,638	0.103	12,121,638	0	12,121,638	0.103
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	211,773,682	1.795	211,773,682	0	211,773,682	1.805
3.4 Other equity securities:						
3.41 Affiliated	63,854,807	0.541	1,144,855	0	1,144,855	0.010
3.42 Unaffiliated	53,140,100	0.450	53,140,100	0	53,140,100	0.453
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties	328,328,394	2.783	328,328,394		328,328,394	2.798
4.5 Commercial loans	459,081,668	3.891	459,081,668		459,081,668	3.912
4.6 Mezzanine real estate loans	900,000	0.008	900,000		900,000	0.008
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including \$ of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans	37,729,049	0.320	37,729,049		37,729,049	0.322
7. Derivatives	1,606,510	0.014	1,606,511		1,606,511	0.014
8. Receivables for securities	15,694,417	0.133	15,694,417		15,694,417	0.134
9. Securities Lending (Line 10, Asset Page reinvested collateral)	55,328,052	0.469	55,328,052	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	109,739,044	0.930	109,739,042	55,328,052	165,067,094	1.407
11. Other invested assets	230,739,436	1.956	230,739,436		230,739,436	1.966
12. Total invested assets	11,797,402,706	100.000	11,734,692,753	55,328,052	11,734,692,753	100.000

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SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	698,557,220
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	127,505,757
	2.2 Additional investment made after acquisition (Part 2, Column 8)	52,021,621
		179,527,378
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	0
	3.2 Totals, Part 3, Column 11	0
		0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	0
	5.2 Totals, Part 3, Column 8	400,000
		400,000
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	90,158,978
8.	Deduct amortization of premium and mortgage interest points and commitment fees	15,558
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	0
	9.2 Totals, Part 3, Column 13	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	0
	10.2 Totals, Part 3, Column 10	0
		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	788,310,062
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	788,310,062
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	788,310,062

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SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	216,847,521
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	18,831,264
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,818,981
		20,650,245
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	0
	3.2 Totals, Part 3, Column 12	0
		0
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	(8,731,146)
	5.2 Totals, Part 3, Column 9	0
		(8,731,146)
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	5,651,762
8.	Deduct amortization of premium and depreciation	35,548
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	0
	9.2 Totals, Part 3, Column 14	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	0
	10.2 Totals, Part 3, Column 11	0
		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	223,079,310
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	223,079,310

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	11,124,938,828
2.	Cost of bonds and stocks acquired, Part 3, Column 7	2,105,458,024
3.	Accrual of discount	9,329,180
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	387,057
	4.2. Part 2, Section 1, Column 15	0
	4.3. Part 2, Section 2, Column 13	37,351,681
	4.4. Part 4, Column 11	(1,276,771)
		36,461,967
5.	Total gain (loss) on disposals, Part 4, Column 19	20,266,933
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	2,672,774,471
7.	Deduct amortization of premium	47,001,920
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	3,914,433
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	1,266,181
	9.4. Part 4, Column 13	13,241,784
		18,422,398
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,558,256,143
11.	Deduct total nonadmitted amounts	62,709,952
12.	Statement value at end of current period (Line 10 minus Line 11)	10,495,546,191

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments	1. United States	257,803,615	265,390,347	268,848,251	248,241,634
(Including all obligations guaranteed by governments)	2. Canada	62,531,546	64,436,795	63,473,850	62,000,000
	3. Other Countries	59,213,270	59,810,120	59,103,020	60,000,000
	4. Totals	379,548,431	389,637,262	391,425,121	370,241,634
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	41,070,917	42,852,447	41,199,387	40,680,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	11,978,423	12,692,100	12,013,476	11,950,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	1,391,752,682	1,429,317,948	1,413,400,650	1,354,738,092
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	6,392,439,367	6,473,134,186	6,433,155,411	6,444,685,270
	9. Canada	358,945,739	354,775,352	363,142,485	360,405,471
	10. Other Countries	1,641,630,351	1,641,068,913	1,655,432,469	1,627,306,372
	11. Totals	8,393,015,457	8,468,978,451	8,451,730,365	8,432,397,113
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	10,217,365,910	10,343,478,208	10,309,768,999	10,210,006,839
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	12,121,638	12,264,144	12,121,638	
	15. Canada				
	16. Other Countries				
	17. Totals	12,121,638	12,264,144	12,121,638	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	12,121,638	12,264,144	12,121,638	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	258,543,926	258,543,926	178,425,151	
	21. Canada				
	22. Other Countries	6,369,856	6,369,856	3,908,276	
	23. Totals	264,913,782	264,913,782	182,333,427	
Parent, Subsidiaries and Affiliates	24. Totals	63,854,807	63,854,807	86,943,143	
	25. Total Common Stocks	328,768,589	328,768,589	269,276,570	
	26. Total Stocks	340,890,227	341,032,733	281,398,208	
	27. Total Bonds and Stocks	10,558,256,137	10,684,510,941	10,591,167,207	

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company
SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	41,572,607	162,277,485	39,715,825	12,378,197	1,884,501	257,828,615	2.5	208,514,220	1.9	257,828,615	0
1.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	41,572,607	162,277,485	39,715,825	12,378,197	1,884,501	257,828,615	2.5	208,514,220	1.9	257,828,615	0
2. All Other Governments											
2.1 NAIC 1	40,099,303	36,999,726	10,167,791	1,316,679	0	88,583,499	0.9	117,553,934	1.1	73,583,941	14,999,558
2.2 NAIC 2	0	0	19,031,131	0	14,130,187	33,161,318	0.3	20,587,388	0.2	28,962,464	4,198,854
2.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	40,099,303	36,999,726	29,198,922	1,316,679	14,130,187	121,744,817	1.2	138,141,322	1.3	102,546,405	19,198,412
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	2,000,900	26,500,000	7,570,017	5,000,000	0	41,070,917	0.4	36,119,454	0.3	41,070,917	0
3.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	2,000,900	26,500,000	7,570,017	5,000,000	0	41,070,917	0.4	36,119,454	0.3	41,070,917	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	6,500,898	2,000,000	0	3,477,525	0	11,978,423	0.1	16,359,312	0.2	11,978,423	0
4.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	6,500,898	2,000,000	0	3,477,525	0	11,978,423	0.1	16,359,312	0.2	11,978,423	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	105,478,242	567,645,239	261,129,453	131,752,016	86,165,138	1,152,170,088	11.2	1,234,266,104	11.3	1,142,375,088	9,795,000
5.2 NAIC 2	0	0	7,200,000	0	219,659,000	226,859,000	2.2	234,071,000	2.1	7,200,000	219,659,000
5.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	13,309,491	13,309,491	0.1	13,351,931	0.1	13,309,491	0
5.7 Totals	105,478,242	567,645,239	268,329,453	131,752,016	319,133,629	1,392,338,579	13.5	1,481,689,035	13.6	1,162,884,579	229,454,000

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	751,744,674	2,452,394,394	1,336,245,344	185,042,408	200,467,670	4,925,894,490	47.9	5,473,952,560	50.2	3,023,801,512	1,902,092,978
6.2 NAIC 2	197,032,537	1,175,414,788	785,256,814	198,826,090	216,528,965	2,573,059,194	25.0	2,422,393,917	22.2	1,817,884,886	755,174,308
6.3 NAIC 3	24,297,200	198,736,560	196,196,151	18,175,928	4,511,761	441,917,600	4.3	437,750,043	4.0	292,548,336	149,369,264
6.4 NAIC 4	11,740,468	143,010,661	134,828,959	16,870,969	2,184,065	308,635,122	3.0	473,865,313	4.3	177,113,630	131,521,492
6.5 NAIC 5	6,202,296	36,842,106	741,445	2,509,312	0	46,295,159	0.5	23,164,390	0.2	4,589,621	41,705,538
6.6 NAIC 6	0	0	2,033,872	0	78,663	2,112,535	0.0	139,616	0.0	2,033,872	78,663
6.7 Totals	991,017,175	4,006,398,509	2,455,302,585	421,424,707	423,771,124	8,297,914,100	80.7	8,831,265,839	81.0	5,317,971,857	2,979,942,243
7. Hybrid Securities											
7.1 NAIC 1	0	0	0	0	3,000,000	3,000,000	0.0	44,863,870	0.4	3,000,000	0
7.2 NAIC 2	5,880,064	33,903,594	5,329,663	10,003,690	65,608,174	120,725,185	1.2	102,931,884	0.9	98,905,129	21,820,056
7.3 NAIC 3	9,062,513	0	0	16,613,274	8,682,935	34,358,722	0.3	28,665,835	0.3	13,721,084	20,637,638
7.4 NAIC 4	2,061,520	0	0	0	0	2,061,520	0.0	7,757,770	0.1	2,061,520	0
7.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	17,004,097	33,903,594	5,329,663	26,616,964	77,291,109	160,145,427	1.6	184,219,359	1.7	117,687,733	42,457,694
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

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

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

	1	2	3	4	5	6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 947,396,624	3,247,816,844	1,654,828,430	338,966,825	291,517,309	6,480,526,032	63.0	XXX	XXX	4,553,638,496	1,926,887,536
9.2 NAIC 2	(d) 202,912,601	1,209,318,382	816,817,608	208,829,780	515,926,326	2,953,804,697	28.7	XXX	XXX	1,952,952,479	1,000,852,218
9.3 NAIC 3	(d) 33,359,713	198,736,560	196,196,151	34,789,202	13,194,696	476,276,322	4.6	XXX	XXX	306,269,420	170,006,902
9.4 NAIC 4	(d) 13,801,988	143,010,661	134,828,959	16,870,969	2,184,065	310,696,642	3.0	XXX	XXX	179,175,150	131,521,492
9.5 NAIC 5	(d) 6,202,296	36,842,106	741,445	2,509,312	0	(c) 46,295,159	0.5	XXX	XXX	4,589,621	41,705,538
9.6 NAIC 6	(d) 0	0	2,033,872	0	13,388,154	(c) 15,422,026	0.1	XXX	XXX	15,343,363	78,663
9.7 Totals	1,203,673,222	4,835,724,553	2,805,446,465	601,966,088	836,210,550	(b) 10,283,020,878	100.0	XXX	XXX	7,011,968,529	3,271,052,349
9.8 Line 9.7 as a % of Col. 6	11.7	47.0	27.3	5.9	8.1	100.0	XXX	XXX	XXX	68.2	31.8
10. Total Bonds Prior Year											
10.1 NAIC 1	1,012,078,948	3,383,929,710	2,037,164,074	322,237,883	376,218,839	XXX	XXX	7,131,629,454	65.4	5,149,065,857	1,982,563,597
10.2 NAIC 2	248,116,121	1,162,578,258	721,379,024	163,614,931	484,295,855	XXX	XXX	2,779,984,189	25.5	1,770,798,154	1,009,186,035
10.3 NAIC 3	19,838,488	179,154,796	214,354,217	37,899,085	15,169,292	XXX	XXX	466,415,878	4.3	304,809,466	161,606,412
10.4 NAIC 4	35,146,537	218,207,193	183,244,774	25,983,896	19,040,683	XXX	XXX	481,623,083	4.4	320,868,458	160,754,625
10.5 NAIC 5	1,230,512	11,994,312	3,312,118	367,365	6,260,083	XXX	XXX	(c) 23,164,390	0.2	15,340,001	7,824,389
10.6 NAIC 6	85,581	54,035	0	0	13,351,931	XXX	XXX	(c) 13,491,547	0.1	13,491,547	0
10.7 Totals	1,316,496,187	4,955,918,304	3,159,454,207	550,103,160	914,336,683	XXX	XXX	(b) 10,896,308,541	100.0	7,574,373,483	3,321,935,058
10.8 Line 10.7 as a % of Col. 8	12.1	45.5	29.0	5.0	8.4	XXX	XXX	100.0	XXX	69.5	30.5
11. Total Publicly Traded Bonds											
11.1 NAIC 1	613,389,501	2,316,034,578	1,069,515,074	280,967,817	273,731,527	4,553,638,497	44.3	5,149,065,857	47.3	4,553,638,497	XXX
11.2 NAIC 2	186,529,640	773,099,312	577,936,522	171,104,868	244,282,137	1,952,952,479	19.0	1,770,798,154	16.3	1,952,952,479	XXX
11.3 NAIC 3	22,598,665	135,602,678	111,659,305	24,200,762	12,208,011	306,269,421	3.0	304,809,466	2.8	306,269,421	XXX
11.4 NAIC 4	10,135,325	87,655,731	62,329,060	16,870,969	2,184,065	179,175,150	1.7	320,868,458	2.9	179,175,150	XXX
11.5 NAIC 5	348,373	990,491	741,445	2,509,312	0	4,589,621	0.0	15,340,001	0.1	4,589,621	XXX
11.6 NAIC 6	0	0	2,033,872	0	13,309,491	15,343,363	0.1	13,491,547	0.1	15,343,363	XXX
11.7 Totals	833,001,504	3,313,382,790	1,824,215,278	495,653,728	545,715,231	7,011,968,531	68.2	7,574,373,483	69.5	7,011,968,531	XXX
11.8 Line 11.7 as a % of Col. 6	11.9	47.3	26.0	7.1	7.8	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	8.1	32.2	17.7	4.8	5.3	68.2	XXX	XXX	XXX	68.2	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	334,007,123	931,782,266	585,313,356	57,999,008	17,785,782	1,926,887,535	18.7	1,982,563,597	18.2	XXX	1,926,887,535
12.2 NAIC 2	16,382,961	436,219,070	238,881,086	37,724,912	271,644,189	1,000,852,218	9.7	1,009,186,035	9.3	XXX	1,000,852,218
12.3 NAIC 3	10,761,048	63,133,882	84,536,846	10,588,440	986,685	170,006,901	1.7	161,606,412	1.5	XXX	170,006,901
12.4 NAIC 4	3,666,663	55,354,930	72,499,899	0	0	131,521,492	1.3	160,754,625	1.5	XXX	131,521,492
12.5 NAIC 5	5,853,923	35,851,615	0	0	0	41,705,538	0.4	7,824,389	0.1	XXX	41,705,538
12.6 NAIC 6	0	0	0	0	78,663	78,663	0.0	0	0.0	XXX	78,663
12.7 Totals	370,671,718	1,522,341,763	981,231,187	106,312,360	290,495,319	3,271,052,347	31.8	3,321,935,058	30.5	XXX	3,271,052,347
12.8 Line 12.7 as a % of Col. 6	11.3	46.5	30.0	3.3	8.9	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	3.6	14.8	9.5	1.0	2.8	31.8	XXX	XXX	XXX	XXX	31.8

(a) Includes \$ 2,605,755,071 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 6,881,234 current year, \$ 41,000,000 prior year of bonds with Z designations and \$ 0 , current year \$ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$ 0 current year, \$ prior year of bonds with 5* designations and \$ 78,663 , current year \$ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 65,654,967 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	25,000	44,939,795	22,828,160	2,495,550	1,533,590	71,822,095	0.7	4,230,757	0.0	71,822,095	0
1.2 Residential Mortgage-Backed Securities	39,566,512	112,316,244	13,215,271	8,447,314	15,396	173,560,737	1.7	186,248,018	1.7	173,560,737	0
1.3 Commercial Mortgage-Backed Securities	1,981,095	5,021,447	3,672,395	1,435,333	335,515	12,445,785	0.1	18,035,446	0.2	12,445,785	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	41,572,607	162,277,486	39,715,826	12,378,197	1,884,501	257,828,617	2.5	208,514,221	1.9	257,828,617	0
2. All Other Governments											
2.1 Issuer Obligations	40,099,303	36,999,726	29,198,922	1,316,679	14,130,187	121,744,817	1.2	138,141,322	1.3	102,546,405	19,198,412
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	40,099,303	36,999,726	29,198,922	1,316,679	14,130,187	121,744,817	1.2	138,141,322	1.3	102,546,405	19,198,412
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	2,000,900	26,500,000	7,570,017	5,000,000	0	41,070,917	0.4	36,119,454	0.3	41,070,917	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	2,000,900	26,500,000	7,570,017	5,000,000	0	41,070,917	0.4	36,119,454	0.3	41,070,917	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	6,500,898	2,000,000	0	3,477,525	0	11,978,423	0.1	16,359,312	0.2	11,978,423	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	6,500,898	2,000,000	0	3,477,525	0	11,978,423	0.1	16,359,312	0.2	11,978,423	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	2,420,896	18,758,813	5,600,000	6,550,344	220,983,507	254,313,560	2.5	250,049,442	2.3	34,654,560	219,659,000
5.2 Residential Mortgage-Backed Securities	99,250,574	413,175,907	201,952,102	85,919,658	2,906,581	803,204,822	7.8	906,599,520	8.3	803,204,822	0
5.3 Commercial Mortgage-Backed Securities	989,334	85,445,668	4,834,266	0	0	91,269,268	0.9	106,008,883	1.0	91,269,268	0
5.4 Other Loan-Backed and Structured Securities	2,817,438	50,264,852	55,943,084	39,282,015	95,243,541	243,550,930	2.4	219,031,191	2.0	233,755,930	9,795,000
5.5 Totals	105,478,242	567,645,240	268,329,452	131,752,017	319,133,629	1,392,338,580	13.5	1,481,689,036	13.6	1,162,884,580	229,454,000
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	519,045,421	2,831,537,108	1,800,166,344	333,296,616	377,810,970	5,861,856,459	57.0	6,162,595,279	56.6	4,011,340,420	1,850,516,039
6.2 Residential Mortgage-Backed Securities	109,357,045	265,645,810	122,734,683	70,395,427	45,862,874	613,995,839	6.0	657,340,895	6.0	476,603,913	137,391,926
6.3 Commercial Mortgage-Backed Securities	234,971,948	391,826,335	368,411,695	0	0	995,209,978	9.7	1,247,476,944	11.4	581,462,821	413,747,157
6.4 Other Loan-Backed and Structured Securities	127,642,761	517,389,256	163,989,862	17,732,665	97,281	826,851,825	8.0	763,852,720	7.0	248,564,705	578,287,120
6.5 Totals	991,017,175	4,006,398,509	2,455,302,584	421,424,708	423,771,125	8,297,914,101	80.7	8,831,265,838	81.0	5,317,971,859	2,979,942,242
7. Hybrid Securities											
7.1 Issuer Obligations	9,548,464	33,903,594	5,329,663	14,588,440	71,344,368	134,714,529	1.3	123,644,989	1.1	101,597,689	33,116,840
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	7,455,633	0	0	12,028,524	5,946,741	25,430,898	0.2	60,574,371	0.6	16,090,044	9,340,854
7.5 Totals	17,004,097	33,903,594	5,329,663	26,616,964	77,291,109	160,145,427	1.6	184,219,360	1.7	117,687,733	42,457,694
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company
SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	579,640,882	2,994,639,036	1,870,693,106	366,725,154	685,802,622	6,497,500,800	63.2	XXX	XXX	4,375,010,509	2,122,490,291
9.2 Residential Mortgage-Backed Securities	248,174,131	791,137,961	337,902,056	164,762,399	48,784,851	1,590,761,398	15.5	XXX	XXX	1,453,369,472	137,391,926
9.3 Commercial Mortgage-Backed Securities	237,942,377	482,293,450	376,918,356	1,435,333	335,515	1,098,925,031	10.7	XXX	XXX	685,177,874	413,747,157
9.4 Other Loan-Backed and Structured Securities	137,915,832	567,654,108	219,932,946	69,043,204	101,287,563	1,095,833,653	10.7	XXX	XXX	498,410,679	597,422,974
9.5 Totals	1,203,673,222	4,835,724,555	2,805,446,464	601,966,090	836,210,551	10,283,020,882	100.0	XXX	XXX	7,011,968,534	3,271,052,348
9.6 Line 9.5 as a % of Col. 6	11.7	47.0	27.3	5.9	8.1	100.0	XXX	XXX	XXX	68.2	31.8
10. Total Bonds Prior Year											
10.1 Issuer Obligations	618,677,520	3,089,400,974	2,059,074,256	292,010,833	671,976,972	XXX	XXX	6,731,140,555	61.8	4,499,604,916	2,231,535,639
10.2 Residential Mortgage-Backed Securities	235,471,057	820,996,547	431,279,417	199,014,911	63,426,501	XXX	XXX	1,750,188,433	16.1	1,667,984,992	82,203,441
10.3 Commercial Mortgage-Backed Securities	316,641,973	604,315,315	447,492,241	2,637,636	434,108	XXX	XXX	1,371,521,273	12.6	918,178,796	453,342,477
10.4 Other Loan-Backed and Structured Securities	145,705,638	441,205,469	221,608,292	56,439,781	178,499,102	XXX	XXX	1,043,458,282	9.6	488,604,774	554,853,508
10.5 Totals	1,316,496,188	4,955,918,305	3,159,454,206	550,103,161	914,336,683	XXX	XXX	10,896,308,543	100.0	7,574,373,478	3,321,935,065
10.6 Line 10.5 as a % of Col. 8	12.1	45.5	29.0	5.0	8.4	XXX	XXX	100.0	XXX	69.5	30.5
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	443,101,382	2,045,048,480	1,194,437,581	291,565,488	400,857,578	4,375,010,509	42.5	4,499,604,916	41.3	4,375,010,509	XXX
11.2 Residential Mortgage-Backed Securities	225,296,113	731,749,492	303,222,543	145,822,726	47,278,597	1,453,369,471	14.1	1,667,984,992	15.3	1,453,369,471	XXX
11.3 Commercial Mortgage-Backed Securities	88,985,564	326,556,160	267,865,302	1,435,333	335,515	685,177,874	6.7	918,178,796	8.4	685,177,874	XXX
11.4 Other Loan-Backed and Structured Securities	75,618,445	210,028,660	58,689,851	56,830,183	97,243,541	498,410,680	4.8	488,604,774	4.5	498,410,680	XXX
11.5 Totals	833,001,504	3,313,382,792	1,824,215,277	495,653,730	545,715,231	7,011,968,534	68.2	7,574,373,478	69.5	7,011,968,534	XXX
11.6 Line 11.5 as a % of Col. 6	11.9	47.3	26.0	7.1	7.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	8.1	32.2	17.7	4.8	5.3	68.2	XXX	XXX	XXX	68.2	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	136,539,500	949,590,556	676,255,525	75,159,666	284,945,044	2,122,490,291	20.6	2,231,535,639	20.5	XXX	2,122,490,291
12.2 Residential Mortgage-Backed Securities	22,878,018	59,388,469	34,679,513	18,939,673	1,506,254	137,391,927	1.3	82,203,441	0.8	XXX	137,391,927
12.3 Commercial Mortgage-Backed Securities	148,956,813	155,737,290	109,053,054	0	0	413,747,157	4.0	453,342,477	4.2	XXX	413,747,157
12.4 Other Loan-Backed and Structured Securities	62,297,387	357,625,448	161,243,095	12,213,021	4,044,022	597,422,973	5.8	554,853,508	5.1	XXX	597,422,973
12.5 Totals	370,671,718	1,522,341,763	981,231,187	106,312,360	290,495,320	3,271,052,348	31.8	3,321,935,065	30.5	XXX	3,271,052,348
12.6 Line 12.5 as a % of Col. 6	11.3	46.5	30.0	3.3	8.9	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	3.6	14.8	9.5	1.0	2.8	31.8	XXX	XXX	XXX	XXX	31.8

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments					
	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	75,832,823	75,832,823	0	0	0
2. Cost of short-term investments acquired	1,791,122,403	1,791,122,403			
3. Accrual of discount	624	624			
4. Unrealized valuation increase (decrease)	0	0			
5. Total gain (loss) on disposals	(290)	(290)			
6. Deduct consideration received on disposals	1,860,647,518	1,860,647,518			
7. Deduct amortization of premium	457,794	457,794			
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)	5,850,248	5,850,248	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	5,850,248	5,850,248	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	(49,924,102)
2.	Cost paid/(consideration received) on additions:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,616,1111,616,111
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	(7,221,950)
3.2	Section 2, Column 19	54,062,25846,840,308
4.	Total gain (loss) on termination recognized, Section 2, Column 22	(62,329,709)
5.	Considerations received/(paid) on terminations, Section 2, Column 15	(59,146,873)
6.	Amortization:	
6.1	Section 1, Column 19	(832,231)
6.2	Section 2, Column 21	(69,573)(901,804)
7.	Adjustment to the book/adjusted carrying value of hedged item:	
7.1	Section 1, Column 20	
7.2	Section 2, Column 23	0
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Section 1, Column 18	
8.2	Section 2, Column 20	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)	(5,552,323)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(5,552,323)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
3.11	Section 1, Column 15, current year minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other	
3.13	Section 1, Column 18, current year minus	
3.14	Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	
3.24	Section 1, Column 19, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	
4.22	Amount recognized (Section 2, Column 16)	
4.3	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

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

5112

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	16	189,896,473	17	217,522,016	16	189,367,421	16	188,191,356	16	189,896,473
2. Add: Opened or Acquired Transactions.....	1	27,745,873	0	0					1	27,745,873
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	0	XXX	0	XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions.....		0	1	27,745,873					1	27,745,873
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....		0	0	0					0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	120,330	XXX	408,722	XXX	1,176,065	XXX	1,934,206	XXX	3,639,323
7. Ending Inventory	17	217,522,016	16	189,367,421	16	188,191,356	16	186,257,150	16	186,257,150

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.....	(5,552,327)
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)	(5,552,327)
4.	Part D, Section 1, Column 5	1,606,510
5.	Part D, Section 1, Column 6	(7,158,837)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	(8,057,575)
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	(8,057,575)
10.	Part D, Section 1, Column 8	1,606,510
11.	Part D, Section 1, Column 9	(9,664,085)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	188,590,427
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 11	188,590,427
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0
2. Cost of cash equivalents acquired	8,669,505,567	8,669,505,567	
3. Accrual of discount	443	443	
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	6,935	6,935	
6. Deduct consideration received on disposals	8,609,708,224	8,609,708,224	
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	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)	59,804,721	59,804,721	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	59,804,721	59,804,721	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0001094		Fremont	CA		08/17/2001	5.350	4,919,552	0	0	0	0	0	14,000,000	06/07/2001
0001102		Kennesaw	GA		05/28/2002	8.120	7,156,151	0	0	0	0	0	12,650,000	04/16/2009
0001106		Germanatown	TN		09/06/2002	6.375	8,253,501	0	0	0	0	0	12,600,000	07/02/2002
0001108		Kissimmee	FL		10/28/2002	5.500	3,791,391	0	0	0	0	0	7,920,000	01/22/2007
0001110		Cincinnati	OH		12/19/2002	7.500	127,204	0	0	0	0	0	2,750,000	07/22/1996
0001112		Indianapolis	IN		12/19/2002	7.800	840,231	0	(15,558)	0	0	0	2,890,000	09/27/1999
0001115		Las Vegas	NV		04/04/2003	6.120	7,404,976	0	0	0	0	0	14,950,000	01/29/2003
0001125		Kissimmee	FL		03/25/2004	5.500	4,098,538	0	0	0	0	0	9,680,000	01/22/2007
0001126		Austin	TX		09/24/2004	6.530	8,957,227	0	0	0	0	0	14,947,058	07/30/2004
0001131		Austin	TX		10/25/2005	5.960	1,944,182	0	0	0	0	0	3,575,000	10/07/2005
0001132		Santa Rosa	CA		11/28/2005	5.750	6,260,514	0	0	0	0	0	15,250,000	08/30/2013
0001135		Bloomington	IN		03/22/2007	5.900	37,704,706	0	0	0	0	0	59,100,000	11/18/2010
0001141		San Antonio	TX		04/09/2008	6.090	32,113,827	0	0	0	0	0	53,500,000	11/21/2006
0001144		Owasso	OK		09/23/2008	4.380	7,647,114	0	0	0	0	0	14,300,000	07/07/2008
0001147		Ft. Walton Beach	FL		11/17/2008	4.480	22,820,000	0	0	0	0	0	33,500,000	09/01/2008
0001149		Raleigh	NC		08/06/2009	7.500	25,290,302	0	0	0	0	0	43,254,000	03/31/2009
0001150		Spartanburg	SC		09/08/2009	7.000	11,121,440	0	0	0	0	0	19,117,800	06/09/2014
0001151		Lorton	VA		09/28/2009	7.350	20,685,689	0	0	0	0	0	34,767,000	08/03/2013
0001152		Aurora	CO		09/29/2009	7.750	11,161,923	0	0	0	0	0	19,900,000	08/17/2009
0001155		Melbourne	FL		07/08/2010	6.550	15,205,357	0	0	0	0	0	37,310,000	09/02/2014
0001156		Ft. Mitchell	KY		07/23/2010	6.100	7,596,071	0	0	0	0	0	11,400,000	07/06/2010
0001157		Auburn	AL		10/27/2010	5.850	8,138,201	0	0	0	0	0	11,950,000	08/26/2010
0001158		Orlando	FL		01/31/2011	6.250	7,380,221	0	0	0	0	0	11,900,000	01/11/2011
0001159		Chatsworth	CA		04/01/2011	5.000	8,290,000	0	0	0	0	0	8,000,000	11/29/2010
0001160		West Valley	UT		04/28/2011	5.750	32,706,708	0	0	0	0	0	49,000,000	03/23/2011
0001162		Crestview Hills	KY		08/19/2011	4.620	13,910,700	0	0	0	0	0	20,380,000	07/29/2011
0001163		Cranberry Township	PA		10/01/2011	7.500	12,625,315	0	0	0	0	0	21,000,000	04/10/2011
0001166		Puyallup	WA		02/24/2012	5.250	17,654,711	0	0	0	0	0	33,134,000	01/11/2012
0001167		Chatsworth	CA		02/28/2012	8.000	168,507	0	0	0	0	0	8,000,000	11/29/2010
0001169		Kennesaw	GA		03/29/2012	5.125	4,292,027	0	0	0	0	0	6,350,000	04/01/2012
0001170		Austin	TX		03/29/2012	5.700	13,196,046	0	0	0	0	0	20,500,000	03/07/2012
0001171		McCalla	AL		05/01/2012	4.850	27,132,957	0	0	0	0	0	39,550,000	03/14/2012
0001172		Humble	TX		09/24/2012	4.250	15,155,373	0	0	0	0	0	22,300,000	08/20/2012
0001173		American Canyon	CA		11/14/2012	4.650	37,121,304	0	0	0	0	0	56,000,000	09/05/2012
0001174		Norcross	GA		12/20/2012	4.590	35,201,502	0	0	0	0	0	53,000,000	12/30/2013
0001175		Destin	FL		01/03/2013	4.650	37,634,836	0	0	0	0	0	52,700,000	11/12/2012
0001176		National City	CA		02/27/2013	4.750	10,137,854	0	0	0	0	0	16,150,000	01/17/2013
0001177	LS	South Attleboro	MA		07/22/2013	4.200	47,383,441	0	0	0	0	0	69,500,000	05/14/2013
0001178		Lorton	VA		09/18/2013	4.625	7,194,903	0	0	0	0	0	10,233,000	08/03/2013
0001179		Houston	TX		10/10/2013	5.220	18,563,618	0	0	0	0	0	24,200,000	06/01/2013
0001180		Spartanburg	SC		08/15/2014	5.250	1,949,961	0	0	0	0	0	3,112,200	06/19/2014
0001181		Melbourne	FL		09/02/2014	6.550	1,936,815	0	0	0	0	0	3,690,000	04/14/2010
0001182		Raleigh	NC		11/14/2014	5.375	21,130,404	0	0	0	0	0	37,575,000	03/26/2014
0001183		Roseville	CA		11/20/2014	4.900	2,909,383	0	0	0	0	0	4,550,000	06/18/2014
0001184		Greenville	SC		12/11/2014	3.870	14,386,133	0	0	0	0	0	19,800,000	09/12/2014
0001185		Owings Mills	MD		01/29/2015	4.200	22,000,000	0	0	0	0	0	29,700,000	01/21/2015
0001186		Rocky River	OH		02/10/2015	4.270	29,581,508	0	0	0	0	0	39,800,000	12/18/2014
0001187		Newport	KY		03/17/2015	4.750	18,470,517	0	0	0	0	0	62,200,000	11/13/2014
0001188		Cincinnati	OH		10/02/2015	4.110	21,000,000	0	0	0	0	0	26,300,000	07/10/2015
0001189		Cincinnati	OH		10/02/2015	4.410	10,100,000	0	0	0	0	0	14,000,000	07/10/2015
0001190		Cincinnati	OH		10/02/2015	4.510	41,900,000	0	0	0	0	0	58,200,000	07/10/2015
0001191		Greenville	SC		12/07/2015	4.950	2,117,611	0	0	0	0	0	28,350,000	03/16/2015
0001192		Round Rock	TX		12/18/2015	6.000	939,608	0	0	0	0	0	22,200,000	01/26/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							787,410,060	0	(15,558)	0	0	0	1,320,685,058	XXX
0001168		Chatsworth	CA		02/28/2012	9.000	900,000	0	0	0	0	0	8,000,000	11/29/2010
0699999. Mortgages in good standing - Mezzanine Loans							900,000	0	0	0	0	0	8,000,000	XXX
0899999. Total Mortgages in good standing							788,310,060	0	(15,558)	0	0	0	1,328,685,058	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3299999. Total - Mortgages in the process of foreclosure								0	0	0	0	0	0	XXX
3399999 - Totals								788,310,060	0	(15,558)	0	0	1,328,685,058	XXX

General Interrogatory:

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

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0001179	Houston	TX		10/10/2013	5.220	0	12,068,359	24,200,000
0001182	Raleigh	NC		11/14/2014	5.375	0	19,731,283	37,575,000
0001185	Owings Mills	MD		01/29/2015	4.200	22,000,000	0	29,700,000
0001186	Rocky River	OH		02/10/2015	4.270	30,000,000	0	39,800,000
0001187	Newport	KY		03/17/2015	4.750	1,332,840	18,337,677	62,200,000
0001188	Cincinnati	OH		10/02/2015	4.110	21,000,000	0	26,300,000
0001189	Cincinnati	OH		10/02/2015	4.410	10,100,000	0	14,000,000
0001190	Cincinnati	OH		10/02/2015	4.510	41,900,000	0	58,200,000
0001191	Greenville	SC		12/07/2015	4.950	1,047,259	1,070,352	28,350,000
0001192	Round Rock	TX		12/18/2015	6.000	125,658	813,950	22,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						127,505,757	52,021,621	342,525,000
0899999. Total Mortgages in good standing						127,505,757	52,021,621	342,525,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
.....								
.....								
.....								
.....								
.....								
3399999 - Totals						127,505,757	52,021,621	342,525,000

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001103	Plano	TX		07/09/2002	08/17/2015	8,961,881	.0	.0	.0	.0	.0	.0	8,755,426	8,755,426	.0	.0	.0
0001104	Plantation	FL		07/19/2002	08/17/2015	4,610,768	.0	.0	.0	.0	.0	.0	4,504,550	4,504,550	.0	.0	.0
0001119	Las Cruces	NM		08/01/2003	07/05/2015	9,407,624	.0	.0	.0	.0	.0	.0	9,293,051	9,293,051	.0	.0	.0
0001134	Las Cruces	NM		01/10/2007	07/05/2015	1,985,085	.0	.0	.0	.0	.0	.0	1,960,913	1,960,913	.0	.0	.0
0001161	Conroe	TX		04/28/2011	11/12/2015	16,181,939	400,000	.0	.0	.0	400,000	.0	16,181,939	16,581,939	.0	.0	.0
0001164	Port Orange	FL		10/27/2011	02/18/2015	25,232,700	.0	.0	.0	.0	.0	.0	25,170,346	25,170,346	.0	.0	.0
0001165	Port Orange	FL		10/27/2011	02/18/2015	6,350,000	.0	.0	.0	.0	.0	.0	6,350,000	6,350,000	.0	.0	.0
0199999. Mortgages closed by repayment						72,729,997	400,000	.0	.0	.0	400,000	.0	72,216,225	72,616,225	.0	.0	.0
0001094	Fremont	CA		08/17/2001		5,631,360	.0	.0	.0	.0	.0	.0	.0	711,808	.0	.0	.0
0001102	Kennesaw	GA		05/28/2002		7,316,522	.0	.0	.0	.0	.0	.0	.0	160,371	.0	.0	.0
0001103	Plano	TX		07/09/2002		8,961,881	.0	.0	.0	.0	.0	.0	.0	206,455	.0	.0	.0
0001104	Plantation	FL		07/19/2002		4,610,768	.0	.0	.0	.0	.0	.0	.0	106,219	.0	.0	.0
0001106	Germantown	TN		09/06/2002		8,521,906	.0	.0	.0	.0	.0	.0	.0	268,405	.0	.0	.0
0001108	Kissimmee	FL		10/28/2002		3,908,938	.0	.0	.0	.0	.0	.0	.0	117,547	.0	.0	.0
0001110	Cincinnati	OH		12/19/2002		357,576	.0	.0	.0	.0	.0	.0	.0	230,373	.0	.0	.0
0001112	Indianapolis	IN		12/19/2002		1,013,545	.0	.0	.0	.0	.0	.0	.0	157,756	.0	.0	.0
0001115	Las Vegas	NV		04/04/2003		7,753,902	.0	.0	.0	.0	.0	.0	.0	348,925	.0	.0	.0
0001119	Las Cruces	NM		08/01/2003		9,407,624	.0	.0	.0	.0	.0	.0	.0	114,574	.0	.0	.0
0001125	Kissimmee	FL		03/25/2004		4,225,608	.0	.0	.0	.0	.0	.0	.0	127,070	.0	.0	.0
0001126	Austin	TX		09/24/2004		9,146,083	.0	.0	.0	.0	.0	.0	.0	188,856	.0	.0	.0
0001131	Austin	TX		10/25/2005		2,053,967	.0	.0	.0	.0	.0	.0	.0	109,785	.0	.0	.0
0001132	Santa Rosa	CA		11/28/2005		6,387,256	.0	.0	.0	.0	.0	.0	.0	126,741	.0	.0	.0
0001134	Las Cruces	NM		01/10/2007		1,985,085	.0	.0	.0	.0	.0	.0	.0	24,172	.0	.0	.0
0001135	Bloomington	IN		03/22/2007		38,470,257	.0	.0	.0	.0	.0	.0	.0	765,551	.0	.0	.0
0001141	San Antonio	TX		04/09/2008		32,662,133	.0	.0	.0	.0	.0	.0	.0	548,306	.0	.0	.0
0001144	Owasso	OK		09/23/2008		7,842,492	.0	.0	.0	.0	.0	.0	.0	195,378	.0	.0	.0
0001149	Raleigh	NC		08/06/2009		25,664,582	.0	.0	.0	.0	.0	.0	.0	374,280	.0	.0	.0
0001150	Spartanburg	SC		09/08/2009		11,396,797	.0	.0	.0	.0	.0	.0	.0	275,357	.0	.0	.0
0001151	Lorton	VA		09/28/2009		21,933,090	.0	.0	.0	.0	.0	.0	.0	1,247,401	.0	.0	.0
0001152	Aurora	CO		09/29/2009		11,414,603	.0	.0	.0	.0	.0	.0	.0	252,680	.0	.0	.0
0001155	Melbourne	FL		07/08/2010		16,644,498	.0	.0	.0	.0	.0	.0	.0	1,439,142	.0	.0	.0
0001156	Ft. Mitchell	KY		07/23/2010		7,724,720	.0	.0	.0	.0	.0	.0	.0	128,648	.0	.0	.0
0001157	Auburn	AL		10/27/2010		8,278,828	.0	.0	.0	.0	.0	.0	.0	140,627	.0	.0	.0
0001158	Orlando	FL		01/31/2011		7,663,590	.0	.0	.0	.0	.0	.0	.0	283,370	.0	.0	.0
0001160	West Valley	UT		04/28/2011		33,259,704	.0	.0	.0	.0	.0	.0	.0	552,996	.0	.0	.0
0001162	Crestview Hills	KY		08/19/2011		14,186,000	.0	.0	.0	.0	.0	.0	.0	275,300	.0	.0	.0
0001163	Cranberry Township	PA		10/01/2011		12,810,764	.0	.0	.0	.0	.0	.0	.0	185,449	.0	.0	.0
0001164	Port Orange	FL		10/27/2011		25,232,700	.0	.0	.0	.0	.0	.0	.0	62,354	.0	.0	.0
0001166	Puyallup	WA		02/24/2012		18,325,829	.0	.0	.0	.0	.0	.0	.0	671,118	.0	.0	.0
0001167	Chatsworth	CA		02/28/2012		655,563	.0	.0	.0	.0	.0	.0	.0	487,056	.0	.0	.0
0001169	Kennesaw	GA		03/29/2012		4,367,246	.0	.0	.0	.0	.0	.0	.0	75,219	.0	.0	.0
0001170	Austin	TX		03/29/2012		13,371,686	.0	.0	.0	.0	.0	.0	.0	175,639	.0	.0	.0
0001171	McCalla	AL		05/01/2012		27,627,620	.0	.0	.0	.0	.0	.0	.0	494,663	.0	.0	.0
0001172	Humble	TX		09/24/2012		15,425,913	.0	.0	.0	.0	.0	.0	.0	270,540	.0	.0	.0
0001173	American Canyon	CA		11/14/2012		38,074,922	.0	.0	.0	.0	.0	.0	.0	953,618	.0	.0	.0
0001174	Norcross	GA		12/20/2012		35,900,816	.0	.0	.0	.0	.0	.0	.0	699,313	.0	.0	.0
0001175	Destin	FL		01/03/2013		38,251,418	.0	.0	.0	.0	.0	.0	.0	616,582	.0	.0	.0
0001176	National City	CA		02/27/2013		10,388,678	.0	.0	.0	.0	.0	.0	.0	250,824	.0	.0	.0
0001177	South Attleboro	MA		07/22/2013		48,271,889	.0	.0	.0	.0	.0	.0	.0	888,448	.0	.0	.0
0001178	Lorton	VA		09/18/2013		7,364,516	.0	.0	.0	.0	.0	.0	.0	169,613	.0	.0	.0
0001180	Spartanburg	SC		08/15/2014		1,990,253	.0	.0	.0	.0	.0	.0	.0	40,291	.0	.0	.0
0001181	Melbourne	FL		09/02/2014		1,987,772	.0	.0	.0	.0	.0	.0	.0	50,957	.0	.0	.0
0001183	Roseville	CA		11/20/2014		3,000,000	.0	.0	.0	.0	.0	.0	.0	90,617	.0	.0	.0
0001184	Greenville	SC		12/11/2014		14,650,000	.0	.0	.0	.0	.0	.0	.0	263,867	.0	.0	.0
0001186	Rocky River	OH		02/10/2015		.0	.0	.0	.0	.0	.0	.0	.0	418,492	.0	.0	.0
0001187	Newport	KY		03/17/2015		.0	.0	.0	.0	.0	.0	.0	.0	1,200,000	.0	.0	.0
0299999. Mortgages with partial repayments						636,120,900	.0	.0	.0	.0	.0	.0	.0	17,542,753	.0	.0	.0
0599999 - Totals						708,850,897	400,000	.0	.0	.0	400,000	.0	72,216,225	90,158,978	.0	.0	.0

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identifi- cation	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreci- ation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Impair- ment Recogn- ized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percent- age of Owner- ship
000000-00-0	BOSTON CAPITAL AFFORD.HOUSING MORG FUND, LLC 14.36% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		BOSTON	MA	BCAHMF LLC		06/29/2006		9,475,082	9,475,082	9,475,082	290,040					290,332	375,164	14.360
000000-00-0	BOSTON CAP. INTERMEDIATE TERM INCOME FUND 33.30% PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY		BOSTON	MA	BOSTON CAPITAL SECURITIES INC.		06/30/2011		1,858,220	1,846,129	1,846,129	39,658					153,596	8,409,316	33.300
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									11,333,302	11,321,211	11,321,211	329,698	0	0	0	0	443,928	8,784,480	XXX
34918*-10-0	Emerging Market LLC		CINCINNATI	OH	Emerging Market LLC	4	01/15/2013	2	40,357,464	43,623,343	43,623,343	767,420							39,520
34920*-10-6	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4	04/30/2000		48,164,435	103,483,749	103,483,749	(3,641,904)							31.700
1499999. Joint Venture Interests - Fixed Income - Affiliated									88,521,899	147,107,092	147,107,092	(2,874,484)	0	0	0	0	0	0	XXX
	ASIA PACIFIC GROWTH FUND II LP		SAN FRANCISCO	CA	ASIA PACIFIC GROWTH FUND II LP		07/03/1996	1	0	1,302	1,302	(9,234)					46,752	0	2.160
	LEXINGTON CAPITAL II LP		NEW YORK	NY	LEXINGTON CAPITAL II LP		04/08/1998		27,835	26,683	26,683	(1,005)						23,100	0.180
1599999. Joint Venture Interests - Common Stock - Unaffiliated									27,835	27,985	27,985	(10,239)	0	0	0	0	46,752	23,100	XXX
000000-00-0	PCE, LP 22.34% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		Atlanta	GA	PCE, LP		04/07/2010												22.340
000000-00-0	NORTH BRAESWOOD MERITAGE HOLDINGS, LLC 100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	WSLAC MORTGAGE		09/28/2009												100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% 9/30/2039	1	01/01/2015		4,810,891	5,486,955	4,782,982		(8,961)				317,494		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19				GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	1	11/19/2015		1,909,680	1,898,452	1,909,760		80				48,750		
638671-AJ-6	NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 MUSD15				NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 MUSD15	1	01/01/2009		5,000,000	4,836,045	5,000,000						168,463		
649526-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15 NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NEW YORK LIFE 6 3/4% 11/15/2039 NORTHWESTERN MUT LIFE 6.063% 3/30/2040	1	01/01/2015		5,517,960	5,131,172	4,479,097		(9,119)				270,000		
668131-AA-3	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1	01/01/2011		8,658,710	9,891,824	8,607,730		(11,121)				548,000		
878091-BC-0	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1	09/15/2014		999,070	1,010,054	999,012		10				48,592		
2399999. Surplus Debentures, etc - Unaffiliated									33,558,697	37,021,670	33,413,569	0	(35,544)	0	0	0	1,844,019	0	XXX
000000-00-0	CENTERLINE CORPORATE PARTNERS XXVIII LP 5.32% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		VARIOUS	NY	RCC ASSET MANAGERS XXVIII, LLC		12/20/2004		1,507,624	2,015,000	1,507,624	(878,258)							5.320
000000-00-0	BOSTON CAPITAL CORP. TAX CREDIT FUND XXXIV LP 10.00 PARTNERSHIP INTEREST LIMITED PARTNERSHIP		BOSTON	MA	BCCTCF XXXIV, LP		03/31/2011		12,738,103	15,644,390	12,738,103	(1,803,891)							10.000
000000-00-0	CENTERLINE CORPORATE PARTNERS XXI LP 17.32% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		VARIOUS	NY	RCC ASSET MANAGERS XXI, LLC		09/25/2002		1,314,582	518,000	1,314,582	(1,256,549)							17.320
000000-00-0	CENTERLINE CORPORATE PARTNERS XXV LP 11.38 PARTNERSHIP INTEREST LIMITED PARTNERSHIP		VARIOUS	NY	RCC ASSET MANAGERS XXV, LLC		01/02/2004		3,102,344	1,253,000	3,102,344	(756,263)							11.380
000000-00-0	R4 HOUSING PARTNERS II, LP 17.31 PARTNERSHIP INTEREST LIMITED PARTNERSHIP		VARIOUS	NY	RHP GP, LLC		09/25/2013		10,655,296	12,001,694	12,546,800	(1,481,160)						1,891,504	17.310
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									29,317,949	31,432,084	31,209,453	(6,176,121)	0	0	0	0	0	1,891,504	XXX
4499999. Total - Unaffiliated									74,237,783	79,802,950	75,972,218	(5,856,662)	(35,544)	0	0	0	2,334,699	10,699,084	XXX
4599999. Total - Affiliated									88,521,899	147,107,092	147,107,092	(2,874,484)	0	0	0	0	0	0	XXX
4699999 - Totals									162,759,681	226,910,042	223,079,310	(8,731,146)	(35,544)	0	0	0	2,334,699	10,699,084	XXX

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
000000-00-0	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND, LLC	BOSTON	..MA.....	BOSTON CAPITAL SECURITIES INC.	..06/30/2011 .....	.....	.....	.....1,818,981 .....	.....	.....33.300
.....	33.30 % PARTNERSHIP INTEREST .....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	LIMITED LIABILITY COMPANY .....	.....	.....	.....	.....	.....	.....	.....	.....	.....
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							0	1,818,981	0	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30 .....	.....	.....	Transfer from Schedule D Part 1	..01/01/2015 .....	.....	4,791,947	.....	.....	.....
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19 .....	.....	.....	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	..11/19/2015 .....	.....	1,909,680	.....	.....	.....
638671-AJ-6	NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 MJS015 .....	.....	.....	Transfer from Schedule D Part 1	..01/01/2015 .....	.....	4,488,216	.....	.....	.....
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15 .....	.....	.....	Transfer from Schedule D Part 1	..01/01/2015 .....	.....	7,641,422	.....	.....	.....
2399999. Surplus Debentures, etc - Unaffiliated							18,831,264	0	0	XXX
4499999. Total - Unaffiliated							18,831,264	1,818,981	0	XXX
4599999. Total - Affiliated							0	0	0	XXX
.....										
.....										
.....										
.....										
4699999 - Totals							18,831,264	1,818,981	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND	MA		.06/29/2006	.10/26/2015	9,614,141					.0		429,099	429,099			.0	
		14.36% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY										.0						.0	
		BOSTON CAP. INTERMEDIATE TERM INCOME FUND	MA		.06/30/2011	.12/14/2015	5,010,125					.0		5,022,635	5,022,635			.0	
		33.30% PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY										.0						.0	
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							14,624,266	0	0	0	0	0	0	5,451,734	5,451,734	0	0	0	0
	ASIA PACIFIC GROWTH FUND II LP	SAN FRANCISCO	CA	ASIA PACIFIC GROWTH FUND II LP	.07/03/1996	.01/02/2015	189,119					.0		189,119	189,119			.0	46,752
	LEXINGTON CAPITAL II LP	NEW YORK	NY	LEXINGTON CAPITAL II LP	.04/08/1998	.10/30/2015	10,909					.0		10,909	10,909			.0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							200,028	0	0	0	0	0	0	200,028	200,028	0	0	0	46,752
4499999. Total - Unaffiliated							14,824,294	0	0	0	0	0	0	5,651,762	5,651,762	0	0	0	46,752
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							14,824,294	0	0	0	0	0	0	5,651,762	5,651,762	0	0	0	46,752

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-D9-5	OPIC				1	5,400,000	100.0000	5,400,000	5,400,000	5,400,000	0	0	0	0	0.043	0.043	JAJO	527	3,863	03/11/2015	10/10/2025
690353-H7-5	OPIC		2		1	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	0.110	0.110	FMAN	0	0	11/18/2015	07/07/2040
690353-H9-1	OPIC US Agency Floating Rate				1	4,100,000	100.0000	4,100,000	4,100,000	4,100,000	0	0	0	0	0.043	0.043	IJSD	82	808	08/25/2015	09/15/2022
690353-RW-9	OPIC US Agency Floating MTN				1	13,000,000	100.0000	13,000,000	13,000,000	13,000,000	0	0	0	0	0.420	0.109	IJSD	7,186	7,857	06/09/2015	12/16/2019
690353-WA-1	OPIC VRDN				1	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	0.330	0.330	IJSD	220	0	12/30/2015	06/15/2017
690353-XQ-5	OPIC VRDN				1	12,500,000	100.0000	12,500,000	12,500,000	12,500,000	0	0	0	0	0.330	0.134	JAJO	6,178	1,511	10/26/2015	07/15/2025
690353-ZZ-3	OPIC				1	15,200,000	100.0000	15,200,000	15,200,000	15,200,000	0	0	0	0	0.330	0.110	IJSD	2,330	16,483	06/10/2015	09/15/2020
912828-C2-4	U S TREASURY	SD			1	1,550,424	100.3330	1,555,158	1,550,264	1,550,264	0	(84)	0	0	1.500	1.494	FA	7,856	23,250	03/04/2014	02/28/2019
912828-H7-8	U S TREASURY				1	9,075,207	99.6320	9,066,503	9,100,000	9,086,209	0	11,002	0	0	0.500	0.641	JJ	19,041	22,750	02/19/2015	01/31/2017
912828-H7-8	U S TREASURY				1	3,590,192	99.6320	3,586,748	3,600,000	3,594,544	0	4,353	0	0	0.500	0.641	JJ	7,533	9,000	02/19/2015	01/31/2017
912828-L6-5	U S TREASURY	SD			1	104,910	98.2960	103,211	105,000	104,913	0	.4	0	0	1.375	1.393	MS	369	0	10/08/2015	09/30/2020
912828-L9-9	U S TREASURY	SD			1	760,805	98.2580	760,516	774,000	761,164	0	360	0	0	1.375	1.732	AO	1,745	0	11/17/2015	10/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						71,781,538	XXX	71,772,136	71,829,000	71,797,094	0	15,635	0	0	XXX	XXX	XXX	53,067	85,522	XXX	XXX
36176F-2C-1	G2 #765171		2		1	5,537,978	105.1980	5,368,295	5,103,058	5,301,052	0	(30,728)	0	0	4.660	2.446	MON	19,817	237,578	12/01/2015	12/27/2061
36176F-3G-1	G2 POOL # 765199		2		1	27,245,519	106.0010	26,112,128	24,633,879	25,538,129	0	(621,237)	0	0	4.530	2.075	MON	92,993	1,106,558	10/01/2015	08/01/2042
36176F-Z5-0	G2 #765164		2		1	9,307,333	104.7140	9,046,994	8,639,748	8,848,164	0	(101,783)	0	0	4.607	3.052	MON	33,169	396,968	12/01/2015	10/20/2061
36176F-Z9-2	G2 #765168		2		1	4,235,434	104.8760	4,147,632	3,954,780	4,048,448	0	(40,233)	0	0	4.615	3.145	MON	15,209	181,785	12/01/2015	11/22/2061
36176F-Z9-2	G2 #765168		2		1	10,588,584	104.8760	10,369,079	9,886,951	10,121,119	0	(100,582)	0	0	4.615	3.145	MON	38,024	455,316	12/01/2015	11/22/2061
36179D-B6-6	GN # AC3661		2		1	4,448,161	101.9330	4,528,474	4,442,608	4,446,746	0	(472)	0	0	2.640	2.630	MON	9,774	117,285	11/28/2012	01/15/2033
36179D-B6-6	GN # AC3661		2		1	889,632	101.9330	905,695	888,522	889,349	0	(94)	0	0	2.640	2.630	MON	1,955	23,457	11/28/2012	01/15/2033
36179N-RP-5	G2 MA1394		2		1	216,117	102.2110	216,780	212,091	216,068	0	(26)	0	0	1.713	1.197	MON	303	4,242	11/13/2014	10/20/2043
36179Q-W3-1	Government NatioMA2392 gage A POOL # MA2466		2		1	266,143	101.6470	266,323	262,008	266,091	0	(28)	0	0	1.713	1.264	MON	374	5,240	11/12/2014	12/20/2044
36180W-SW-6	GN AE4133		2		1	12,683,546	103.3270	13,721,930	13,280,114	12,758,336	0	31,406	0	0	2.750	3.339	MON	30,434	365,203	07/25/2013	09/15/2030
36201L-R5-5	GNMA # 586508		2		1	58,101	114.4080	62,747	54,845	57,678	0	(88)	0	0	6.500	4.956	MON	297	3,565	04/24/2003	09/15/2032
36202K-ZS-3	G2 # 8885		2		1	4,560	102.8140	4,572	4,447	4,236	0	23	0	0	1.625	3.918	MON	6	72	04/24/2003	12/20/2021
36202K-SJ-0	G2 # 8949		2		1	7,290	103.5300	7,366	7,115	6,679	0	22	0	0	1.875	3.852	MON	11	117	04/24/2003	08/20/2026
36202K-AL-9	G2 # 8111		2		1	562	99.9070	540	541	536	0	11	0	0	4.000	8.911	MON	2	22	08/01/2003	03/20/2016
36202K-DB-8	G2 # 8198		2		1	51,263	103.5440	52,007	50,227	46,801	0	279	0	0	1.750	4.665	MON	73	842	04/24/2003	05/20/2023
36202K-DW-2	G2 # 8217		2		1	70,745	103.4540	71,364	68,981	64,532	0	363	0	0	1.750	4.443	MON	101	1,157	01/21/2004	06/20/2023
36202K-FC-4	G2 # 8263		2		1	1,071	100.6490	1,051	1,044	1,017	0	11	0	0	2.000	5.622	MON	2	21	04/24/2003	09/20/2017
36202K-FD-2	G2 # 8264		2		1	6,837	101.4290	6,792	6,696	6,512	0	73	0	0	2.500	6.288	MON	14	167	12/02/2003	09/20/2017
36202K-NU-5	G2 # 8503		2		1	55,224	103.6210	55,620	53,677	50,750	0	201	0	0	1.875	3.880	MON	84	895	12/30/2003	09/20/2024
36202K-OP-3	G2 # 8562		2		1	40,136	103.5520	40,499	39,109	37,091	0	137	0	0	1.625	3.441	MON	53	636	03/29/2004	12/20/2024
36202K-SA-4	G2 # 8613		2		1	10,008	103.9920	10,194	9,803	9,151	0	39	0	0	3.000	5.406	MON	25	294	04/24/2003	03/20/2025
36202K-V6-9	G2 # 8737		2		1	33,379	101.7170	33,742	33,172	31,122	0	257	0	0	2.500	6.060	MON	69	829	09/14/2004	01/20/2021
36202K-XR-1	G2 # 8788		2		1	5,845	102.7560	5,883	5,725	5,336	0	21	0	0	1.750	4.303	MON	8	98	04/24/2003	01/20/2026
36202K-ZO-1	G2 # 8851		2		1	39,462	103.2040	39,350	38,128	36,522	0	179	0	0	1.625	3.706	MON	52	620	04/02/2003	10/20/2021
36203B-JJ-4	GNMA # 344165		2		1	1,736	101.3450	1,915	1,787	1,889	0	9	0	0	7.500	10.183	MON	12	142	12/13/1994	12/15/2022
36203G-JD-6	GNMA # 348660		2		1	17,998	100.3580	18,832	18,765	18,252	0	40	0	0	7.500	8.773	MON	117	1,407	02/09/1995	05/15/2023
36203G-JY-0	GNMA # 348679		2		1	83,502	108.7050	94,476	86,910	84,627	0	178	0	0	7.500	8.721	MON	543	6,518	09/14/1994	05/15/2023
36203N-ZU-1	GNMA # 354587		2		1	9,798	109.4380	11,695	10,687	10,093	0	48	0	0	7.500	10.178	MON	67	801	12/13/1994	05/15/2023
36204K-UB-4	GNMA # 372407		2		1	11,595	102.4680	11,895	11,609	11,590	0	(1)	0	0	7.500	7.570	MON	73	871	02/28/1997	03/15/2027
36204L-WF-4	GNMA # 373346		2		1	2,111	100.3570	2,310	2,302	2,182	0	12	0	0	7.500	1					

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36206P-PII-4	GNMA 30 YR # 417237			2	1	12,538	102.9200	12,896	12,530	12,526	0	(2)	0	0	7.500	7.515	MON	78	940	12/31/1996	02/15/2026
36206U-3S-6	GNMA 30 YR # 422109			2	1	10,384	100.3570	10,587	10,549	10,414	0	.5	0	0	7.500	7.992	MON	66	791	03/26/1997	04/15/2027
36207D-3R-5	GNMA # 429308			2	1	38,324	110.4590	42,063	38,080	38,242	0	(13)	0	0	7.500	7.350	MON	238	2,856	02/21/1997	03/15/2027
36207D-Y3-4	GNMA # 429230			2	1	19,865	110.3700	21,863	19,809	19,836	0	(4)	0	0	7.500	7.452	MON	124	1,486	10/31/1996	06/15/2026
36207H-LR-6	GNMA # 432436			2	1	44,968	102.1990	46,686	45,682	45,098	0	21	0	0	7.500	7.992	MON	286	3,426	03/26/1997	04/15/2027
36207H-S3-2	GNMA # 432638			2	1	35,809	109.1970	39,623	36,286	35,902	0	15	0	0	7.500	7.918	MON	227	2,722	04/09/1996	05/15/2026
36207J-DZ-3	GNMA 30 YR # 433120			2	1	52,056	111.3560	57,778	51,886	51,977	0	(12)	0	0	7.500	7.439	MON	324	3,891	10/29/1996	09/15/2026
36207K-B4-1	GNMA # 433959			2	1	44,748	114.4080	50,485	44,128	44,600	0	(28)	0	0	6.500	6.131	MON	239	2,868	10/15/1998	09/15/2028
36207R-FW-0	GNMA 30 YR # 439481			2	1	10,399	104.7060	10,724	10,242	10,355	0	(7)	0	0	7.500	7.097	MON	64	768	07/24/1997	01/15/2027
36207R-HK-4	GNMA 30 YR # 439534			2	1	1,105	108.0890	1,219	1,128	1,110	0	1	0	0	7.500	8.114	MON	7	84	04/25/1997	04/15/2027
36207S-K4-4	GNMA # 440515			2	1	37,977	102.6740	38,601	37,595	37,859	0	(18)	0	0	7.500	7.244	MON	235	2,820	11/14/1996	12/15/2026
36207T-EU-1	GNMA # 441247			2	1	27,053	102.0730	27,536	26,977	27,015	0	(6)	0	0	7.500	7.453	MON	169	2,023	10/31/1996	10/15/2026
36207U-D8-8	GNMA 30 YR # 442127			2	1	14,600	111.2070	16,183	14,552	14,578	0	(3)	0	0	7.500	7.439	MON	91	1,092	10/29/1996	11/15/2026
36207U-EE-4	GNMA 30 YR # 442133			2	1	8,336	105.1620	8,662	8,237	8,306	0	(5)	0	0	7.500	7.191	MON	51	618	12/05/1996	11/15/2026
36207W-UZ-5	GNMA 30 YR # 444400			2	1	11,468	100.3430	11,467	11,427	11,452	0	(3)	0	0	7.500	7.430	MON	71	857	06/10/1997	05/15/2027
36207X-PS-5	GNMA 30 YR # 445133			2	1	14,567	100.9360	14,722	14,586	14,562	0	(1)	0	0	7.500	7.570	MON	91	1,094	02/28/1997	02/15/2027
36208D-VP-7	GNMA 30 YR # 448022			2	1	16,716	112.3220	18,816	16,752	16,713	0	0	0	0	7.500	7.597	MON	105	1,256	03/11/1997	04/15/2027
36208E-HD-8	GNMA 30 YR # 448528			2	1	20,024	101.7750	20,789	20,426	20,100	0	12	0	0	7.500	8.114	MON	128	1,533	04/25/1997	04/15/2027
36208H-SN-2	GNMA 30 YR # 451853			2	1	63,867	112.0350	71,165	63,520	63,751	0	(18)	0	0	7.500	7.377	MON	397	4,764	07/02/1997	08/15/2027
36208H-S5-1	GNMA 30 YR # 451857			2	1	31,415	105.7650	33,046	31,244	31,358	0	(9)	0	0	7.500	7.377	MON	195	2,343	07/02/1997	08/15/2027
36208H-SK-3	GNMA 30 YR # 451522			2	1	24,320	113.3470	26,898	23,730	24,176	0	(23)	0	0	7.500	6.834	MON	148	1,780	10/03/1997	10/15/2027
36208Y-LM-9	GNMA 30 YR # 464832			2	1	61,612	114.4080	69,469	60,721	61,402	0	(41)	0	0	6.500	6.113	MON	329	3,947	09/10/1998	09/15/2028
36209B-DX-3	GNMA 30 YR # 466418			2	1	152,453	114.4080	171,999	150,339	151,961	0	(94)	0	0	6.500	6.132	MON	814	9,772	10/15/1998	12/15/2028
36209C-6Z-4	GNMA 30 YR # 468088			2	1	57,281	104.9200	59,247	56,469	57,067	0	(69)	0	0	7.000	6.667	MON	329	3,953	06/26/1998	07/15/2028
36209Q-6M-2	GNMA # 478876			2	1	36,309	107.8940	39,396	36,514	36,324	0	3	0	0	7.500	7.697	MON	228	2,739	10/15/1999	11/15/2029
36209T-Y9-4	GNMA 30 YR # 481436			2	1	61,809	114.4080	69,734	60,952	61,610	0	(38)	0	0	6.500	6.132	MON	330	3,962	10/15/1998	12/15/2028
36209V-2X-1	GNMA # 483290			2	1	33,117	101.7420	34,300	33,713	33,219	0	33	0	0	7.000	7.498	MON	197	2,360	06/11/1999	12/15/2028
36209V-CE-2	GNMA # 482569			2	1	49,225	114.4080	56,326	49,233	49,204	0	(4)	0	0	6.500	6.522	MON	267	3,200	04/14/1999	05/15/2029
36210A-D9-5	GNMA 30 YR # 486228			2	1	44,550	111.7840	50,081	44,802	44,569	0	3	0	0	7.500	7.697	MON	280	3,360	10/15/1999	11/15/2029
36210D-GY-1	GNMA # 489015			2	1	36,004	101.9100	36,686	35,999	35,984	0	(7)	0	0	7.000	7.028	MON	210	2,520	05/28/1999	05/15/2029
36210F-TB-2	GNMA 30 YR # 491146			2	1	80,402	114.4080	90,710	79,287	80,142	0	(50)	0	0	6.500	6.132	MON	429	5,154	10/15/1998	12/15/2028
36210J-V9-6	GNMA 30 YR # 493940			2	1	36,622	114.4080	41,904	36,627	36,606	0	(3)	0	0	6.500	6.522	MON	198	2,381	04/14/1999	05/15/2029
36210T-3Y-0	GNMA 30 YR # 502215			2	1	24,298	114.4080	27,804	24,302	24,288	0	(2)	0	0	6.500	6.522	MON	132	1,580	04/14/1999	05/15/2029
36210V-SE-2	GNMA 30 YR # 503717			2	1	172,538	114.4080	197,428	172,565	172,464	0	(15)	0	0	6.500	6.522	MON	935	11,217	04/14/1999	05/15/2029
36210V-SV-4	GNMA 30 YR # 503732			2	1	35,407	114.4080	40,515	35,413	35,392	0	(3)	0	0	6.500	6.522	MON	192	2,302	04/14/1999	05/15/2029
36210X-V4-6	GNMA # 505635			2	1	50,482	114.4080	57,765	50,490	50,460	0	(4)	0	0	6.500	6.522	MON	273	3,282	04/14/1999	05/15/2029
36211U-TJ-5	GNMA 30 YR # 523897			2	1	72,146	107.4300	77,945	72,554	72,177	0	5	0	0	7.500	7.697	MON	453	5,442	10/15/1999	11/15/2029
36225A-TB-6	GNMA 30 YR # 780546			2	1	29,305	119.2100	34,809	29,200	29,262	0	(7)	0	0	7.500	7.430	MON	183	2,190	06/10/1997	04/15/2027
36225A-WB-2	GNMA 30 YR # 780642			2	1	34,583	116.1800	39,572	34,061	34,434	0	(47)	0	0	7.000	6.641	MON	199	2,385	06/30/1998	09/15/2027
36225B-F6-0	GNMA 30 YR # 781089			2	1	67,704	120.8160	81,759	67,672	67,666	0	(6)	0	0	7.500	7.520	MON	423	5,076	11/24/1999	09/15/2029
36225C-A8-9	GNMA ARM # 80030			2	1	27,342	102.7820	27,685	26,936	24,964	0	96	0	0	1.750	4.196	MON	39	460	09/02/2004	01/20/2027
36225C-AY-2	GNMA ARM # 80022			2	1	47,549	103.6880	48,776	47,042	43,986	0	150	0	0	1.625	3.728	MON	64	764	09/07/2004	

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38374T-VL-5	GNR 2009-38 Z			2	1	3,041,184	108.8550	2,864,659	2,631,621	2,936,342	0	16,433	0	0	5.000	2.140	MON	10,965	131,581	07/23/2012	05/16/2039
38375J-7X-7	GNR 2007-28 PB			2	1	2,506,796	114.3180	2,441,830	2,136,000	2,459,568	0	(32,468)	0	0	5.500	3.404	MON	9,790	117,480	07/29/2014	05/16/2037
38377J-DK-6	GNMA-CMO 2010-109 LN			2	1	2,114,712	104.5850	2,131,168	2,037,740	2,064,537	0	(8,974)	0	0	4.000	3.463	MON	6,792	81,510	09/09/2010	12/20/2037
38377T-VE-8	GNR 2011-21 PV			2	1	790,091	106.4580	806,460	757,540	777,131	0	(2,015)	0	0	4.500	3.833	MON	2,841	34,089	01/24/2011	08/20/2026
38377T-VE-8	GNR 2011-21 PV			2	1	5,135,589	106.4580	5,241,988	4,924,011	5,051,354	0	(13,099)	0	0	4.500	3.833	MON	18,465	221,581	01/24/2011	08/20/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						180,310,884	XXX	178,931,061	170,254,536	173,560,737	0	(1,685,258)	0	0	XXX	XXX	XXX	627,200	7,483,547	XXX	XXX
38376G-FV-7	GNR 2010-28 IO			24	1	45,163	6.9260	50,859	0	41,835	0	153,886	182,646	0	1.590	12.442	MON	973	120,261	05/28/2013	01/16/2052
38376G-P3-8	GNR 2011-53 B			2	1	1,903,767	107.4710	1,834,649	1,707,115	1,865,996	0	14,248	0	0	4.397	1.894	MON	6,255	75,062	02/06/2013	05/16/2051
38376G-WD-8	GNR 2010 122 IO			24	1	143,126	4.0610	236,779	0	142,214	0	87,688	160,318	0	0.317	7.004	MON	1,541	279,274	03/22/2013	02/16/2044
38378B-DY-2	GNR 2012-22 IO			24	1	1,169,460	4.9710	1,251,436	0	1,119,230	0	(217,499)	234,231	0	1.101	7.684	MON	23,105	725,930	02/16/2012	02/01/2027
38378B-RJ-0	GNR 2012-35 B			2	1	1,564,103	105.6080	1,451,256	1,374,186	1,528,311	0	(3,104)	0	0	3.324	0.378	MON	3,807	78,855	09/10/2012	11/16/2043
38378B-TK-5	GNR 2012-53 IO			24	1	7,032,933	5.9130	5,265,059	0	3,622,417	0	(1,069,200)	0	0	1.017	19.306	MON	75,465	963,670	05/01/2012	03/16/2047
38378K-DQ-9	GNR 2013 46 IO			24	1	1,868,938	6.5250	1,393,449	0	1,097,280	0	(277,423)	0	0	1.141	7.080	MON	20,304	243,518	03/22/2013	09/16/2043
38378K-U2-3	GNR 2013-121 IO			24	1	43,092	3.1700	43,187	0	41,914	0	8,806	19,555	0	0.628	2.021	MON	713	38,096	08/26/2013	10/16/2044
38378N-XX-6	GNR 2014-24 KC			2	1	1,995,625	104.2620	2,085,244	2,000,000	1,995,881	0	162	0	0	3.750	3.789	MON	6,250	75,000	04/15/2014	09/16/2042
38378N-YB-3	GNR 2014-24 KZ			2	1	989,922	99.8550	1,075,232	1,076,797	990,706	0	175	68	0	4.073	4.537	MON	3,655	42,333	12/01/2015	01/16/2054
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						16,755,829	XXX	14,687,150	6,158,098	12,445,784	0	(1,302,368)	596,750	0	XXX	XXX	XXX	142,068	2,641,999	XXX	XXX
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0599999. Total - U.S. Government Bonds						268,848,251	XXX	265,390,347	248,241,634	257,803,615	0	(2,971,991)	596,750	0	XXX	XXX	XXX	822,335	10,211,068	XXX	XXX
063679-JJ-4	BANK OF MONTREAL		A		1FE	9,993,500	100.1040	10,010,380	10,000,000	9,999,707	0	1,266	0	0	2.625	2.639	JJ	113,750	262,500	01/18/2011	01/25/2016
136069-DT-5	CANADIAN IMPERIAL BANK		A		1FE	4,997,900	100.1020	5,005,085	5,000,000	4,999,850	0	384	0	0	2.750	2.759	JJ	58,819	137,500	01/20/2011	01/27/2016
448814-EJ-8	HYDRO-QUEBEC		A		1FE	2,472,600	134.6550	2,693,108	2,000,000	2,313,469	0	(27,908)	0	0	8.050	5.701	JJ	77,817	161,000	04/30/2009	07/07/2024
642869-AC-5	NEW BRUNSWICK		A		1FE	6,979,210	102.6510	7,185,591	7,000,000	6,992,184	0	3,012	0	0	2.750	2.797	JD	8,556	192,500	06/09/2011	06/15/2018
669827-FT-9	NOVA SCOTIA		A		1FE	7,228,520	104.0610	7,284,284	7,000,000	7,037,027	0	(33,247)	0	0	5.125	4.609	JJ	154,462	358,750	07/27/2009	01/26/2017
68323A-BK-9	ONTARIO PROVINCE OF		LS		1FE	4,705,050	99.1180	4,955,895	5,000,000	4,772,883	0	30,958	0	0	2.450	3.231	JD	681	122,500	10/03/2013	06/29/2022
748148-OR-7	PROV OF QUEBEC		A		1FE	1,350,000	143.9200	1,439,202	1,000,000	1,316,679	0	(16,541)	0	0	7.500	4.398	MS	22,083	75,000	12/04/2013	09/15/2029
748148-RS-4	PROV OF QUEBEC		A		1FE	25,749,070	103.4530	25,863,250	25,000,000	25,099,745	0	(111,516)	0	0	5.125	4.645	MN	167,274	1,281,250	06/23/2009	11/14/2016
000000-QQ-0	REPUBLIC OF PANAMA SOVEREIGN		F	1	2FE	4,980,000	100.0000	5,000,000	5,000,000	4,981,879	0	1,677	0	0	4.000	4.049	MS	55,000	200,000	09/16/2014	09/22/2024
219868-BL-9	CORP ANDINA DE FOMENTO		F		1FE	22,800,660	104.2840	23,985,320	23,000,000	22,970,514	0	26,394	0	0	5.750	5.877	JJ	620,840	1,322,500	01/24/2008	01/12/2017
219868-BS-4	CORP ANDINA DE FOMENTO		F		1FE	3,113,610	106.4600	3,193,800	3,000,000	3,081,439	0	(11,233)	0	0	4.375	3.886	JD	5,833	131,250	01/25/2013	06/15/2022
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN		F		2FE	3,820,000	86.2500	3,450,000	4,000,000	3,820,901	0	901	0	0	5.100	5.387	JD	7,367	102,000	07/29/2015	06/18/2050
831594-AG-1	REPUBLIC OF SLOVENIA		F		2FE	4,230,000	110.3750	4,415,000	4,000,000	4,198,854	0	(19,866)	0	0	5.250	4.512	FA	77,583	210,000	05/22/2014	02/18/2024
91086Q-BB-3	UNITED MEXICAN STATES		F		2FE	10,308,750	91.1000	10,021,000	11,000,000	10,309,286	0	536	0	0	4.750	5.175	MS	164,007	23,750	12/17/2015	03/08/2044
91087B-AA-8	UNITED MEXICAN STATES SOVEREIGN		F		2FE	9,850,000	97.4500	9,745,000	10,000,000	9,850,398	0	398	0	0	3.600	3.796	JJ	151,000	0	12/17/2015	01/30/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						122,576,870	XXX	124,246,915	122,000,000	121,744,815	0	(154,785)	0	0	XXX	XXX	XXX	1,685,072	4,580,500	XXX	XXX
0799999. Subtotal - Bonds - All Other Governments - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0899999. Subtotal - Bonds - All Other Governments - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1099999. Total - All Other Government Bonds						122,576,870	XXX	124,246,915	122,000,000	121,744,815	0	(154,785)	0	0	XXX	XXX	XXX	1,685,072	4,580,500	XXX	XXX
13063A-SD-2	CALIFORNIA ST				1FE	2,030,395	101.3350	2,026,700	2,000,000	2,000,900	0	(5,251)	0	0	5.950	5.683	AO	29,750	119,000	04/22/2009	04/01/2016
13063C-XP-0	CALIFORNIA ST		1		1FE	5,000,000	101.4660	5,073,300	5,000,000	5,000,000	0	0	0	0	3.875	3.875	JD	16,146	117,222	10/09/2015	12/01/2030
283590-FM-4	EL PASO CNTY TX HOSP DIST GENERAL OBLIGATION			1	1FE	5,668,992	116.4680	6,033,042	5,180,000	5,570,017	0	(43,287)	0	0	5.000	3.850	FA	97,844	259,000	08/23/2013	08/15/2024
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON		1			1,000,000	98.0800	980,800	1,000,000	1,000,000	0	0	0	0	2.617	2.617	JJ	13,085	26,170	08/02/2012	07/01/2023

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			1	1FE	1,000,000	.98.9280	.989,280	1,000,000	1,000,000	.0	.0	.0	.0	2.767	2.767	JJ	13,835	27,670	08/02/2012	07/01/2024
677521-FT-8	OHIO STATE GO				1FE	11,000,000	.103.9350	.11,432,850	11,000,000	11,000,000	.0	.0	.0	.0	3.110	3.110	MN	57,017	342,100	10/05/2010	05/01/2018
677521-FU-5	OHIO STATE GO				1FE	3,500,000	.105.2290	.3,683,015	3,500,000	3,500,000	.0	.0	.0	.0	3.420	3.420	MN	19,950	119,700	10/05/2010	05/01/2019
882722-VG-3	TEXAS ST				1FE	5,000,000	.105.4480	.5,272,400	5,000,000	5,000,000	.0	.0	.0	.0	3.373	3.373	AO	42,163	168,650	09/23/2010	04/01/2020
917542-QW-5	UTAH ST				1FE	7,000,000	.105.1580	.7,361,060	7,000,000	7,000,000	.0	.0	.0	.0	3.189	3.189	JJ	111,615	223,230	09/24/2010	07/01/2019
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						41,199,387	XXX	42,852,447	40,680,000	41,070,917	0	(48,538)	0	0	XXX	XXX	XXX	401,405	1,302,742	XXX	XXX
1299999. Subtotal - Bonds - U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1399999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						41,199,387	XXX	42,852,447	40,680,000	41,070,917	0	(48,538)	0	0	XXX	XXX	XXX	401,405	1,302,742	XXX	XXX
583779-FW-6	MIAMI TRACE, OH LSD BAN				1FE	6,526,975	.100.4480	.6,526,975	6,500,000	6,500,898	.0	(26,077)	.0	.0	1.500	0.498	JAN	39,271	.0	07/24/2015	01/06/2016
605580-6F-1	MISSISSIPPI ST				1FE	2,000,000	.105.1530	.2,103,060	2,000,000	2,000,000	.0	.0	.0	.0	3.381	3.381	MN	11,270	67,620	10/21/2010	11/01/2018
668180-QW-0	NORTHWESTERN OHIO LOC SCH DIST SCHOOL DISTRICT				1FE	3,486,501	.117.7410	.4,062,065	3,450,000	3,477,525	.0	(1,787)	.0	.0	5.820	5.720	JD	16,733	200,790	05/13/2010	12/01/2026
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						12,013,476	XXX	12,692,100	11,950,000	11,978,423	0	(27,864)	0	0	XXX	XXX	XXX	67,274	268,410	XXX	XXX
1999999. Subtotal - Bonds - U.S. Political Subdivisions - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2099999. Subtotal - Bonds - U.S. Political Subdivisions - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						12,013,476	XXX	12,692,100	11,950,000	11,978,423	0	(27,864)	0	0	XXX	XXX	XXX	67,274	268,410	XXX	XXX
46263R-HE-8	INDIANAPOLIS IN PUB SCHOOL			1	1FE	6,000,000	.110.9790	.6,658,740	6,000,000	6,000,000	.0	.0	.0	.0	5.731	5.732	JJ	158,558	343,860	09/30/2009	07/15/2029
647110-FB-6	MI EDL				1FE	5,000	.99.8440	.4,992	5,000	5,000	.0	.0	.0	.0	1.236	0.939	MJSD	5	47	09/15/2010	12/01/2028
64966J-AS-5	NEW YORK NY MUNICIPALS			1	1FE	9,387,980	.115.9690	.9,277,520	8,000,000	9,268,813	.0	(119,167)	.0	.0	6.646	3.139	JD	44,307	265,840	06/25/2015	12/01/2031
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A				.2	.91,672,000	.100.0000	.91,672,000	91,672,000	91,672,000	.0	.0	.0	.0	5.870	5.870	JD	448,429	5,381,146	08/18/2010	12/01/2039
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES B				.2	.66,622,000	.100.0000	.66,622,000	66,622,000	66,622,000	.0	.0	.0	.0	1.993	5.870	JD	112,770	1,286,506	09/19/2011	12/01/2039
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A				.2	.46,125,000	.100.0000	.46,125,000	46,125,000	46,125,000	.0	.0	.0	.0	6.010	6.010	JD	231,009	2,772,113	08/14/2009	12/01/2039
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B				.2	.15,240,000	.100.0000	.15,240,000	15,240,000	15,240,000	.0	.0	.0	.0	6.260	6.260	JD	79,502	954,024	11/18/2009	12/01/2039
914119-QW-5	UNIV CINCINNATI OH HIGH ED				1FE	1,835,000	.101.2680	.1,858,268	1,835,000	1,835,000	.0	.0	.0	.0	4.025	4.025	JD	6,155	73,859	06/25/2010	06/01/2016
914119-QZ-8	UNIV CINCINNATI OH HIGH ED				1FE	1,000,000	.108.7230	.1,087,230	1,000,000	1,000,000	.0	.0	.0	.0	4.867	4.867	JD	4,056	48,670	06/25/2010	06/01/2019
915137-SN-9	UNIVERSITY OF TEXAS HIGHER EDUCATION				1FE	4,000,000	.104.9940	.4,199,760	4,000,000	4,000,000	.0	.0	.0	.0	3.305	3.305	FA	49,942	132,200	09/15/2010	08/15/2019
915137-SR-0	UNIVERSITY OF TEXAS			2	1FE	1,856,440	.114.0200	.2,280,400	2,000,000	1,869,850	.0	2,924	.0	.0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
915137-SU-3	UNIVERSITY OF TEXAS HIGHER EDUCATION				1FE	4,490,000	.104.3900	.4,687,111	4,490,000	4,490,000	.0	.0	.0	.0	3.225	3.225	FA	54,703	144,803	09/15/2010	08/15/2018
969091-AA-5	WillIacoocchie GA Dev MUNI VRON				1FE	5,600,000	.100.0000	.5,600,000	5,600,000	5,600,000	.0	.0	.0	.0	0.110	0.782	FMAN	1,029	7,769	09/30/2009	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						253,833,420	XXX	255,313,021	252,589,000	253,727,663	0	(116,243)	0	0	XXX	XXX	XXX	1,226,686	11,506,717	XXX	XXX
31283C-AH-9	FREDDIEMAC STRIP 290 290 200			2	.1	6,306,902	.98.3140	.6,162,030	6,267,728	6,298,562	.0	(1,936)	.0	.0	2.000	1.904	MON	10,446	125,355	10/23/2012	11/15/2032
31283G-LL-9	FHLMC # G00331			2	.1	.12,886	.110.8610	.14,194	12,804	12,853	.0	(6)	.0	.0	7.000	6.818	MON	75	896	01/09/1996	12/01/2024
31283K-BE-3	FHLMC POOL # G11769			2	.1	.82,525	.105.8920	.81,150	76,634	80,613	.0	(606)	.0	.0	5.000	2.064	MON	319	3,832	06/12/2012	10/01/2020
31283K-6J-2	FHLMC POOL # G11773			2	.1	.66,692	.105.9720	.65,251	61,574	65,028	.0	(527)	.0	.0	5.000	1.843	MON	257	3,079	06/13/2012	10/01/2020
31288J-AH-9	FHLMC # C79008			2	.1	.229,731	.112.0700	.261,547	233,378	230,053	.0	59	.0	.0	5.500	5.978	MON	1,070	12,836	08/13/2003	05/01/2033
3128EY-WT-9	FHLMC # D62458			2	.1	.3,985	.100.3400	.3,995	3,981	3,981	.0	(1)	.0	.0	7.500	7.506	MON	25	299	09/07/1995	08/01/2025
3128EY-ZA-7	FHLMC # D62537			2	.1	.10,088	.100.3490	.9,946	9,912	10,027	.0	(9)	.0	.0	8.000	7.569	MON	66	793	09/07/1995	08/01/2025

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128F5-SK-5	FHLMC # D65922			2	1	38,712	101.2640	38,813	38,329	38,587	0	(24)	0	0	7.000	6.710	MON	224	2,683	02/06/1996	11/01/2025
3128F7-N6-7	FHLMC # D67613			2	1	13,523	111.2070	14,943	13,437	13,493	0	(6)	0	0	7.000	6.819	MON	78	941	01/09/1996	01/01/2026
3128F7-N9-1	FHLMC # D67616			2	1	7,648	104.6200	7,932	7,582	7,627	0	(4)	0	0	7.000	6.746	MON	44	530	02/15/1996	01/01/2026
3128F8-AY-8	FHLMC # D68123			2	1	25,505	102.6500	26,267	25,589	25,508	0	1	0	0	7.000	7.120	MON	149	1,791	02/23/1996	02/01/2026
3128F8-BH-4	FHLMC # D68140			2	1	37,126	102.6880	38,249	37,248	37,131	0	1	0	0	7.000	7.120	MON	217	2,607	02/23/1996	02/01/2026
3128F8-CA-8	FHLMC # D68165			2	1	35,689	105.4390	37,867	35,914	35,720	0	6	0	0	7.000	7.214	MON	210	2,514	03/06/1996	02/01/2026
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300			2	1	8,212,606	99.8530	7,891,072	7,902,673	8,170,313	0	(21,483)	0	0	3.000	2.502	MON	19,757	237,080	07/24/2012	08/15/2042
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300			2	1	4,106,303	99.8530	3,945,536	3,951,337	4,085,156	0	(10,742)	0	0	3.000	2.502	MON	9,878	118,540	07/24/2012	08/15/2042
3128MC-F2-6	FGLMC # G13585			2	1	2,096,485	107.1330	2,208,077	2,061,060	2,086,779	0	(2,170)	0	0	4.500	3.980	MON	7,729	92,748	05/28/2009	05/01/2024
3128MC-FB-6	FGLMC # G13562			2	1	873,186	107.0730	911,172	850,981	867,241	0	(1,326)	0	0	4.500	3.723	MON	3,191	38,294	05/08/2009	05/01/2024
3128MS-BK-5	FHLMC # H00042			2	1	362,458	109.5470	396,008	361,498	362,337	0	(23)	0	0	5.500	5.386	MON	1,657	19,883	07/20/2005	07/01/2035
3128MT-PO-5	FGCI # H01331			2	1	224,862	103.0380	231,657	224,827	224,827	0	(7)	0	0	5.500	5.478	MON	1,030	12,366	08/24/2005	08/01/2035
3128P7-4B-6	FG C91718			2	1	24,358,443	102.4810	24,982,245	24,377,488	24,357,807	0	(240)	0	0	3.000	3.011	MON	60,944	731,325	10/04/2013	08/01/2033
3128P7-OA-4	FG C91349			2	1	8,265,500	108.5390	8,621,060	7,942,822	8,227,973	0	(11,423)	0	0	4.500	3.510	MON	29,786	357,427	01/07/2011	12/01/2030
3128PP-MF-7	FGLMC # J10358			2	1	163,096	107.3530	171,760	159,996	162,287	0	(185)	0	0	4.500	3.916	MON	600	7,200	08/06/2009	07/01/2024
3128PP-MF-7	FGLMC # J10358			2	1	1,141,673	107.3530	1,202,321	1,119,974	1,136,006	0	(1,293)	0	0	4.500	3.916	MON	4,200	50,399	08/06/2009	07/01/2024
3128PP-NU-9	FGLMC # J10361			2	1	392,196	107.1330	410,956	383,595	389,970	0	(508)	0	0	4.500	3.828	MON	1,438	17,262	07/29/2009	07/01/2024
3128PQ-QX-2	FGLMC # J11370			2	1	1,738,799	105.5820	1,795,316	1,700,407	1,728,747	0	(2,393)	0	0	4.000	3.396	MON	5,668	68,016	12/10/2009	12/01/2024
3128PR-LS-6	FGLMC J12137			2	1	884,872	107.3330	914,878	852,375	877,932	0	(1,561)	0	0	4.500	3.382	MON	3,196	38,357	04/29/2010	05/01/2025
3128PR-LS-6	FGLMC J12137			2	1	870,982	107.3330	900,518	838,996	864,152	0	(1,536)	0	0	4.500	3.382	MON	3,146	37,755	04/29/2010	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247			2	1	989,075	107.0220	998,614	933,090	979,078	0	(2,769)	0	0	4.500	2.708	MON	3,499	41,989	10/17/2011	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293			2	1	1,367,324	106.3450	1,371,375	1,289,548	1,353,432	0	(3,848)	0	0	4.500	2.700	MON	4,836	58,030	10/17/2011	05/01/2025
3128PR-V8-9	FGLMC # J12439			2	1	1,454,655	106.3430	1,455,065	1,368,282	1,439,380	0	(4,227)	0	0	4.500	2.626	MON	5,131	61,573	10/31/2011	06/01/2025
3128PR-YD-5	FGLMC # J12508			2	1	1,972,522	106.3460	1,973,140	1,855,400	1,952,043	0	(5,664)	0	0	4.500	2.629	MON	6,958	83,493	10/31/2011	07/01/2025
3128PT-6X-8	FGLMC #J14486			2	1	7,372,353	103.1380	7,856,559	7,617,543	7,420,568	0	13,458	0	0	3.000	3.764	MON	19,044	228,526	03/03/2011	02/01/2026
3128Q2-CY-7	FHLMC # 1L0087			2	1	94,008	106.4340	94,896	89,160	93,593	0	(44)	0	0	2.503	1.260	MON	186	2,153	01/15/2010	06/01/2035
3128Q2-E9-0	FHLMC # 1L0160			2	1	140,224	105.9180	140,800	132,933	139,618	0	(65)	0	0	2.503	1.253	MON	277	3,194	01/20/2010	07/01/2035
3128QJ-T4-8	FHARM # 1G1471			2	1	45,725	105.8730	45,913	43,367	45,561	0	(9)	0	0	2.635	1.329	MON	95	960	01/14/2010	01/01/2037
3128QP-LV-2	FHLMC # 1B7189			2	1	76,888	106.6850	78,309	73,402	76,671	0	(25)	0	0	3.198	1.935	MON	196	2,249	11/08/2010	03/01/2036
3128S4-DY-0	FHARM # 1Q0119			2	1	87,814	106.6450	88,767	83,236	87,515	0	66	0	0	2.678	1.316	MON	186	2,030	10/06/2010	09/01/2036
312903-5X-1	FHLMC - CMO 174 Z			2	1	10,383	112.1120	11,611	10,357	10,345	0	(6)	0	0	10.000	9.731	MON	46	1,036	08/01/2003	08/15/2021
312914-6X-7	FHLMC-GNMA 7 B			2	1	32,783	101.4780	32,595	32,121	32,074	0	3	0	0	1.322	1.394	MON	7	349	10/17/2005	04/25/2023
31293T-HV-2	FHLMC # C29244			2	1	29,948	109.6940	31,102	28,353	29,689	0	(52)	0	0	7.000	5.332	MON	165	1,985	04/04/2003	07/01/2029
31295V-KG-4	FHLMC # A00295			2	1	321	101.0940	320	317	319	0	0	0	0	9.500	9.190	MON	3	30	04/08/1991	03/01/2021
31300L-CF-0	FHARM 848170			2	1	74,695	105.6690	75,712	71,650	74,561	0	67	0	0	2.743	1.652	MON	164	1,858	06/16/2011	12/01/2039
3132G7-DZ-5	FG U80120			2	1	16,193,300	104.2040	16,010,960	15,365,029	16,123,111	0	(25,970)	0	0	3.500	2.574	MON	44,815	537,776	05/30/2013	12/01/2032
3132G7-H3-2	FG U80250			2	1	14,520,027	104.2220	14,358,966	13,777,342	14,458,316	0	(22,801)	0	0	3.500	2.581	MON	40,184	482,207	05/30/2013	03/01/2033
3132G7-LE-3	FG U80325			2	1	10,051,652	104.2070	9,938,744	9,537,520	10,009,484	0	(15,565)	0	0	3.500	2.585	MON	27,818	333,813	05/30/2013	05/01/2033
3132H7-C4-4	FG U99090			2	1	18,021,125	106.4680	18,251,281	17,142,568	17,998,036	0	(13,241)	0	0	4.000	3.237	MON	57,142	685,703	07/18/2014	10/01/2042
3132J2-2X-0	FG K90790			2	1	18,075,184	102.4700	18,863,469	18,408,845	18,096,550	0	9,156	0	0	3.000	3.328	MON	46,022	552,265	08/15/2013	07/01/2033
31335G-LP-8	FHLMC # C80334			2	1																

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A9-P8-5	FNR 2012-120 AH		2		1	713,053		731,077	722,079	714,057	0	242	0	0	2.500	2.730	MON	1,504	18,052	10/22/2013	02/25/2032
3136AB-ZN-6	FNR 2013-1 BH		2		1	3,713,442		3,809,731	3,875,739	3,742,001	0	6,647	0	0	2.250	3.058	MON	7,267	87,204	10/03/2013	02/25/2040
3136AG-HW-5	FNR 2013-94 CZ		2		1	1,118,405		96,5970	1,310,052	1,356,206	0	4,339	0	0	3.500	4.757	MON	3,956	46,579	12/01/2015	09/25/2043
3136AH-SJ-0	FNR 2013-137 AL		2		1	22,677,119		102,8880	22,815,018	22,174,723	0	(17,879)	0	0	3.500	3.069	MON	64,676	776,115	11/22/2013	03/25/2042
31371F-UR-1	FNMA # 250892		2		1	4,839		100,8350	4,857	4,800	0	(5)	0	0	7.500	7.356	MON	30	361	01/16/1997	03/01/2017
31371M-JC-2	FNMA # 255959		2		1	159,537		107,5350	168,646	159,305	0	(33)	0	0	6.000	5.355	MON	784	9,410	09/13/2005	10/01/2035
31371N-VM-4	FNCL # 257220		2		1	1,967,175		107,3720	2,024,876	1,885,848	0	(5,348)	0	0	5.000	3.618	MON	7,858	94,292	08/31/2009	05/01/2023
31373H-5C-6	FNMA # 294343		2		1	17,696		103,5060	18,088	17,475	0	(18)	0	0	8.500	8.172	MON	124	1,485	04/12/1995	11/01/2024
31373L-LB-1	FNMA # 296522		2		1	4,120		100,3740	4,084	4,069	0	(4)	0	0	8.500	8.173	MON	29	346	04/12/1995	11/01/2024
31373X-6S-5	FNMA # 306981		2		1	16,233		103,7850	16,697	16,088	0	(13)	0	0	8.000	7.746	MON	107	1,287	06/06/1995	06/01/2025
31374F-K7-3	FNMA # 312718		2		1	45,017		103,5380	46,198	44,619	0	(30)	0	0	7.500	7.235	MON	279	3,346	06/06/1995	06/01/2025
31374N-H7-0	FNMA # 318954		2		1	10,678		99,9550	10,713	10,718	0	(1)	0	0	7.500	7.584	MON	67	804	08/07/1995	08/01/2025
31374T-5N-5	FNMA # 324053		2		1	7,371		101,7370	7,531	7,369	0	0	0	0	7.500	7.601	MON	46	555	09/07/1995	09/01/2025
31379Q-YC-8	FNMA # 426507		2		1	19,161		112,8420	20,941	18,558	0	(36)	0	0	6.000	5.098	MON	93	1,114	04/30/2003	01/01/2023
3137A2-B3-4	FHMS K009 X1		24		1	9,274,206		4,9970	6,319,759	0	(1,548,411)	0	0	0	1.443	1.986	MON	152,116	1,927,688	01/31/2014	08/25/2020
3137A3-KF-5	FHR 3753 DB		2		1	476,563		103,7870	518,937	500,000	0	2,668	0	0	3.500	4.225	MON	1,458	17,500	02/01/2011	11/15/2037
3137A3-KF-5	FHR 3753 DB		2		1	5,810,037		103,7870	6,326,642	6,095,777	0	32,522	0	0	3.500	4.225	MON	17,779	213,352	02/01/2011	11/15/2037
3137A6-B2-7	FHR K010 A2		2		1	2,019,878		109,0710	2,181,424	2,000,000	0	(2,648)	0	0	4.333	4.207	MON	7,222	86,660	01/20/2011	10/25/2020
3137A6-B2-7	FHR K010 A2		2		1	10,099,390		109,0710	10,907,120	10,000,000	0	(13,242)	0	0	4.333	4.207	MON	36,108	433,300	01/20/2011	10/25/2020
3137A7-A4-2	FHLMC 3805 DB		2		1	5,811,629		107,3670	5,852,072	5,450,531	0	(42,252)	0	0	4.500	3.609	MON	20,439	245,274	07/20/2011	10/15/2037
3137A7-JJ-5	FHLMC K701 A2		2		1	2,019,976		103,8240	2,076,486	2,000,000	0	(3,965)	0	0	3.882	3.694	MON	6,470	77,640	02/18/2011	11/25/2017
3137A7-JJ-5	FHLMC K701 A2		2		1	25,249,700		103,8240	25,956,075	25,000,000	0	(49,567)	0	0	3.882	3.694	MON	80,875	970,500	02/18/2011	11/25/2017
3137A7-NJ-0	FHLMC K011 A2		2		1	10,613,998		108,0580	11,413,033	10,562,000	0	(8,306)	0	0	4.084	4.020	MON	35,946	431,352	03/18/2011	12/25/2048
3137A8-PP-7	FHMS K012 A2		2		1	5,962,524		108,6360	6,518,160	6,000,000	0	1,990	0	0	4.184	4.267	MON	20,920	251,124	04/07/2011	12/25/2020
3137A8-PP-7	FHMS K012 A2		2		1	7,950,032		108,6360	8,690,880	8,000,000	0	7,961,956	0	0	4.184	4.267	MON	27,893	334,837	04/07/2011	12/25/2020
3137AD-U9-6	FHR 3891 DK		2		1	6,458,316		106,6690	6,499,058	6,092,751	0	6,623,001	0	0	4.500	1.500	MON	22,848	274,174	08/28/2012	12/15/2040
3137AE-V7-7	FHLMC K703 A2		2		1	10,099,720		102,1870	10,218,680	10,000,000	0	(18,266)	0	0	2.699	2.518	MON	22,492	269,900	08/24/2011	05/25/2018
3137AF-PB-2	FHR 3919 BV		2		1	14,630,956		106,4300	13,761,299	12,929,870	0	(161,008)	0	0	4.000	2.710	MON	43,100	517,195	07/13/2012	08/15/2030
3137AN-QX-6	FHR 4027 AB		2		1	5,901,765		106,9010	5,805,598	5,430,812	0	8,958	0	0	4.000	2.299	MON	18,103	217,233	05/23/2012	12/15/2040
3137B1-ZD-7	FHR 4204 OA		2		1	3,278,971		.95.5900	3,364,932	3,520,157	0	18,319	0	0	1.500	2.972	MON	4,400	52,802	10/17/2013	07/15/2042
3137B2-DN-7	FHR 4203 NJ		2		1	16,701,674		101,1580	17,092,764	16,897,046	0	3,039	0	0	3.000	3.209	MON	42,243	506,911	06/25/2013	10/15/2040
3137B9-CT-0	FHR 4318 LM		2		1	1,958,255		102,2510	1,969,553	1,926,202	0	(4,222)	0	0	3.500	3.244	MON	5,618	67,417	05/30/2014	06/15/2038
3137BC-6T-0	FHR 4361 WV		2		1	3,953,185		102,5060	4,083,681	3,983,841	0	3,956,086	0	0	3.500	3.594	MON	11,620	139,434	06/24/2014	05/15/2044
3137BH-U7-0	FHR 4459 NG		2		1	209,066		101,8040	209,112	205,407	0	(61)	0	0	6.500	1.108	MON	1,113	0	12/23/2015	10/15/2024
31380T-3B-5	FNMA # 449994		2		1	33,421		107,4840	33,980	33,063	0	(81)	0	0	7.000	5.184	MON	184	2,213	04/03/2003	09/01/2027
31380Y-P6-1	FNMA # 454145		2		1	38,921		114,2800	44,190	38,668	0	(9)	0	0	6.500	6.231	MON	209	2,514	11/30/1998	11/01/2028
31380Y-RM-4	FNMA # 454192		2		1	18,619		114,2800	21,139	18,498	0	(4)	0	0	6.500	6.231	MON	100	1,202	11/30/1998	12/01/2028
31381P-UL-0	FNMA # 466887		2		1	9,152,749		102,5040	9,371,702	9,142,749	0	(4,296)	0	0	3.060	2.984	MON	24,091	283,654	05/19/2011	12/01/2017
31382T-5C-9	FNMA # 492343		2		1	32,527		114,2800	37,639	32,936	0	6	0	0	6.500	6.861	MON	178	2,141	05/12/1999	05/01/2029
31384D-PA-4	FNMA # 520717		2		1	219,216		112,0280	245,697	219,318	0	(29)	0	0	7.500	7.494	MON	1,371	16,449	10/04/1999	11/01/2029
31384V-JY-9	FNMA # 534979		2		1	136,428		102,4800	141,112	126,842	0	315	0	0	2.402	4.780	MON	276	3,250	04/13/2000	04/01/2030
31384V-UL-4	FNMA # 535287		2		1	37,366		119,8870	44,595	37,197											

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138EJ-VY-4	FN POOL # AL2523			2	1	9,875,970	104.7260	10,070,500	9,616,037	9,857,640	0	(8,975)	0	0	3.500	3.004	MON	28,047	336,561	02/06/2014	09/01/2032
3138EJ-VY-4	FN POOL # AL2523			2	1	3,678,986	104.7260	3,751,452	3,582,156	3,672,157	0	(3,343)	0	0	3.500	3.004	MON	10,448	125,375	02/06/2014	09/01/2032
3138EM-LE-9	FNMA AL4824			2	1	15,293,408	106.9970	15,584,245	14,565,150	15,275,329	0	(6,533)	0	0	4.000	3.076	MON	48,551	582,606	04/11/2014	09/01/2043
3138EM-LE-9	FNMA AL4824			2	1	955,838	106.9970	974,015	910,322	954,708	0	(408)	0	0	4.000	3.076	MON	3,034	36,413	04/11/2014	09/01/2043
3138L3-WP-6	FNMA AM3353			2	1	24,940,734	99.1060	26,378,751	26,616,758	25,321,304	0	156,179	0	0	2.450	3.774	MON	56,154	661,064	07/05/2013	05/01/2023
3138L4-GJ-6	FNMA AM3800			2	1	6,429,580	100.8660	6,753,569	6,695,572	6,485,700	0	23,933	0	0	2.760	3.570	MON	15,913	187,364	07/25/2013	08/01/2023
3138MC-YS-7	FN AP8820			2	1	5,052,640	104.7260	4,948,169	4,724,854	5,024,055	0	(10,828)	0	0	3.500	2.319	MON	13,781	165,370	05/21/2013	11/01/2032
3138ML-WF-8	FN AQ4857			2	1	12,973,947	102.6350	13,328,358	12,986,121	12,972,958	0	(458)	0	0	3.000	3.000	MON	32,465	389,584	10/10/2013	11/01/2032
3138MR-Y8-8	FN AQ9734			2	1	4,275,565	104.7530	4,188,241	3,998,191	4,251,670	0	(9,047)	0	0	3.500	2.327	MON	11,661	139,937	05/21/2013	01/01/2033
3138W5-2Z-0	FN AR7991			2	1	7,215,362	104.7540	7,068,028	6,747,270	7,175,496	0	(15,088)	0	0	3.500	2.335	MON	19,680	236,154	05/21/2013	03/01/2033
3138W9-JV-3	FN AS0275			2	1	7,345,927	102.6450	7,548,498	7,353,971	7,345,506	0	(152)	0	0	3.000	3.000	MON	18,385	220,619	10/04/2013	08/01/2033
31390Q-Q3-2	FNMA # 653074			2	1	87,256	109.4200	95,451	87,233	87,210	0	(9)	0	0	7.000	6.946	MON	509	6,106	06/28/2002	07/01/2032
31391X-EP-0	FNMA # 679742			2	1	44,740	103.5110	45,140	43,609	44,677	0	(3)	0	0	2.969	2.317	MON	108	1,229	06/03/2009	01/01/2040
313920-YH-7	FNW 2001-W2 AS5			2	1	9,141	102.4580	9,257	9,035	9,041	0	(36)	0	0	6.473	5.704	MON	49	585	07/27/2004	10/25/2031
31392V-NQ-1	FGLMC 2496 ZH			2	1	581,925	111.0030	713,022	642,345	612,871	0	(1,067)	0	0	5.500	7.175	MON	2,944	35,329	05/11/2004	09/15/2032
31393A-SA-0	FNR 2003-W5 A			2	1	44,488	96.2140	42,804	44,488	44,488	0	0	0	0	0.642	0.643	MON	6	183	11/16/2006	04/25/2033
31393C-EY-5	FNW 2003-34 A1			2	1	2,344,674	109.1450	2,259,682	2,070,353	2,273,710	0	(15,635)	0	0	6.000	3.404	MON	10,352	124,221	02/02/2012	04/25/2043
31393E-LQ-0	FNW 2003-W12 2A6			2	1	749,194	107.0220	809,798	756,666	758,382	0	191	0	0	5.000	4.897	MON	3,153	30,521	11/19/2015	06/25/2043
31393E-LQ-0	FNW 2003-W12 2A6			2	1	200,328	107.0220	216,533	202,326	202,785	0	51	0	0	5.000	4.897	MON	843	8,161	11/19/2015	06/25/2043
31393G-3L-6	FREDDIE MAC - CMO 2531 Z			2	1	1,977,257	111.6480	2,376,487	2,128,549	2,058,202	0	(2,471)	0	0	5.500	6.674	MON	9,756	117,070	07/14/2004	12/15/2032
31393U-A6-0	FNW 2003-W19 1A7			2	1	4,295,277	106.7820	4,263,783	3,992,994	4,134,173	0	(11,749)	0	0	5.620	4.598	MON	18,701	224,406	12/10/2009	11/25/2033
31393W-YF-0	FHR 2638 JH			2	1	4,579,688	111.0800	5,554,020	5,000,000	4,747,585	0	19,772	0	0	5.000	5.930	MON	20,833	250,000	10/17/2008	07/15/2033
31394B-R7-1	FNMA 2004-97 B			2	1	7,561,390	110.7930	7,527,171	6,793,892	7,724,179	0	63,148	0	0	5.500	1.858	MON	31,139	373,664	08/14/2012	01/25/2035
31394M-CM-0	FHR 2702 CE			2	1	23,621,300	107.8010	25,130,488	23,311,968	23,441,996	0	(34,458)	0	0	4.500	4.353	MON	87,420	1,049,039	05/17/2010	11/15/2033
31394R-JV-6	FHLMC 2754 PE			2	1	5,121,875	107.5030	5,375,125	5,000,000	5,047,877	0	(11,466)	0	0	5.000	4.714	MON	20,833	250,000	11/10/2009	02/15/2034
31394R-VW-6	FHLMC 2758 ZG			2	1	2,544,211	112.1950	2,940,796	2,621,140	2,586,206	0	(925)	0	0	5.500	5.948	MON	12,014	144,163	03/19/2004	04/15/2033
31396Q-6F-1	FNR 2009-69 PB			2	1	8,106,113	108.3270	8,079,234	7,458,184	8,414,072	0	70,299	0	0	5.000	1.388	MON	31,076	372,909	08/23/2012	09/25/2039
31396Q-KJ-7	FNR 2009-52 AJ			2	1	807,994	103.4590	800,784	774,010	790,515	0	(3,392)	0	0	4.000	2.298	MON	2,580	30,960	12/11/2009	07/25/2024
31396R-DY-0	FHR 3149 CZ			2	1	1,844,854	113.1500	1,839,938	1,626,104	1,856,632	0	2,469	0	0	6.000	1.619	MON	8,131	97,566	06/29/2012	05/15/2036
31397A-KY-8	FHR 3204 VB			2	1	2,678,282	100.7330	2,577,114	2,558,359	2,562,658	0	(15,033)	0	0	5.000	4.142	MON	10,660	127,918	11/12/2009	03/15/2025
31397N-LM-5	FNR 2009-11 NB			2	1	3,486,275	108.4280	3,415,099	3,149,655	3,320,500	0	1,178	0	0	5.000	2.984	MON	13,124	157,483	07/20/2011	03/25/2029
31397Q-T2-4	FNR 2010-157 NA			2	1	5,649,947	102.3940	5,701,467	5,568,165	5,598,201	0	(9,583)	0	0	3.500	3.205	MON	16,240	194,886	01/10/2011	03/25/2037
31397S-JL-9	FNR 2011-32 VC			2	1	8,540,465	103.7470	8,705,444	8,391,000	8,495,103	0	(22,251)	0	0	3.500	3.187	MON	24,474	293,685	01/15/2014	01/25/2029
31397U-PE-3	FNA 2011-M1 A2			2	1	8,381,430	105.8090	8,912,896	8,423,547	8,392,784	0	2,367	0	0	3.607	3.676	MON	25,320	353,471	05/17/2011	06/25/2021
31398E-J6-2	FHMS 3539 YB			2	1	1,575,315	108.0470	1,801,135	1,667,000	1,613,105	0	6,988	0	0	4.000	4.634	MON	5,557	66,680	03/24/2010	06/15/2024
31398F-GL-9	FNR 2009-81 CB			2	1	1,826,016	108.2020	1,893,539	1,750,000	1,773,711	0	(8,927)	0	0	5.000	4.419	MON	7,292	87,500	09/11/2009	10/25/2024
31398F-XA-4	FNR 2009-95 BY			2	1	1,163,002	105.6400	1,284,379	1,215,813	1,191,813	0	746	0	0	4.000	4.719	MON	4,053	48,633	01/28/2010	11/25/2024
31398J-RE-5	FHR 3579 MB			2	1	1,966,659	106.5420	2,086,181	1,958,092	1,958,852	0	(1,387)	0	0	4.500	4.454	MON	7,343	88,114	01/22/2010	09/15/2024
31398K-E6-3	FHR 3581 D			2	1	1,896,901	106.1880	2,018,696	1,901,060	1,897,389	0	(3)	0	0	4.500	4.550	MON	7,129	85,548	04/09/2010	10/15/2029
31398K-YT-2	FHR 3595 KY			2	1	2,056,760	107.3810	2,191,457	2,040,816	2,047,089											

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31398W-MG-6	FHR 3637 AY			2	1	346,809	105.0650	384,058	365,544	357,617	0	275	0	0	4.000	4.831	MON	1,218	14,622	03/26/2010	02/15/2025
31398W-Y7-3	FHR 3652 DC			2	1	2,366,083	107.5580	2,529,095	2,351,387	2,355,257	0	(2,025)	0	0	4.500	4.434	MON	8,818	105,812	04/21/2010	04/15/2025
31402G-SJ-3	FNMA # 728721			2	1	1,197,017	111.8750	1,359,984	1,215,632	1,198,619	0	460	0	0	5.500	5.879	MON	5,572	66,860	07/31/2003	07/01/2033
31402H-3K-7	FNMA # 729914			2	1	428,286	112.5560	487,086	432,749	428,614	0	93	0	0	5.500	5.742	MON	1,983	23,801	07/29/2003	08/01/2033
31402R-BG-3	FNMA #735439			2	1	74,897	103.3390	71,351	69,046	72,480	0	(730)	0	0	6.000	2.541	MON	345	4,143	01/11/2013	09/01/2019
31402T-TM-7	FNMA # 737756			2	1	149,667	111.3340	165,340	148,507	149,470	0	(56)	0	0	5.500	5.261	MON	681	8,168	08/11/2003	09/01/2033
31403D-RN-1	FNMA # 745793			2	1	153,492	105.8150	160,810	151,972	153,300	0	2	0	0	2.524	2.305	MON	320	3,714	02/24/2009	07/01/2034
31404V-AB-4	FNMA #779502			2	1	238,822	106.0650	251,110	236,750	238,594	0	(14)	0	0	2.284	2.037	MON	451	5,192	01/07/2009	06/01/2034
31405C-MR-7	FNCI # 785268			2	1	52,381	105.3920	54,165	51,393	51,716	0	(103)	0	0	5.500	4.859	MON	236	2,827	03/31/2005	07/01/2019
31405K-EA-5	FNMA # 791329			2	1	87,084	111.3640	95,319	85,592	86,899	0	(53)	0	0	5.500	5.012	MON	392	4,708	08/09/2004	09/01/2034
31405M-JH-1	FNMA # 793264			2	1	326,862	112.0720	360,045	321,261	326,168	0	(198)	0	0	5.500	5.012	MON	1,472	17,669	08/09/2004	09/01/2034
31405M-VT-1	FNMA # 793626			2	1	185,700	111.3340	203,205	182,518	185,306	0	(112)	0	0	5.500	5.012	MON	837	10,039	08/09/2004	09/01/2034
31405Q-LD-8	FNMA # 796024			2	1	1,899,975	112.2620	2,096,391	1,867,418	1,895,940	0	(1,150)	0	0	5.500	5.012	MON	8,559	102,708	08/09/2004	09/01/2034
31405Q-MU-9	FNMA # 796071			2	1	319,389	111.9040	351,284	313,916	318,711	0	(193)	0	0	5.500	5.012	MON	1,439	17,265	08/09/2004	09/01/2034
31406B-KX-7	FNARM # 805010			2	1	59,170	102.9270	60,674	58,949	59,123	0	(3)	0	0	2.336	2.251	MON	115	1,377	09/09/2005	01/01/2035
31407S-LU-4	FNMA # 839239			2	1	26,230	105.5550	26,136	24,760	26,113	0	(12)	0	0	2.588	1.281	MON	53	590	09/14/2010	09/01/2035
31409G-SY-3	FNMA # 870935			2	1	16,038	101.4960	16,401	16,159	14,687	0	23	0	0	2.421	4.939	MON	33	391	11/19/2008	01/01/2037
31412E-OK-0	FNMA # 922674			2	1	89,760	105.5100	90,304	85,588	89,480	0	(32)	0	0	2.526	1.353	MON	180	2,154	09/09/2010	04/01/2036
31412S-PL-3	FNMA # 933427			2	1	122,523	109.9760	134,022	121,864	122,460	0	(17)	0	0	5.000	4.827	MON	508	6,093	06/09/2009	03/01/2038
31414M-4H-3	FNMA # 970737			2	1	752,123	107.8120	776,887	720,597	743,476	0	(1,934)	0	0	5.000	3.620	MON	3,002	36,030	08/31/2009	11/01/2023
31414S-PA-5	FNMA # 974817			2	1	1,977,685	103.5390	1,961,849	1,894,788	1,953,036	0	(5,514)	0	0	5.000	3.598	MON	7,895	94,739	08/31/2009	04/01/2023
31414V-BF-2	FNMA # 977138			2	1	277,371	111.3340	301,746	271,027	276,929	0	(118)	0	0	5.500	4.969	MON	1,242	14,907	07/10/2008	08/01/2038
31414V-BF-2	FNMA # 977138			2	1	653,297	111.3340	714,955	642,170	652,488	0	(214)	0	0	5.500	4.969	MON	2,943	35,319	07/10/2008	08/01/2038
31415A-4H-8	FNMA # 981537			2	1	189,730	106.5560	193,694	181,777	187,393	0	(523)	0	0	5.000	3.601	MON	757	9,089	08/31/2009	05/01/2023
31416J-HA-6	FNMA AA1150			2	1	81,395	104.2610	80,142	76,867	80,233	0	(359)	0	0	4.000	2.238	MON	256	3,075	11/17/2011	04/01/2023
31416N-HY-1	FNMA # AA4746			2	1	3,284,557	105.7230	3,418,044	3,233,031	3,272,466	0	(2,809)	0	0	3.500	3.065	MON	9,430	113,156	12/02/2010	11/01/2025
31416T-2P-3	FNMA # AA9781			2	1	2,110,680	107.8290	2,237,804	2,075,334	2,100,674	0	(2,359)	0	0	4.500	3.960	MON	7,783	93,390	08/07/2009	07/01/2024
31417C-QF-5	FN AB5853			2	1	13,169,371	102.6430	13,606,759	13,256,366	13,174,044	0	2,071	0	0	3.000	3.101	MON	33,141	397,691	08/06/2013	08/01/2032
31417C-R8-0	FN AB5910			2	1	28,989,890	102.6370	29,772,014	29,007,012	28,986,579	0	(1,427)	0	0	3.000	2.994	MON	72,518	870,210	06/27/2013	08/01/2032
31417C-UJ-2	FN POOL # AB5984			2	1	20,321,903	102.6430	20,898,236	20,360,079	20,321,658	0	(86)	0	0	3.000	3.017	MON	50,900	610,802	07/19/2013	08/01/2032
31417C-UJ-2	FN POOL # AB5984			2	1	748,764	102.6430	769,999	750,170	748,755	0	(3)	0	0	3.000	3.017	MON	1,875	22,505	07/19/2013	08/01/2032
31417F-KT-4	FN AB8405			2	1	7,737,915	104.7270	7,577,965	7,235,923	7,694,915	0	(16,277)	0	0	3.500	2.331	MON	21,105	253,257	05/21/2013	02/01/2033
31417H-C5-1	FN AB9991			2	1	4,060,125	102.6420	4,171,284	4,063,935	4,059,816	0	(135)	0	0	3.000	3.000	MON	10,160	121,918	10/04/2013	07/01/2033
31417T-R2-6	FNMA # AC6804			2	1	3,890,510	105.6590	4,023,900	3,808,391	3,868,458	0	(5,583)	0	0	4.000	3.394	MON	12,695	152,336	12/10/2009	01/01/2025
31417V-RS-4	FNMA # AC8596			2	1	2,664,741	105.8250	2,796,371	2,642,446	2,657,879	0	(1,531)	0	0	4.000	3.736	MON	8,808	105,834	01/04/2010	01/01/2025
31417V-RS-4	FNMA # AC8596			2	1	3,256,906	105.8250	3,417,786	3,229,656	3,248,518	0	(1,871)	0	0	4.000	3.736	MON	10,766	129,481	01/04/2010	01/01/2025
31417Y-C4-7	FNMA # MA0090			2	1	2,027,443	107.8350	2,159,292	2,002,413	2,019,781	0	(1,772)	0	0	4.500	4.092	MON	7,509	90,109	06/05/2009	06/01/2024
31417Y-E3-7	FNMA # MA0153			2	1	1,764,839	107.8260	1,849,777	1,715,518	1,751,805	0	(3,076)	0	0	4.500	3.631	MON	6,433	77,198	08/31/2009	08/01/2024
31418A-WD-6	FN MA1543			2	1	6,674,876	104.5240	6,785,991	6,492,281	6,664,515	0	(4,435)	0	0	3.500	2.852	MON	18,936	227,230	11/21/2013	08/01/2033
31418A-WD-6	FN MA1543			2	1	1,554,774	104.5240	1,580,656	1,512,243	1,552,361	0	(1,033)	0	0	3.500	2.852	MON	4,411	52,928	11/21/2013	08/01/2033
31418A-YD-4	FN POOL # MA1607			2	1	29,211,975	102.6390	30,048,611	29,276,017	29,212,224	0	126	0	0	3.000	3.023	MON	73,190	878,281	10/11/2013	10/01/2033
31418M-JL-7	FNMA # A00266			2	1																

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
31398J-ZS-5	FHR K004 A2			2	1	20,756,507		107,3410	20,202,000	20,431,276	0	(73,129)	0	0	4.186	3.793	MON	70,471	845,656	06/29/2011	08/25/2019	
31398J-ZT-3	FHR K004 A3			2	1	2,024,375		107,4050	2,148,104	2,007,544	0	(3,290)	0	0	4.241	4.080	MON	7,068	84,820	05/19/2010	08/25/2019	
31398J-ZT-3	FHR K004 A3			2	1	5,060,938		107,4050	5,370,260	5,018,859	0	(8,224)	0	0	4.241	4.080	MON	17,671	212,050	05/19/2010	08/25/2019	
31398W-D3-5	FHR K005 A2			2	1	16,260,000		108,3440	16,000,000	16,091,739	0	(33,011)	0	0	4.317	4.106	MON	57,560	690,720	05/28/2010	11/25/2019	
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						107,657,016	XXX	95,756,480	75,198,897	91,269,268	0	(4,705,124)	0	0	XXX	XXX	XXX	679,071	8,481,887	XXX	XXX	
02765U-CV-4	AMERICAN MUN PIWR-OHIO INC			1	1FE	5,000,000		109,8780	5,493,900	5,000,000	0	0	0	0	5.664	5.664	FA	106,987	283,200	11/19/2009	02/15/2022	
02765U-CW-2	AMERICAN MUN PIWR-OHIO INC			1	1FE	5,000,000		109,8440	5,492,200	5,000,000	0	0	0	0	5.814	5.814	FA	109,820	290,700	11/19/2009	02/15/2023	
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT			1	1FE	1,175,099		101,2370	1,189,635	1,175,099	0	0	0	0	3.100	3.100	MON	3,036	33,420	06/12/2013	07/01/2043	
10620N-BB-3	BRAZOS				1FE	5,762,000		97,4080	6,526,324	6,700,000	0	5,885,933	0	32,638	0	1.721	2.489	MON	11,210	105,290	10/13/2011	08/31/2029
10620N-BT-4	BRAZOS				1FE	4,203,125		96,9230	4,846,126	5,000,000	0	4,300,512	0	24,444	0	1.831	2.755	MON	763	85,680	02/23/2012	06/25/2029
130536-PR-0	CA PCR WST MGMT POLLUTION				2AM	7,200,000		100,0000	7,200,000	7,200,000	0	0	0	0	0.600	0.600	FMAN	7,200	0	11/02/2015	08/01/2023	
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN				1FE	6,200,000		93,7430	6,200,000	6,200,000	0	0	0	0	0.850	0.850	MM	6,682	23,825	05/14/2015	11/15/2038	
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES				1FE	2,423,784		116,2220	2,330,251	2,005,000	0	2,399,750	0	(7,340)	0	6.899	5.445	JD	11,527	138,325	06/27/2012	12/01/2040
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2			2	1FE	1,542,284		101,2610	1,508,789	1,490,000	0	1,536,901	0	(1,794)	0	2.750	2.547	MM	5,236	40,975	11/21/2012	11/15/2035
270777-AC-9	EAST Baton Rouge VRDN				1FE	7,000,000		100,0000	7,000,000	7,000,000	0	0	0	0	0.010	0.010	MON	59	1,390	01/30/2015	08/01/2035	
34074M-JB-8	FLORIDA ST HSG FIN CORP REV			1	1FE	9,532,328		99,7830	9,532,328	9,532,328	0	0	0	0	2.800	2.800	MON	22,242	266,905	04/24/2013	07/01/2041	
34074M-JC-6	FLORIDA ST HSG FIN CORP REV			1	1FE	3,689,615		99,7830	3,681,609	3,689,615	0	0	0	0	2.800	2.800	MON	8,609	8,609	05/16/2013	07/01/2041	
34074M-KC-4	FLORIDA ST HSG FIN CORP REV			1	1FE	2,363,251		101,0240	2,387,450	2,363,251	0	0	0	0	3.000	3.000	MON	5,908	65,448	04/24/2014	01/01/2036	
373539-L3-7	GEORGIA ST HSG & FIN AUTH REV			1	1FE	2,250,000		105,6350	2,376,788	2,250,000	0	0	0	0	4.550	4.550	JD	8,531	102,375	02/20/2014	12/01/2038	
373539-M6-9	GEORGIA ST HSG & FIN AUTH REV				1FE	1,670,000		104,3740	1,743,046	1,670,000	0	0	0	0	3.500	3.500	JD	4,871	58,450	02/20/2014	06/01/2022	
373539-N8-4	GEORGIA ST HSG & FIN AUTH REV				1FE	1,700,000		105,1800	1,788,060	1,700,000	0	0	0	0	3.600	3.600	JD	5,100	61,200	02/20/2014	12/01/2022	
454624-8G-5	IN ST BD BK REV SER C				1FE	3,435,000		103,0650	3,540,283	3,435,000	0	0	0	0	3.339	3.339	JJ	52,887	114,695	12/05/2013	01/15/2021	
454624-8H-3	IN ST BD BK REV SER C				1FE	2,500,000		103,8080	2,595,200	2,500,000	0	0	0	0	3.589	3.589	JJ	41,373	89,725	12/05/2013	01/15/2022	
485429-X9-0	KANSAS ST DEV FIN AUTH REVENUE GENERAL				1FE	1,000,000		100,4570	1,004,570	1,000,000	0	0	0	0	1.877	1.877	AO	3,963	2,868	08/13/2015	04/15/2018	
49130T-PR-1	KY ST HSG CORP HSG REV			1	1FE	1,208,245		101,5140	1,182,638	1,165,000	0	(4,519)	0	0	4.250	3.760	JJ	24,756	50,720	06/06/2012	07/01/2033	
49130T-SQ-0	KY ST HSG CORP HSG REV			1	1FE	1,915,000		101,1310	1,936,659	1,915,000	0	0	0	0	3.948	3.948	JJ	37,802	75,394	05/30/2014	07/01/2029	
49130T-SR-8	KY ST HSG CORP HSG REV			1	1FE	3,000,000		100,2490	3,007,470	3,000,000	0	0	0	0	4.296	4.296	JJ	64,440	128,522	05/30/2014	01/01/2034	
57563R-MIL-0	MASEDU			1	1FE	250,000		100,0000	250,000	250,000	0	0	0	0	1.990	1.990	JJ	0	0	11/19/2015	01/01/2031	
592643-AA-8	MET WASHINGTON DC ARPTS			2	6AM	13,373,660		134,5580	13,455,800	10,000,000	0	(42,440)	0	0	7.462	5.275	AO	186,550	746,200	07/31/2014	10/01/2046	
605279-GD-4	MISS BUSINESS FIN CORP REV				1FE	1,785,000		100,0000	1,785,000	1,785,000	0	0	0	0	0.430	0.430	MON	495	3,187	09/11/2012	04/01/2037	
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SF MT			1	1FE	4,580,682		99,7960	4,571,337	4,580,682	0	0	0	0	3.050	3.050	FA	58,213	58,601	06/24/2015	12/01/2034	
626207-YM-0	MEAG TXB PLT			2	1FE	6,000,000		118,7480	7,124,880	6,000,000	0	0	0	0	6.655	6.655	AO	99,825	399,300	03/05/2010	04/01/2057	
646080-NH-0	NEW JERSEY ST HGR EDUC				1FE	9,160,080		110,0210	8,801,680	8,000,000	0	8,632,960	0	(150,721)	0	5.000	2.850	JD	33,333	400,000	05/10/2012	12/01/2019
646108-PV-6	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG				1FE	2,075,000		100,4370	2,084,068	2,075,000	0	0	0	0	2.883	2.883	MM	9,970	35,727	03/06/2015	11/01/2021	
646108-PW-4	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG				1FE	1,000,000		100,2760	1,002,760	1,000,000	0	0	0	0	3.133	3.133	MM	5,222	18,711	03/06/2015	11/01/2022	
646108-QF-0	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG				1FE	1,775,000		100,3950	1,782,011	1,775,000	0	0	0	0	2.783	2.783	MM	8,233	29,502	03/06/2015	05/01/2021	
646108-QG-8	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG				1FE	1,460,000		100,1950	1,462,847	1,460,000	0	0	0	0	3.033	3.033	MM	7,380	26,446	03/06/2015	05/01/2022	
65819W-AD-5	NORTH CAROLINA PIWR				1FE	12,500,000		101,0940	12,636,750	12,500,000	0	0	0	0	2.578	2.578	JJ	135,166	0	07/16/2015	07/01/2019	
65819W-AF-0	NORTH CAROLINA PIWR POWER				1FE	4,600,000		102,5280	4,716,288	4,600,000	0	0	0	0	3.308	3.308	JJ	63,826	0	07/16/2015	07/01/2021	
67105Q-AA-3	OSL SANTA ROSA VRDN				1FE	6,000,000		100,0000	6,000,000	6,000,000	0	0	0	0	0.390	0.390	MON	1,203	8,311	12/14/2012	02/01/2052	
677555-M2-7	OH ECON DEV REV			1	1FE	3,595,000		100,0390	3,596,402	3,595,000	0	0	0	0	4.000	4.020	MJSD	11,983	143,800	11/07/2011	12/01/2018	
677555-M4-3	OH ECON DEV REV			2	1FE	1,425,000		101,9510	1,452,802	1,425,000	0	0	0	0	4.500	4.525	MJSD	5,344	64,125	12/1		

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
792905-DP-3	ST PAUL MN HEALTH PARTNERS				1FE	4,000,000	100.1400	4,005,600	4,000,000	4,000,000	0	0	0	0	2.673	2.673	JJ	59,400	0	05/29/2015	07/01/2020
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH	1			1FE	1,507,538	103.5730	1,439,665	1,390,000	1,472,050	0	(11,618)	0	0	4.000	2.970	MN	9,267	56,064	11/02/2012	11/01/2029
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN				1FE	2,210,000	100.0000	2,210,000	2,210,000	2,210,000	0	0	0	0	0.020	0.020	MON	37	1,150	05/09/2013	12/01/2033
880558-AH-4	TENNESSEE ST SCH BOND AUTH HIGHER EDUCATION				1FE	2,000,000	100.9220	2,018,440	2,000,000	2,000,000	0	0	0	0	2.379	2.379	MN	7,930	47,580	07/13/2012	05/01/2020
880558-AJ-0	TENNESSEE ST SCH BOND AUTH				1FE	2,000,000	101.1180	2,022,360	2,000,000	2,000,000	0	0	0	0	2.479	2.479	MN	8,263	49,580	07/13/2012	05/01/2021
88275F-NU-9	TEXAS ST DEPT HSG REV	1			1FE	155,000	97.9960	151,894	155,000	155,000	0	0	0	0	3.200	3.200	MS	854	0	10/15/2015	09/01/2039
92812Q-3Z-8	VIRGINIA ST HSG AUTH	1			1FE	2,000,000	101.3880	2,027,760	2,000,000	2,000,000	0	0	0	0	4.172	4.172	AO	20,860	83,440	09/25/2012	10/01/2032
92812Q-VR-5	VIRGINIA ST HSG AUTH	2			1FE	12,530,000	105.6590	13,239,073	12,530,000	12,530,000	0	0	0	0	5.820	5.821	FA	303,853	729,246	03/25/2009	08/01/2017
92812U-M2-1	VHDA 2013-C A				1FE	3,167,316	100.9510	3,197,438	3,167,316	3,167,316	0	0	0	0	4.250	4.250	MON	2,244	134,611	10/18/2013	10/25/2043
92812U-Q3-5	VHDA 2013-D A				1FE	5,978,114	101.1430	6,046,444	5,978,114	5,978,114	0	0	0	0	4.300	4.300	MON	4,284	257,059	12/04/2013	12/25/2043
92812U-Q4-3	VHDA 2014-A A				1FE	16,449,675	100.1170	16,468,921	16,449,675	16,449,675	0	0	0	0	3.500	3.500	MON	9,596	575,739	11/21/2014	10/25/2037
92812U-Q5-0	VHDA MULTIFAMILY HSG				1FE	4,957,705	99.1980	4,917,944	4,957,705	4,957,705	0	0	0	0	3.250	3.260	MON	26,854	13,427	10/29/2015	06/25/2042
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV				1FE	6,751,485	100.1350	6,760,600	6,751,485	6,751,485	0	0	0	0	3.250	3.250	MON	3,657	219,438	03/11/2013	04/25/2042
93978P-DW-4	WASHINGTON ST HSG FIN CMVN VRDN				1FE	450,000	100.0000	450,000	450,000	450,000	0	0	0	0	0.500	0.500	MON	95	765	12/08/2009	09/15/2037
95662M-2A-7	WVSHSG	1			1FE	1,500,000	100.2810	1,504,215	1,500,000	1,500,000	0	0	0	0	3.700	3.700	MN	9,250	25,900	05/01/2015	11/01/2029
28999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						243,998,908	XXX	249,287,272	240,612,829	243,550,928	0	(160,292)	0	0	XXX	XXX	XXX	2,403,086	7,161,463	XXX	XXX
31999999. Total - U.S. Special Revenues Bonds						1,413,400,650	XXX	1,429,317,948	1,354,738,092	1,391,752,682	0	(6,977,560)	0	0	XXX	XXX	XXX	6,875,035	58,051,941	XXX	XXX
00037B-AB-8	ABB FINANCE USA INC				1FE	4,572,979	98.6180	4,580,825	4,645,000	4,584,355	0	8,349	0	0	2.875	3.100	MN	19,661	133,544	02/19/2014	05/08/2022
00038A-AB-9	ABB TREASURY CENTER USA				1FE	19,052,078	103.4360	18,061,942	17,462,000	18,494,571	0	(173,395)	0	0	4.000	2.820	JD	31,044	698,480	11/16/2012	06/15/2021
00101J-AF-3	ADT CORP/THE-W ISSUE	LS			3FE	2,767,500	89.5000	2,685,000	3,000,000	2,806,379	0	24,797	0	0	3.500	4.656	JJ	48,417	105,000	05/27/2014	07/15/2022
00114*-AM-5	AEP TRANSMISSION PP				2	12,000,000	98.7290	11,847,500	12,000,000	12,000,000	0	0	0	0	2.680	2.680	MN	41,987	321,600	11/06/2014	11/14/2019
001192-AH-6	AGL CAPITAL CORPORATION	1			2FE	1,998,900	109.5750	2,191,504	2,000,000	1,998,748	0	18	0	0	5.875	5.879	MS	34,597	117,500	03/17/2011	03/15/2041
001306-AB-5	AHS HOSPITAL CORP				1FE	4,500,000	99.7240	4,487,576	4,500,000	4,500,000	0	0	0	0	5.024	5.024	JJ	113,040	33,912	04/30/2015	07/01/2045
00130H-BS-3	AES CORP	LS			3FE	2,980,000	102.0000	3,039,600	2,980,000	2,980,000	0	0	0	0	7.375	7.375	JJ	109,888	219,775	08/07/2012	07/01/2021
00130H-BW-4	AES CORP	1			3FE	7,063,650	88.2500	6,296,638	7,135,000	7,067,114	0	3,464	0	0	5.500	5.632	AO	82,845	206,023	03/31/2015	04/15/2025
00164V-AB-9	AMC NETWORKS INC	1			3FE	5,433,573	105.0000	5,283,600	5,032,000	5,185,532	0	(87,855)	0	0	7.750	5.774	JJ	179,824	389,980	01/24/2013	07/15/2021
00184A-AG-0	TIME WARNER INC				2FE	4,567,660	124.8390	4,993,576	4,000,000	4,450,025	0	(15,081)	0	0	7.700	6.565	MN	51,333	308,000	11/22/2005	05/01/2032
00206R-AM-4	AT&T INC				2FE	4,995,800	108.4690	5,423,430	5,000,000	4,998,422	0	469	0	0	5.600	5.611	MN	37,333	280,000	05/08/2008	05/15/2018
00206R-AN-2	AT&T INC				2FE	1,989,600	109.4540	2,189,086	2,000,000	1,990,622	0	180	0	0	6.400	6.439	MN	16,356	128,000	05/23/2008	05/15/2038
002824-AU-4	ABBOTT LABS	LS			1FE	8,424,038	109.5070	8,780,279	8,018,000	8,176,757	0	(44,705)	0	0	5.125	4.461	AO	102,731	410,923	10/30/2009	04/01/2019
00434N-AA-3	ACCESS MIDSTREAM PARTNER	LS		1	2FE	3,692,500	81.0740	2,837,601	3,500,000	3,631,873	0	(23,602)	0	0	4.875	4.028	MN	21,802	170,625	05/03/2013	05/15/2023
00440E-AU-1	ACE INA HOLDINGS INC				1FE	4,993,700	99.3020	4,965,105	5,000,000	4,993,719	0	19	0	0	2.875	2.895	MN	23,160	0	10/27/2015	11/03/2022
00440E-AV-9	ACE INA HOLDINGS INC	LS		1	1FE	1,993,860	99.7120	1,994,232	2,000,000	1,993,877	0	17	0	0	3.350	3.385	MN	10,794	0	10/27/2015	05/03/2026
00507V-AC-3	ACTIVISION BLIZZARD	LS			3FE	2,514,750	104.7500	2,618,750	2,500,000	2,509,505	0	(2,295)	0	0	5.625	5.508	MS	41,406	140,625	09/12/2013	09/15/2021
008117-AN-3	AETNA INC.	1			2FE	5,218,550	104.6950	5,234,740	5,000,000	5,157,835	0	(27,437)	0	0	4.125	3.453	JD	17,188	206,250	09/23/2013	06/01/2021
00912X-AF-1	AIR LEASE CORP				2	21,050,000	103.7500	20,750,000	20,000,000	20,376,078	0	(288,627)	0	0	5.625	4.061	AO	281,250	1,125,000	08/02/2013	04/01/2017
00912X-AL-8	AIR LEASE CORP	LS		1	2FE	6,990,060	100.5000	7,035,000	7,000,000	6,993,731	0	1,904	0	0	3.375	3.406	JJ	108,938	236,250	11/12/2013	01/15/2019
00912X-AQ-7	AIR LEASE CORP				2FE	8,199,890	98.2270	8,110,562	8,257,000	8,206,275	0	6,385	0	0	3.750	3.864	FA	129,016	169,441	07/24/2015	02/01/2022
010392-DZ-8	ALABAMA POWER CO SERIES Q				1FE	6,325,956	106.0180	6,255,044	5,900,000	6,007,982	0	(57,051)	0	0	5.500	5.400	AO	68,506	324,500	11/25/2009	10/15/2017
014477-AM-5	ALERIS INTL INC			1	4FE	5,592,559	85.0000	4,728,550	5,563,000	5,570,025	0	(5,982)	0	0	7.625	7.502	FA	160,245	424,179	10/14/2011	02/15/2018
020002-AS-0	ALLSTATE CORPORATION				1FE	1,825,000	115.6010	2,312,018	2,000,000	1											

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
031162-AV-2	AMGEN INC				2FE	19,069,969		105,7500	19,162,903	18,121,000		18,317,901	0	(131,950)	0	5.850	5.041	JD	88,340	1,060,079	07/30/2009	06/01/2017
031162-AX-8	AMGEN INC				2FE	10,530,149		109,7100	10,608,928	9,670,000		9,947,167	0	(106,001)	0	6.150	4.875	JD	49,559	594,705	02/22/2010	06/01/2018
031162-BS-8	AMGEN INC				2FE	200,000		99,7470	200,000	199,493		200,000	0	0	0	0.762	0.607	FMAN	169	1,332	05/19/2014	05/22/2017
032177-AF-4	AMSTED INDUSTRIES			1	3FE	4,000,000		98,0000	3,920,000	4,000,000		4,000,000	0	0	0	5.375	5.375	MS	63,306	218,583	09/04/2014	09/15/2024
035229-DB-6	ANHEUSER-BUSCH COS INC				1FE	5,054,400		104,7300	5,236,515	5,000,000		5,007,728	0	(6,588)	0	5.600	5.454	MS	93,333	280,000	04/18/2007	03/01/2017
03523T-AN-8	ANHEUSER-BUSCH	LS			1FE	11,431,379		110,6960	10,700,973	9,667,000		10,625,195	0	(221,313)	0	5.375	2.764	JJ	239,594	519,601	04/02/2012	01/15/2020
03523T-BE-7	ANHEUSER-BUSCH				1FE	4,995,990		115,6150	5,780,725	5,000,000		4,998,266	0	413	0	7.750	7.761	JJ	178,681	387,500	03/15/2011	01/15/2019
03523T-BJ-6	ANHEUSER-BUSCH				1FE	5,950,937		139,1830	8,350,980	6,000,000		5,953,651	0	616	0	8.000	8.072	MN	61,333	480,000	03/15/2011	11/15/2039
03523T-BP-2	ANHEUSER-BUSCH				1FE	6,712,268		96,2560	6,978,575	7,250,000		6,827,420	0	56,566	0	2.500	3.505	JJ	83,576	181,250	12/02/2013	07/15/2022
037735-CD-7	APPALACHIAN PIWR				2FE	9,363,233		104,1770	10,417,650	10,000,000		9,877,263	0	80,292	0	5.000	5.912	JD	41,667	500,000	05/01/2008	06/01/2017
037735-CE-5	APPALACHIAN PIWR				2FE	2,902,870		110,5910	3,317,727	3,000,000		2,919,086	0	2,080	0	5.800	6.035	AO	43,500	174,000	12/08/2005	10/01/2035
037735-CM-7	APPALACHIAN PIWR				2FE	4,967,000		124,6470	6,232,365	5,000,000		4,969,691	0	538	0	7.000	7.053	AO	87,500	350,000	03/19/2008	04/01/2038
038521-AM-2	ARAMARK CORP-CL B			1	4FE	2,200,000		103,4380	2,275,625	2,200,000		2,200,000	0	0	0	5.750	5.750	MS	37,247	126,500	03/11/2014	03/15/2020
039483-BB-7	ARCHER-DANIELS-MIDLAND				1FE	4,029,160		108,4640	4,338,548	4,000,000		4,016,626	0	(2,846)	0	4.479	4.387	MS	59,720	179,160	03/30/2011	03/01/2021
042735-BD-1	ARROW ELECTRONICS INC			1	2FE	23,153,566		96,3300	22,458,260	23,314,000		23,164,430	0	10,864	0	3.500	3.615	AO	203,998	368,900	10/27/2015	04/01/2022
04650N-AB-0	AT&T INC				2FE	13,202,170		98,7690	12,839,970	13,000,000		13,187,466	0	(4,982)	0	5.350	5.235	MS	231,833	695,500	09/27/2013	09/01/2040
048303-CD-1	ATLANTIC CITY ELECTRIC				1FE	2,986,230		115,4430	3,463,296	3,000,000		2,994,500	0	1,521	0	7.750	7.817	MN	29,708	232,500	11/06/2008	11/15/2018
052769-AC-0	AUTODESK INC	LS		1	2FE	7,489,200		99,3950	7,454,618	7,500,000		7,490,318	0	1,118	0	3.125	3.156	JD	10,417	123,698	06/02/2015	06/15/2020
05279F-AJ-8	AUTOLIV ASP, INC PP				1	3,000,000		101,9720	3,059,166	3,000,000		3,000,000	0	0	0	4.440	4.440	AO	25,160	133,200	04/16/2014	04/23/2029
05329H-AK-8	AUTONATION, INC				2FE	3,841,000		108,3300	4,160,948	3,841,000		3,841,000	0	0	0	5.500	5.500	FA	88,023	211,255	01/27/2012	02/01/2020
05348E-AL-3	AVALONBAY COMMUNITIES				1FE	706,830		103,0540	772,904	750,000		745,407	0	6,044	0	5.750	6.636	MS	12,698	43,125	01/28/2008	09/15/2016
05348E-AN-9	AVALONBAY COMMUNITIES				1FE	9,547,741		113,4870	9,598,722	8,458,000		9,049,732	0	(126,065)	0	6.100	4.263	MS	151,915	515,938	10/07/2011	03/15/2020
05348E-AR-0	AVALONBAY COMMUNITIES			1	2FE	2,416,300		96,6050	2,415,135	2,500,000		2,419,876	0	3,576	0	2.850	3.354	MS	20,979	35,625	08/13/2015	03/15/2023
05348E-AT-6	AVALONBAY COMMUNITIES			1	2FE	3,851,006		104,2390	3,804,705	3,650,000		3,842,408	0	(8,597)	0	4.200	3.417	JD	6,813	76,650	07/28/2015	12/15/2023
05379B-AK-3	AVISTA CORP				1FE	1,022,780		123,4100	1,234,097	1,000,000		1,019,070	0	(484)	0	6.250	6.083	JD	5,208	62,500	12/20/2005	12/01/2035
05379B-AN-7	AVISTA CORP				1FE	5,979,960		109,1040	6,546,240	6,000,000		5,994,049	0	2,088	0	5.950	5.992	JD	29,750	357,000	03/27/2008	06/01/2018
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC				2FE	1,818,504		111,9160	2,014,479	1,800,000		1,807,582	0	(1,966)	0	6.375	6.234	JD	9,563	114,750	06/23/2009	06/01/2019
05569A-AB-5	BP AMI LEASING INC				1FE	22,000,000		109,6580	24,124,782	22,000,000		22,000,000	0	0	0	5.523	5.523	MN	178,884	1,215,060	05/01/2009	05/08/2019
057224-AK-3	BAKER HUGHES INC				1FE	4,917,110		118,9550	4,758,212	4,000,000		4,806,928	0	(44,743)	0	6.875	4.759	JJ	126,806	275,000	10/04/2013	01/15/2029
057224-AY-3	BAKER HUGHES INC				1FE	994,440		112,9120	1,129,120	1,000,000		997,861	0	604	0	7.500	7.579	MN	9,583	75,000	10/23/2008	11/15/2018
057224-BC-0	BAKER HUGHES INC				1FE	1,996,125		99,3780	1,987,556	2,000,000		1,997,497	0	.392	0	3.200	3.224	FA	24,178	64,000	05/25/2012	08/15/2021
059165-EC-0	BALTIMORE GAS & EL CO				1FE	2,492,024		124,5200	3,113,010	2,500,000		2,492,900	0	.154	0	6.350	6.374	AO	39,688	158,750	10/12/2007	10/01/2036
06051G-EH-8	BANK OF AMERICA CORP				2FE	6,410,282		109,2680	6,441,325	5,895,000		6,274,393	0	(62,919)	0	5.000	3.667	MN	39,300	294,750	10/11/2013	05/13/2021
06051G-EU-9	BANK OF AMERICA CORP				2FE	965,830		98,5970	985,966	1,000,000		973,803	0	3,204	0	3.300	3.727	JJ	15,583	33,000	06/06/2013	01/11/2023
06051G-FP-9	BANK OF AMERICA CORP				2FE	4,836,600		97,3860	4,869,295	5,000,000		4,843,183	0	6,583	0	3.950	4.363	AO	38,403	98,750	06/30/2015	04/21/2025
06427E-MX-6	BMO Corp				1FE	9,900,000		100,0000	9,900,000	9,900,000		9,900,000	0	0	0	1.037	1.037	MJSD	6,841	0	12/04/2015	12/08/2017
07274E-AA-1	BAYER US FINANCE LLC				1FE	200,000		99,9450	199,891	200,000		200,000	0	0	0	0.569	0.481	JAJO	.272	1,031	10/01/2014	10/07/2016
07274E-AG-8	BAYER US FINANCE LLC	LS			1FE	14,851,650		100,7510	15,112,695	15,000,000		14,866,712	0	12,733	0	3.375	3.493	AO	116,719	506,250	10/01/2014	10/08/2024
07330N-AC-9	BRANCH BANKING & TRUST			1	1FE	201,224		100,3640	200,729	200,000		200,932	0	(292)	0	1.450	0.754	AO	.709	0	10/09/2015	10/03/2016
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ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12189L-AA-9	BURLINGTON NORTH SANTA FE			1	1FE	1,033,300		1,119,700	1,000,000	1,030,470	0	(609)	0	0	5.750	5.518	MM	9,583	57,500	11/19/2010	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE			1	1FE	1,974,000		101,9520	2,000,000	1,975,767	0	451	0	0	4.950	5.034	MS	29,150	99,000	08/25/2011	09/15/2041
12189L-AM-3	BURLINGTON NORTH SANTA FE			1	1FE	6,652,090		6,899,627	7,000,000	6,715,615	0	33,907	0	0	3.000	3.646	MS	61,833	210,000	02/04/2014	03/15/2023
12189T-AB-0	BURLINGTON NORTH SANTA FE				1FE	1,640,816		100,6480	1,610,365	1,600,000	0	(29,310)	0	0	6.875	0.959	FA	41,556	0	09/03/2015	02/15/2016
12189T-AD-6	BURLINGTON NORTH SANTA FE				1FE	9,880,000		128,5790	10,000,000	10,000,000	0	0	0	0	7.290	7.500	JD	60,750	729,000	11/08/2000	06/01/2036
12189T-AX-2	BURLINGTON NORTH SANTA FE				1FE	511,890		117,6440	500,000	510,092	0	(243)	0	0	6.200	6.027	FA	11,711	31,000	09/15/2006	08/15/2036
124857-AD-5	CBS				2FE	6,630,660		6,659,976	6,000,000	6,427,750	0	(89,977)	0	0	5.750	3.926	AO	72,833	345,000	09/04/2013	04/15/2020
124857-AE-3	CBS			1	2FE	12,384,240		105,0460	12,605,544	12,279,101	0	(51,233)	0	0	4.300	3.773	FA	194,933	516,000	11/21/2013	02/15/2021
1248EP-AS-2	CCO HLDGS LLC/CAP CORP	L.S.		1	3FE	1,659,393		102,1250	1,707,530	1,666,308	0	1,602	0	0	7.000	7.125	JJ	53,968	117,040	01/04/2011	01/15/2019
1248EP-AU-7	CCO HLDGS LLC/CAP CORP			1	3FE	5,610,000		104,0000	5,834,400	5,610,000	0	0	0	0	6.500	6.500	AO	61,788	364,650	05/03/2011	04/30/2021
1248EP-AW-3	CCO HLDGS LLC/CAP CORP	L.S.		1	3FE	1,944,000		104,1250	1,874,250	1,800,000	0	(33,749)	0	0	7.375	5.226	JD	11,063	132,750	07/10/2013	06/01/2020
1248EP-BB-8	CCO HLDGS LLC/CAP CORP	L.S.		1	3FE	4,071,769		103,8750	4,206,938	4,064,362	0	(4,086)	0	0	5.250	5.127	MS	62,606	212,625	03/12/2014	03/15/2021
1248EP-BE-2	CCO HLDGS LLC/CAP CORP	L.S.		1	3FE	3,659,000		102,7500	3,759,623	3,659,000	0	0	0	0	5.750	5.750	JJ	97,014	210,393	04/19/2013	01/15/2024
12505F-AB-7	CBS OUTDOOR INC CBS OUTDOOR AMERS CAP 5.25 15F	L.S.		1	4FE	3,618,438		102,2500	3,717,810	3,636,000	0	1,996	0	0	5.250	5.333	MM	24,392	190,890	02/03/2015	02/15/2022
12505F-AF-8	CBS OUTDOOR INC CBS OUTDOOR AMERS CAP 5.875	L.S.		1	4FE	6,061,000		101,5000	6,151,915	6,061,000	0	0	0	0	5.875	5.875	MS	104,847	340,258	02/03/2015	03/15/2025
12543D-AQ-3	CHS/COMMUNITY HEALTH	L.S.		1	4FE	11,615,043		99,6250	10,896,983	10,938,000	0	(142,247)	0	0	7.125	5.580	JJ	359,359	779,333	01/27/2014	07/15/2020
12589E-BE-9	CHS ENERGY CORP				2FE	8,191,710		113,4360	8,500,000	8,345,293	0	31,732	0	0	6.250	6.765	FA	221,354	531,250	06/03/2010	02/01/2020
12592B-AE-4	CNH INDUSTRIAL CAPITAL L	L.S.			3FE	4,972,300		94,2500	4,712,500	5,000,000	0	4,972,800	0	0	4.375	4.500	MM	33,420	0	11/03/2015	11/06/2020
12626P-AG-8	CRH AMERICA INC				2FE	13,090,613		102,9700	13,900,923	13,500,000	0	56,647	0	0	6.000	6.461	MS	204,750	810,000	01/31/2008	09/30/2016
12626P-AJ-2	CRH AMERICA INC				2FE	7,997,040		113,7840	8,000,000	7,998,455	0	368	0	0	8.125	8.131	JJ	299,722	650,000	07/16/2008	07/15/2018
126650-CN-8	CVS CORP			1	2FE	996,350		105,3430	1,000,000	996,342	0	(8)	0	0	5.125	5.149	JJ	22,920	0	07/13/2015	07/20/2045
12686C-BB-4	CABLEVISION SYSTEMS	L.S.			4FE	1,848,510		85,0000	1,518,100	1,786,000	0	(5,722)	0	0	5.875	5.304	MS	30,895	104,928	03/10/2015	09/15/2022
13342B-AK-1	CAMERON INTERNATIONAL CORP				2FE	413,781		99,0040	410,867	415,000	0	110	0	0	1.150	1.432	JD	2,386	0	12/08/2015	12/15/2016
14040H-AL-9	CAPITAL ONE FINANCIAL CORP				2FE	4,785,650		103,3890	5,169,465	5,000,000	0	4,968,216	0	0	5.250	5.828	FA	94,792	262,500	04/18/2007	02/21/2017
14040H-AR-6	CAPITAL ONE FINANCIAL CORP				2FE	7,981,165		107,2940	8,583,488	8,000,000	0	7,994,819	0	0	6.750	6.782	MS	159,000	540,000	08/28/2007	09/15/2017
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			1	2FE	4,999,600		98,7870	4,999,325	5,000,000	0	4,999,359	0	0	4.200	4.201	AO	36,167	0	10/26/2015	10/29/2025
140420-ND-8	CAPITAL ONE BANK USA NA			1	2FE	199,508		99,7620	200,000	199,618	0	110	0	0	1.150	1.366	MM	256	1,150	09/23/2015	11/21/2016
141781-AX-2	CARGILL INC				1FE	20,450,260		107,3510	20,933,523	19,500,000	0	(136,862)	0	0	6.000	5.207	MM	110,500	1,170,000	07/23/2010	11/27/2017
141781-AY-0	CARGILL INC	L.S.			1FE	17,035,820		107,0530	16,891,000	16,988,516	0	(17,345)	0	0	4.307	4.179	MM	94,979	727,495	08/03/2012	05/14/2021
141781-AZ-7	CARGILL INC				1FE	6,467,164		100,3590	6,372,784	6,350,000	0	(11,936)	0	0	3.250	3.021	MM	26,370	206,375	02/06/2013	11/15/2021
141781-BF-0	CARGILL INC				1FE	2,600,174		101,4630	2,515,270	2,479,000	0	(312)	0	0	4.760	4.460	MM	12,456	0	11/24/2015	11/23/2045
147446-AR-9	CASE NEW HOLLAND INC				3FE	9,617,475		105,7500	9,327,150	8,820,000	0	(9,095,724)	0	0	7.875	6.117	JD	57,881	694,575	08/18/2011	12/01/2017
149123-BM-2	CATERPILLAR INC				1FE	1,007,280		102,8430	1,008,429	1,000,000	0	(1,112)	0	0	5.700	5.580	FA	21,533	57,000	01/08/2009	08/15/2016
149123-BQ-3	CATERPILLAR INC				1FE	998,320		117,0260	1,170,259	999,318	0	180	0	0	7.900	7.924	JD	3,511	79,000	12/02/2008	12/15/2018
149162-BB-7	CATHOLIC HEALTHCARE WEST PP				1	5,667,400		106,3960	5,319,784	5,000,000	0	(185,353)	0	0	6.450	2.450	JJ	161,250	322,500	11/06/2014	05/15/2018
14916R-AC-8	CATHOLIC HEALTH INITIATIVES				1FE	13,516,806		97,5940	13,629,936	13,966,000	0	46,354	0	0	2.950	3.374	MM	68,666	394,297	05/04/2015	11/01/2022
14916R-AD-6	CATHOLIC HEALTH INITIATIVES				1FE	4,506,850		93,5190	4,675,970	5,000,000	0	4,521,582	0	0	4.350	5.001	MM	36,250	217,500	03/06/2014	11/01/2042
14916R-AE-4	CATHOLIC HEALTH INITIATIVES				1FE	4,997,900		100,4130	5,020,670	5,000,000	0	368	0	0	2.600	2.608	FA	54,167	130,000	10/23/2013	08/01/2018
151020-AQ-7	CELGENE CORP				2FE	11,978,280		99,2850	11,914,212	12,000,000	0	1,343	0	0	2.875	2.914	FA	133,172	0	08/03/2015	08/15/2020
151895-CB-6	CENTERPOINT PROPERTY TRUST PP				2	5,000,000		95,4500	4,772,485	5,000,000	0	0	0	0	3.490	3.490	MM	16,481	87,250	05/22/2015	05/27/2022
15189T-AN-7	CENTERPOINT ENERGY				2FE	16,686,080		104,3330	17,528,011	16,800,000	0	12,965	0	0	5.950	6.038	FA	416,500	999,600	09	

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-BU-4	CITIGROUP				2FE	3,316,710		111,5040	3,500,000	3,355,287	.0	4,566	.0	.0	5.875	6.270	FA	73,682	205,625	08/25/2004	02/22/2033
172967-FT-3	CITIGROUP				2FE	5,266,850		107,1210	5,000,000	5,203,295	.0	(29,513)	.0	.0	4.500	3.741	JJ	104,375	225,000	10/10/2013	01/14/2022
172967-FW-6	CITIGROUP				2FE	10,332,200		102,7600	10,000,000	10,078,373	.0	(73,793)	.0	.0	4.450	3.663	JJ	211,375	445,000	05/17/2012	01/10/2017
172967-GG-0	CITIGROUP				2FE	12,468,375		100,0130	12,500,000	12,499,545	.0	10,606	.0	.0	1.250	1.336	JJ	72,049	156,250	01/03/2013	01/15/2016
172967-HD-6	CITIGROUP	LS			2FE	15,782,100		103,3530	15,000,000	15,722,370	.0	(59,730)	.0	.0	3.875	3.174	AO	106,563	581,250	04/09/2015	10/25/2023
172967-HG-9	CITIGROUP				2FE	4,001,320		99,7580	4,000,000	4,001,021	.0	(299)	.0	.0	1.300	1.270	MN	6,644	26,000	09/25/2015	11/15/2016
18055#-AK-8	CLARION LIONS PP				2	6,307,680		106,7800	6,000,000	6,151,843	.0	(39,337)	.0	.0	5.840	5.032	JD	15,573	350,400	08/30/2011	06/15/2019
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE	1			4FE	4,222,170		97,5000	3,972,000	4,156,380	.0	(32,333)	.0	.0	6.500	5.402	MN	32,990	258,180	07/25/2014	11/15/2022
185508-AE-8	CLECO POWER LLC				2FE	1,984,860		120,4320	2,000,000	1,987,061	.0	306	.0	.0	6.500	6.558	JD	10,833	130,000	11/22/2005	12/01/2035
186108-OF-1	CLEVELAND ELEC ILLUM				2FE	2,593,506		103,5810	2,604,000	2,602,094	.0	1,233	.0	.0	5.700	5.753	AO	37,107	148,428	04/18/2007	04/01/2017
18911M-AD-3	CLOUD PEAK ENRGY	1			4FE	1,612,874		50,0000	1,621,000	1,616,805	.0	833	.0	.0	8.500	8.576	JD	6,124	137,785	09/27/2010	12/15/2019
191216-AV-2	COCA-COLA CO	LS			1FE	8,468,142		104,5890	8,296,000	8,425,867	.0	(20,767)	.0	.0	3.300	2.997	MS	91,256	273,768	12/03/2013	09/01/2021
195889-AA-8	COLONIAL REALTY	LS			2FE	2,818,040		102,6950	2,890,864	2,815,008	.0	(413)	.0	.0	6.050	6.034	MS	56,769	170,308	10/13/2006	09/01/2016
198280-AE-9	COLUMBIA PIPELINE GROUP	LS	1		2FE	4,546,214		90,6380	4,652,000	4,550,534	.0	4,321	.0	.0	4.500	4.790	JD	17,445	109,904	06/26/2015	06/01/2025
198280-AG-4	COLUMBIA PIPELINE GROUP				2FE	997,720		87,7790	1,000,000	997,788	.0	(19)	.0	.0	5.800	5.816	JD	4,833	30,450	05/19/2015	06/01/2045
199575-AT-8	COLUMBUS SOUTHERN POWER				2FE	2,698,272		121,6960	2,505,000	2,659,104	.0	(5,028)	.0	.0	6.600	6.019	MS	55,110	165,330	12/13/2005	03/01/2033
199575-AW-1	COLUMBUS SOUTHERN POWER				2FE	8,979,660		108,6360	9,000,000	8,993,102	.0	2,323	.0	.0	6.050	6.081	MN	90,750	544,500	05/13/2008	05/01/2018
20030N-AF-8	COMCAST CORP				1FE	3,633,080		116,3980	4,000,000	3,694,183	.0	7,811	.0	.0	5.650	6.339	JD	10,044	226,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP				1FE	1,195,270		124,4550	1,000,000	1,178,387	.0	(4,610)	.0	.0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AU-5	COMCAST CORP				1FE	3,990,360		108,8000	4,000,000	3,997,262	.0	1,154	.0	.0	6.300	6.334	MN	32,200	252,000	08/20/2007	11/15/2017
20030N-AX-9	COMCAST CORP				1FE	3,540,930		124,1200	3,000,000	3,515,753	.0	(12,149)	.0	.0	6.400	5.102	MN	24,533	192,000	11/15/2013	05/15/2038
20030N-BE-0	COMCAST CORP				1FE	3,054,770		101,7540	3,000,000	3,052,611	.0	(1,260)	.0	.0	4.650	4.530	JJ	64,325	139,500	09/09/2013	07/15/2042
20030N-BH-3	COMCAST CORP	LS			1FE	2,843,070		98,2600	3,000,000	2,855,049	.0	5,470	.0	.0	4.250	4.664	JJ	58,792	127,500	10/04/2013	01/15/2033
200339-CG-2	COMERICA INC				1FE	3,764,160		103,5780	3,600,000	3,748,428	.0	(15,732)	.0	.0	5.750	1.075	MN	23,000	.0	11/23/2015	11/21/2016
202795-HN-3	COMMONWEALTH EDISON				1FE	3,994,480		102,7460	4,000,000	3,999,219	.0	700	.0	.0	5.950	5.969	FA	89,911	238,000	08/21/2006	08/15/2016
202795-HZ-6	COMMONWEALTH EDISON	1			1FE	3,057,090		103,8340	3,000,000	3,042,462	.0	(7,089)	.0	.0	3.400	3.114	MS	34,000	102,000	11/20/2013	09/01/2021
20449E-EE-2	COMPASS BANK				1FE	1,179,096		100,2690	1,183,000	1,180,352	.0	174	.0	.0	5.900	5.928	AO	17,449	69,797	03/14/2006	04/01/2026
207597-DW-2	CONN LT & PWR				1FE	994,150		104,4410	1,000,000	998,993	.0	749	.0	.0	5.375	5.458	MS	17,917	53,750	04/10/2008	03/01/2017
207597-DX-0	CONN LT & PWR				1FE	932,120		117,8680	1,000,000	940,978	.0	1,312	.0	.0	5.750	6.256	MS	19,167	57,500	07/17/2007	03/01/2037
207597-DY-8	CONN LT & PWR				1FE	2,981,100		106,6150	3,000,000	2,995,536	.0	2,327	.0	.0	5.750	5.839	MS	57,500	172,500	07/16/2008	09/01/2017
207597-EA-9	CONN LT & PWR				1FE	997,650		125,9490	1,000,000	997,792	.0	44	.0	.0	6.375	6.393	MS	21,250	63,750	09/10/2007	09/01/2037
207597-ED-3	CONN LT & PWR				1FE	4,498,442		108,7800	4,285,000	4,351,547	.0	(26,447)	.0	.0	5.650	4.933	MN	40,350	242,103	02/18/2010	05/01/2018
207597-EE-1	CONN LT & PWR				1FE	1,058,090		109,8360	1,000,000	1,022,785	.0	(6,730)	.0	.0	5.500	4.696	FA	22,917	55,000	02/19/2010	02/01/2019
20825C-AF-1	CONOCOPHILLIPS				1FE	2,038,158		102,3220	2,055,000	2,042,025	.0	430	.0	.0	5.900	5.959	AO	25,596	121,245	01/15/2004	10/15/2032
20825C-AR-5	CONOCOPHILLIPS				1FE	4,469,670		108,2360	4,500,000	4,488,458	.0	3,250	.0	.0	5.750	5.840	FA	107,813	258,750	01/29/2009	02/01/2019
21036P-AL-2	CONSTELLATION BRANDS				3FE	3,092,000		100,0000	3,092,000	3,092,000	.0	.0	.0	.0	4.250	4.250	MN	21,902	131,410	04/30/2013	05/01/2023
212015-AF-8	CONTINENTAL RESOURCES	1			2FE	11,315,000		92,7390	10,000,000	10,469,675	.0	(449,792)	.0	.0	7.125	2.432	AO	178,125	712,500	02/04/2014	04/01/2021
21867*-AA-6	CORE LABS PP				2	3,000,000		94,0210	3,000,000	3,000,000	.0	.0	.0	.0	4.010	4.010	MS	30,409	120,300	09/26/2011	09/30/2021
21988Y-AB-3	CORP FINANCE MANAGERS VRON				1FE	730,000		100,0000	730,000	730,000	.0	.0	.0	.0	0.420	0.442	MON	1,492	898	11/18/2009	02/02/2043
221643-AH-2	COTT BEVERAGES INC COTT BEVERAGES	1			4FE	9,655,986		98,0000	10,000,000	9,676,751	.0	20,765	.0	.0	5.375	5.983	JJ	268,750	268,750	06/26/2015	07/01/2022
222372-AJ-3	COUNTRYWIDE FINANCIAL CORP				2FE	6,435,000		101,6850	11,000,000	10,592,607	.0	987,678	.0	.0	6.250	14.519	MN	87,847	687,500	01/24/2007	05/15/2016
224044-BY-2	COX COMMUNICATIONS INC				2FE	6,952,227		75,9010	8,920,000	6,955,360	.0	3,133	.0	.0	4.700	6.430					

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SCHEDULE D - PART 1

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

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ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31620M-AQ-9	FIDELITY NATIONAL INFORM			1	2FE	1,996,340	101.8320	2,036,634	2,000,000	1,996,309	0	(.31)	0	0	4.500	4.531	AO	17,750	0	10/13/2015	10/15/2022
316773-QK-4	FIFTH THIRD BANCORP				2FE	227,368	100.1770	225,397	225,000	225,421	0	(1,947)	0	0	3.625	0.802	JJ	3,534	0	10/30/2015	01/25/2016
337932-AC-1	FIRST ENERGY CORP	LS			3FE	7,260,000	121.7930	8,525,531	7,000,000	7,223,475	0	(7,513)	0	0	7.375	7.036	MN	65,965	516,250	06/22/2010	11/15/2031
340711-AQ-3	FLORIDA GAS TRANSMISSION				2FE	998,200	112.6940	1,126,937	1,000,000	999,100	0	.188	0	0	7.900	7.926	MN	10,094	79,000	04/29/2009	05/15/2019
340711-AT-7	FLORIDA GAS TRANSMISSION	LS			2FE	5,789,117	106.1800	5,601,011	5,275,000	5,563,025	0	(56,637)	0	0	5.450	4.118	JJ	132,564	287,488	02/16/2012	07/15/2020
341081-FD-4	FLORIDA PR & LT CO			1	1FE	1,948,100	114.6620	2,293,240	2,000,000	1,951,965	0	.883	0	0	5.250	5.426	FA	43,750	105,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP				1FE	1,972,780	114.7760	2,295,520	2,000,000	1,977,920	0	.714	0	0	5.900	6.003	MS	39,333	118,000	09/15/2006	03/01/2033
341099-QK-3	FLORIDA POWER CORP				1FE	9,734,393	109.1770	9,653,422	8,842,000	9,131,570	0	(109,736)	0	0	5.650	4.231	JD	22,203	499,573	12/04/2009	06/15/2018
341099-CL-1	FLORIDA POWER CORP				1FE	1,991,560	127.7940	2,555,872	2,000,000	1,992,373	0	.147	0	0	6.400	6.432	JD	5,689	128,000	06/11/2008	06/15/2038
345397-WB-5	FORD MOTOR CREDIT				2FE	202,640	100.8000	201,600	200,000	201,805	0	(835)	0	0	4.207	1.063	AO	1,776	0	11/09/2015	04/15/2016
345397-WH-2	FORD MOTOR CREDIT				2FE	223,604	100.1360	220,300	220,000	220,657	0	(1,848)	0	0	1.606	0.641	FMAN	.520	3,380	05/22/2014	05/09/2016
345397-WK-5	FORD MOTOR CREDIT				2FE	3,962,640	102.7900	4,111,588	4,000,000	3,970,012	0	3,229	0	0	4.375	4.492	FA	70,486	175,000	08/01/2013	08/06/2023
345397-WP-4	FORD MOTOR CREDIT				2FE	4,938,100	98.6070	4,930,340	5,000,000	4,940,647	0	2,547	0	0	2.375	2.765	MS	35,955	0	11/04/2015	03/12/2019
345838-AA-4	FOREST LABORATORIES INC			1	2FE	27,461,950	108.7100	27,177,475	25,000,000	27,010,246	0	(313,513)	0	0	5.000	3.437	JD	55,556	1,250,000	08/05/2014	12/15/2021
349631-AL-5	FORTUNE BRANDS				2FE	2,282,892	100.1040	2,312,411	2,312,000	2,312,172	0	(7,525)	0	0	5.375	5.058	JJ	57,302	124,270	09/25/2014	01/15/2016
35671D-AU-9	FREPORT-MC C&G	LS		1	2FE	6,821,180	58.0000	4,060,000	7,000,000	6,858,388	0	19,896	0	0	3.550	3.922	MS	82,833	248,500	06/04/2014	03/01/2022
35671D-AZ-8	FREPORT-MC C&G	LS		1	2FE	6,846,410	57.0000	3,990,000	7,000,000	6,872,756	0	14,735	0	0	3.875	4.168	MS	79,868	271,250	06/27/2014	03/15/2023
35671D-BC-8	FREPORT-MC C&G	LS			2FE	975,206	52.0000	520,000	1,000,000	975,949	0	.367	0	0	5.450	5.623	MS	16,047	54,500	10/10/2013	03/15/2043
35906A-AH-1	FRONTIER COMMUNICATIONS	LS			3FE	5,976,905	100.2500	5,921,768	5,907,000	5,944,233	0	(7,198)	0	0	8.500	8.316	AO	105,998	502,095	08/23/2010	04/15/2020
35906A-AM-0	FRONTIER COMMUNICATIONS				3FE	2,307,015	86.2500	1,922,513	2,229,000	2,300,876	0	(6,139)	0	0	7.125	6.545	JJ	73,232	79,408	03/09/2015	01/15/2023
35906A-AU-2	FRONTIER COMMUNICATIONS			1	1FE	2,600,100	99.3750	2,551,950	2,568,000	2,598,979	0	(1,121)	0	0	10.500	10.238	MS	71,904	0	10/14/2015	09/15/2022
36158F-AA-8	GE GLOBAL INSURANCE HLDG				1FE	2,223,220	123.5770	2,471,542	2,000,000	2,144,258	0	(10,101)	0	0	7.000	6.036	FA	52,889	140,000	11/18/2005	02/15/2026
36164N-FF-7	GE CAPTIAL INTL		E		1FE	6,415,956	99.2670	6,349,137	6,396,000	6,415,181	0	(774)	0	0	2.342	2.276	MN	27,046	0	10/01/2015	11/15/2020
36164N-FH-3	GE CAPTIAL INTL GE CAP INTL FDG 4.418 15NOV35		E		1FE	2,063,293	102.0840	2,051,892	2,010,000	2,062,878	0	(415)	0	0	4.418	4.221	MN	16,034	0	10/01/2015	11/15/2035
364725-BB-6	GANNETT CO			1	3FE	992,500	100.2500	1,002,500	1,000,000	993,792	0	1,086	0	0	4.475	5.001	MN	6,229	57,823	09/04/2014	09/15/2021
364725-BC-4	GANNETT CO	LS		1	3FE	2,087,085	100.0000	2,002,000	2,002,000	2,073,479	0	(13,606)	0	0	5.500	4.444	MN	14,070	130,603	03/12/2015	09/15/2024
364725-BD-2	GANNETT CO GANNETT CO				3FE	878,816	103.5000	883,890	854,000	873,250	0	(4,579)	0	0	5.125	4.470	AO	9,240	43,768	10/06/2014	10/15/2019
369604-BC-6	GENERAL ELECTRIC CO				1FE	4,139,640	106.7780	4,271,124	4,000,000	4,038,093	0	(18,493)	0	0	5.250	4.726	JD	14,583	210,000	10/21/2009	12/06/2017
36962G-AR-2	GEN ELEC CAP CORP				1FE	2,565,645	108.6040	2,488,115	2,291,000	2,462,667	0	(33,797)	0	0	4.375	2.670	MS	29,234	100,231	11/07/2012	09/16/2020
36962G-GR-0	GEN ELEC CAP CORP				1FE	1,680,461	100.0010	1,675,023	1,675,000	1,675,176	0	(5,285)	0	0	1.000	0.458	JJ	8,049	0	05/27/2015	01/08/2016
36962G-XZ-2	GEN ELEC CAP CORP				1FE	576,068	130.6640	761,768	583,000	577,605	0	.175	0	0	6.750	6.844	MS	11,587	39,353	03/13/2002	03/15/2032
370334-BB-9	GENERAL MILLS				2FE	1,995,500	104.6140	2,092,270	2,000,000	1,999,228	0	.523	0	0	5.700	5.729	FA	43,067	114,000	01/17/2007	02/15/2017
37045V-AG-5	GENERAL MOTORS CO				2FE	2,861,400	94.7360	2,842,089	3,000,000	2,866,115	0	4,715	0	0	4.000	4.597	AO	30,000	60,000	07/29/2015	04/01/2025
37045X-BD-7	GENERAL MOTORS FINL CO			1	2FE	10,247,410	100.3140	10,282,206	10,250,000	10,247,380	0	(30)	0	0	3.700	3.705	MN	38,978	0	12/22/2015	11/24/2020
37185L-AE-2	GENESIS ENERGY			1	4FE	6,014,784	84.5000	4,929,730	5,834,000	5,940,608	0	(31,014)	0	0	5.750	5.106	FA	126,727	335,455	07/10/2013	02/15/2021
37244D-AC-3	GENON ENERGY INC				4FE	1,970,000	80.7830	1,615,660	2,000,000	1,976,401	0	6,401	0	0	9.500	9.983	AO	40,111	190,000	01/21/2015	10/15/2018
373298-BP-2	GEORGIA PACIFIC				2FE	5,097,680	125.9660	5,038,648	4,000,000	4,997,483	0	(58,483)	0	0	7.250	4.592	JD	24,167	290,000	03/31/2014	06/01/2028
37331N-AB-7	GEORGIA-PACIFIC LLC				2FE	1,012,200	110.3410	1,103,410	1,000,000	1,007,145	0	(1,282)	0	0	5.400	5.229	MN	9,000	54,000	09/23/2011	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC				2FE	1,998,440	101.2020	2,024,040	2,000,000	1,998,798	0	.133	0	0	3.734	3.743	JJ	34,436	74,680	06/19/2013	07/15/2023
373334-GE-5	GEORGIA POWER CO SER B				1FE	3,298,440	105.5580	3,166,734	3,000,000	3,062,386	0	(41,974)	0	0	5.700	4.170	JD	14,250	171,000	09/25/2009	06/01/2017

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		C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description																				
478366-AN-7	JOHNSON CONTROLS				2FE	966,810	104.3770	1,043,769	1,000,000	972,067	0	685	0	0	6.000	6.246	JJ	27,667	60,000	03/16/2006	01/15/2036
485134-BH-2	KANSAS CITY POWER & LIGHT				2FE	1,987,987	120.7820	2,415,630	2,000,000	1,989,772	0	255	0	0	6.050	6.094	MN	15,461	121,000	05/23/2006	11/15/2035
485134-BK-5	KANSAS CITY POWER & LIGHT				2FE	9,000,000	109.2880	9,835,884	9,000,000	9,000,000	0	0	0	0	6.375	6.375	MS	191,250	573,750	03/06/2008	03/01/2018
485260-BH-5	KANSAS GAS & EL CO			2	1FE	477,902	100.6250	509,565	506,400	496,457	0	1,796	0	0	5.647	6.469	MS	7,308	28,596	11/16/2005	03/29/2021
486606-F*-2	KAYNE ANDERSON PP				1FE	4,500,000	100.9410	4,542,323	4,500,000	4,500,000	0	0	0	0	3.710	3.711	JD	5,565	166,950	05/17/2011	05/26/2016
487836-AT-5	KELLOGG CO				2FE	2,367,400	127.0780	2,541,562	2,000,000	2,286,847	0	(11,263)	0	0	7.450	6.000	AO	37,250	149,000	01/18/2007	04/01/2031
487836-BD-9	KELLOGG CO				2FE	1,931,820	105.1890	2,103,774	2,000,000	1,962,422	0	6,637	0	0	4.000	4.426	JD	3,556	80,000	12/16/2010	12/15/2020
491674-BE-6	KU ENERGY CORP	1			1FE	26,091,354	103.7100	27,612,867	26,625,000	26,326,067	0	51,245	0	0	3.250	3.489	MN	144,219	865,313	03/08/2012	11/01/2020
491674-BG-1	KU ENERGY CORP	1			1FE	1,931,033	111.9250	2,238,496	2,000,000	1,935,998	0	1,210	0	0	5.125	5.359	MN	17,083	102,500	07/07/2011	11/01/2040
49337W-AJ-9	KEYSPAN CORP				2FE	4,383,850	109.0230	5,451,130	5,000,000	4,464,734	0	13,173	0	0	5.803	6.808	AO	72,538	290,150	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST				1FE	4,000,000	115.3860	4,615,420	4,000,000	4,000,000	0	0	0	0	5.819	5.819	AO	58,190	232,760	03/28/2011	04/01/2041
494368-BC-6	KIMBERLY CLARK				1FE	2,968,380	130.5840	3,917,505	3,000,000	2,971,924	0	564	0	0	6.625	6.707	JJ	83,365	198,750	07/25/2007	08/01/2037
494368-BD-4	KIMBERLY CLARK				1FE	1,992,680	115.8840	2,317,686	2,000,000	1,997,033	0	813	0	0	7.500	7.553	MN	25,000	150,000	10/30/2008	11/01/2018
494550-BD-8	KINDER MORGAN PARTNERS	1			2FE	5,613,243	82.9590	4,882,943	5,886,000	5,646,814	0	26,011	0	0	3.500	4.123	MS	68,670	206,010	09/08/2014	09/01/2023
49456B-AH-4	KINDER MORGAN				2FE	996,630	78.0910	780,912	1,000,000	996,636	0	61	0	0	5.550	5.573	JD	4,625	56,271	11/24/2014	06/01/2045
500605-AE-0	KOPPERS INC	1			3FE	2,177,060	98.7500	2,111,275	2,138,000	2,150,769	0	(7,964)	0	0	7.875	7.421	JD	14,031	168,368	05/30/2012	12/01/2019
50075N-AC-8	KRAFT FOODS INC	LS			2FE	1,017,720	115.7800	1,157,801	1,000,000	1,014,128	0	(510)	0	0	6.500	6.356	MN	10,833	65,000	04/02/2007	11/01/2031
50075N-AS-3	KRAFT FOODS INC				2FE	2,147,560	107.4690	2,149,382	2,000,000	2,035,589	0	(20,706)	0	0	6.500	5.328	FA	50,556	130,000	10/26/2009	08/11/2017
50075N-AW-4	KRAFT FOODS INC				2FE	1,949,480	121.8440	2,436,880	2,000,000	1,954,684	0	764	0	0	6.875	7.075	JJ	59,201	137,500	09/17/2008	01/26/2039
50075N-BA-1	KRAFT FOODS INC	LS			2FE	3,719,100	111.0940	4,166,006	3,750,000	3,735,043	0	3,116	0	0	5.375	5.483	FA	78,945	201,563	02/04/2010	02/10/2020
50075N-BB-9	KRAFT FOODS INC				2FE	498,290	100.2580	501,291	500,000	499,930	0	295	0	0	4.125	4.190	FA	8,135	20,625	02/04/2010	02/09/2016
50076Q-AE-6	KRAFT FOODS GROUP INC-W/I				2FE	3,845,315	100.6860	3,963,009	3,936,000	3,846,104	0	790	0	0	5.000	5.159	JD	14,760	98,400	06/22/2015	06/04/2042
50076Q-AZ-9	KRAFT FOODS GROUP INC-W/I				2FE	4,253,068	101.1270	4,203,858	4,157,000	4,241,991	0	(11,077)	0	0	3.500	3.146	JD	10,104	145,495	01/15/2015	06/06/2022
501044-BV-2	KROGER CO				2FE	15,183,229	135.0090	17,486,392	12,952,000	14,861,971	0	(88,538)	0	0	8.000	6.349	MS	305,092	1,036,160	11/19/2013	09/15/2029
501044-BZ-3	KROGER CO				2FE	8,020,680	127.3820	8,916,733	7,000,000	7,784,506	0	(29,882)	0	0	7.500	6.341	AO	131,250	525,000	09/14/2005	04/01/2031
501044-CG-4	KROGER CO				2FE	3,297,750	107.3870	3,221,601	3,000,000	3,071,310	0	(41,396)	0	0	6.400	4.854	FA	72,533	192,000	10/26/2009	08/15/2017
501044-CH-2	KROGER CO				2FE	7,732,190	113.1870	7,923,111	7,000,000	7,366,355	0	(81,085)	0	0	6.150	4.706	JJ	198,508	430,500	01/26/2011	01/15/2020
501044-CT-6	KROGER CO	1			2FE	1,998,290	104.7620	2,095,238	2,000,000	1,998,252	0	2	0	0	5.150	5.154	FA	42,917	103,000	09/24/2013	08/01/2043
501889-AB-5	LKQ CORP	1			3FE	6,300,411	93.7500	6,156,563	6,567,000	6,340,406	0	24,423	0	0	4.750	5.320	MN	39,858	311,933	04/28/2014	05/15/2023
50188F-AE-5	LG&E & KU ENERGY LLC	1			2FE	4,992,141	105.6970	5,284,865	5,000,000	4,994,663	0	755	0	0	4.375	4.395	AO	54,688	218,750	06/18/2012	10/01/2021
50217*-AA-2	WALGREEN CO LSI Dowlen	2			2	67,284	100.5580	68,199	67,820	67,809	0	44	0	0	7.310	7.559	MON	413	4,959	09/28/2001	04/01/2016
525ESC-4G-1	LEHMAN BROTHERS				6FE	0	7.3750	295,000	4,000,000	0	0	0	0	0	4.375	0.000	MN	0	0	04/03/2014	12/30/2016
52605V-BV-5	LENNAR CORPORATION	1			3FE	6,145,000	97.7500	6,006,738	6,145,000	6,145,000	0	0	0	0	4.750	4.750	MN	25,135	171,889	04/21/2015	05/30/2025
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN				1FE	9,500,000	100.0000	9,500,000	9,500,000	9,500,000	0	0	0	0	0.570	0.321	MON	3,774	24,151	03/19/2015	01/01/2033
532457-AX-6	ELI LILLY				1FE	8,883,871	106.3190	8,780,853	8,259,000	8,464,239	0	(88,416)	0	0	4.500	3.320	MS	109,432	371,655	12/01/2010	03/15/2018
532716-AU-1	L BRANDS INC.	LS			3FE	2,306,000	106.2500	2,450,125	2,306,000	2,306,000	0	0	0	0	5.625	5.625	FA	49,003	129,713	02/02/2012	02/15/2022
53621F-AA-2	WALGREEN Lion One	2			2	35,660	100.1890	35,599	35,532	35,532	0	(11)	0	0	7.500	7.555	MON	222	2,665	09/28/2001	02/01/2016
539830-AF-6	LOCKHEED MARTIN				2FE	2,390,280	132.3280	2,646,560	2,000,000	2,247,845	0	(16,799)	0	0	7.750	6.113	MN	25,833	155,000	08/17/2004	05/01/2026
539830-AR-0	LOCKHEED MARTIN				2FE	2,160,522	119.2920	2,619,657	2,196,000	2,165,546	0	701	0	0	6.150	6.270	MS	45,018	135,054	12/20/2006	09/01/2036
539830-AT-6																					

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
573334-AD-1	MARTIN MIDSTREAM PARTNER			1	4FE	7,640,317	.88.0000	6,695,040	7,608,000	7,629,254	.0	(6,006)	.0	.0	7.250	7.147	FA		208,375	551,580	05/27/2014	02/15/2021
57629W-BR-0	MASSMUTUAL GLOBAL FUND	LS			1FE	19,348,050	.95.9370	19,187,440	20,000,000	19,457,028	.0	67,204	.0	.0	2.500	2.940	AO		102,778	375,000	04/27/2015	10/17/2022
57629W-BV-1	MASSMUTUAL GLOBAL FUND				1FE	3,989,000	101.3710	4,054,852	4,000,000	3,990,468	.0	.955	.0	.0	3.600	3.633	AO		32,800	144,000	04/02/2014	04/09/2024
58013M-EB-6	MCDONALD'S CORP				2FE	5,065,800	106.7700	5,338,480	5,000,000	5,014,202	.0	(7,599)	.0	.0	5.800	5.625	AO		61,222	290,000	10/31/2007	10/15/2017
58013M-EC-4	MCDONALD'S CORP				2FE	997,600	117.2300	1,172,297	1,000,000	997,766	.0	.44	.0	.0	6.300	6.318	AO		13,300	63,000	10/15/2007	10/15/2037
580645-AN-9	MCGRAW-HILL COMPANIES INC			1	2FE	17,979,532	100.8970	18,161,388	18,000,000	17,979,747	.0	.215	.0	.0	3.300	3.326	FA		219,450	.0	12/18/2015	08/14/2020
580645-AP-4	MCGRAW-HILL COMPANIES INC			1	2FE	1,999,078	102.3700	2,047,390	2,000,000	1,999,098	.0	.20	.0	.0	4.400	4.405	FA		32,511	.0	12/14/2015	02/15/2026
58155Q-AD-5	MCKESSON CORP			1	2FE	5,067,110	108.0660	5,403,300	5,000,000	5,037,854	.0	(6,715)	.0	.0	4.750	4.576	MS		79,167	237,500	04/06/2011	03/01/2021
582839-AH-9	MEAD JOHNSON NUTRITION CO			1	2FE	5,514,369	100.8040	5,488,772	5,445,000	5,513,984	.0	(385)	.0	.0	4.125	3.965	MN		36,187	.0	12/08/2015	11/15/2025
585055-AN-6	MEDTRONIC INC				1FE	1,000,250	110.7780	1,107,778	1,000,000	1,000,023	.0	(32)	.0	.0	5.600	5.596	MS		16,489	56,000	04/03/2009	03/15/2019
585055-AS-5	MEDTRONIC INC				1FE	14,547,768	107.7210	15,002,318	13,927,000	14,342,870	.0	(91,419)	.0	.0	4.450	3.669	MS		182,482	619,752	09/04/2013	03/15/2020
585055-BC-9	MEDTRONIC INC			1	1FE	3,992,240	102.4890	4,099,564	4,000,000	3,993,362	.0	.666	.0	.0	3.625	3.648	MS		42,694	145,000	02/20/2014	03/15/2024
585055-BG-0	MEDTRONIC INC				1FE	11,989,197	100.7360	12,088,320	12,000,000	11,989,774	.0	.578	.0	.0	2.500	2.521	MS		88,333	150,000	09/02/2015	03/15/2020
585055-BU-9	MEDTRONIC INC	LS			1FE	4,986,339	103.1030	5,155,135	5,000,000	4,986,179	.0	(160)	.0	.0	4.625	4.642	MS		68,090	115,625	09/02/2015	03/15/2045
589331-AN-7	MERCK & CO INC				1FE	7,701,098	110.3650	8,553,280	7,750,000	7,730,087	.0	5,077	.0	.0	5.000	5.081	JD		1,076	387,500	06/22/2009	06/30/2019
59001A-AN-2	MERITAGE CORPORATION				3FE	6,684,928	105.2500	7,027,543	6,677,000	6,681,098	.0	(885)	.0	.0	7.150	7.131	AO		100,786	477,406	03/29/2011	04/15/2020
59022C-AJ-2	MERRILL LYNCH & CO				2FE	2,000,000	113.4700	2,269,400	2,000,000	2,000,000	.0	.0	.0	.0	6.110	6.110	JJ		51,596	122,200	01/22/2007	01/29/2037
59217G-AQ-2	MET LIFE GLOB	LS			1FE	17,170,588	104.3890	17,479,938	16,745,000	17,071,091	.0	(45,759)	.0	.0	3.875	3.526	AO		144,193	648,869	01/23/2014	04/11/2022
59217G-AX-7	MET LIFE GLOB	LS			1FE	5,999,133	99.5060	6,224,082	6,255,000	6,054,900	.0	24,639	.0	.0	3.000	3.517	JJ		89,134	187,650	06/09/2014	01/10/2023
59217G-BF-5	MET LIFE GLOB				1FE	3,994,760	100.0260	4,001,028	4,000,000	3,996,434	.0	1,017	.0	.0	2.300	2.328	AO		20,700	92,000	04/07/2014	04/10/2019
59217G-BM-0	MET LIFE GLOB				1FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	.0	.0	.0	.0	0.517	0.453	JAJO		1,659	5,371	01/07/2015	07/14/2016
593074-AA-5	MEYER COOKWARE INDUS				1FE	3,300,000	100.0000	3,300,000	3,300,000	3,300,000	.0	.0	.0	.0	0.320	0.424	FMAN		1,264	3,044	10/01/2010	05/01/2027
594918-BA-1	MICROSOFT CORP	LS		1	1FE	6,987,890	98.7370	6,911,583	7,000,000	6,989,226	.0	1,336	.0	.0	2.375	2.402	FA		64,191	83,125	02/09/2015	02/12/2022
594918-BC-7	MICROSOFT CORP	LS			1FE	936,020	92.4370	924,373	1,000,000	936,793	.0	.773	.0	.0	3.500	3.975	FA		13,514	.0	08/18/2015	02/12/2035
59523U-AL-1	MID-AMERICA APARTMENTS L			1	2FE	5,932,380	98.0030	5,880,156	6,000,000	5,941,151	.0	5,768	.0	.0	3.750	3.887	JD		10,000	225,000	06/10/2014	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L			1	2FE	1,979,800	99.3490	1,986,972	2,000,000	1,979,953	.0	.153	.0	.0	4.000	4.124	MN		11,556	.0	11/02/2015	11/15/2025
595620-AG-0	MIDAMERICAN ENERGY CO				1FE	543,985	106.2100	525,738	495,000	527,667	.0	(16,318)	.0	.0	5.950	1.591	JJ		13,581	14,726	03/16/2015	07/15/2017
59564N-AF-0	MIDCOAST ENERGY PP C				2	3,000,000	93.5350	2,806,051	3,000,000	3,000,000	.0	.0	.0	.0	4.420	4.420	MS		33,518	132,600	09/25/2014	09/30/2024
59564N-AQ-2	MIDCOAST ENERGY PP B				2	10,000,000	95.2670	9,526,662	10,000,000	10,000,000	.0	.0	.0	.0	4.040	4.040	MS		102,122	404,000	09/25/2014	09/30/2021
59565A-AB-6	MIDCONTINENT EXPRESS PIP				2FE	25,797,902	93.5000	22,472,725	24,035,000	25,351,634	.0	(307,923)	.0	.0	6.700	5.034	MS		474,157	1,543,345	07/01/2015	09/15/2019
60040F-AA-0	MILLENNIUM PIPELINE CO LLC PP			2	2FE	1,408,521	105.0910	1,480,226	1,408,521	1,408,521	.0	.0	.0	.0	5.330	5.366	MJSD		209	75,074	08/26/2010	06/30/2027
605417-BW-3	MISSISSIPPI POWER				2FE	3,374,040	106.0250	3,180,747	3,000,000	3,168,378	.0	(49,332)	.0	.0	5.550	3.655	MS		55,500	166,500	07/21/2011	03/01/2019
60856B-AC-8	MOLEX ELECTRONICS TECH			1	2FE	998,430	93.6260	936,255	1,000,000	998,487	.0	.57	.0	.0	3.900	3.919	AO		8,233	20,367	04/01/2015	04/15/2025
61166W-AK-7	MONSANTO CO			1	1FE	3,998,040	85.5960	3,423,848	4,000,000	3,997,952	.0	.32	.0	.0	4.650	4.653	MN		23,767	186,000	11/04/2013	11/15/2043
61237W-AA-4	MONTEFIORE MED			1	1FE	5,827,250	99.4550	5,688,849	5,720,000	5,798,419	.0	(12,996)	.0	.0	3.896	3.613	MN		25,380	222,851	09/18/2013	05/20/2027
617446-HS-1	MORGAN STANLEY				1FE	9,969,700	104.9280	10,492,800	10,000,000	9,994,098	.0	3,565	.0	.0	5.550	5.590	AO		98,667	555,000	04/24/2007	04/27/2017
61746B-DJ-2	MORGAN STANLEY	LS			1FE	986,420	102.4910	1,024,912	1,000,000	989,511	.0	1,244	.0	.0	3.750	3.919	FA		13,125	37,500	06/06/2013	02/25/2023
61747Y-DW-2	MORGAN STANLEY				1FE	11,989,440	99.7630	11,971,560	12,000,000	11,991,165	.0	1,725	.0	.0	2.650	2.669	JJ		136,033	159,000	01/22/2015	01/27/2020
62854A-AB-0	MYLAN NV	E		1	2FE	10,028,000	100.1080	10,010,830	10,000,000	10,027,801	.0	(199)	.0	.0								

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655844-AJ-7	NORFOLK SOUTHERN CORP				2FE	4,677,640		131.9100	4,000,000	4,454,308	.0	(26,554)	.0	.0	7.800	6.379	MM	39,867	312,000	07/21/2004	05/15/2027
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	8,390,689		107.9360	7,385,000	7,708,812	.0	(135,770)	.0	.0	5.750	3.698	AO	106,159	424,638	07/20/2010	04/01/2018
655844-BM-9	NORFOLK SOUTHERN CORP			1	2FE	1,693,980		86.0690	2,000,000	1,706,537	.0	5,191	.0	.0	3.950	4.944	AO	19,750	79,000	06/25/2013	10/01/2042
664675-AD-7	NORTHEASTERN UNIVERSITY				1FE	600,000		100.9860	600,000	600,000	.0	.0	.0	.0	2.722	2.722	MS	5,444	16,332	01/10/2014	03/01/2019
664675-AF-2	NORTHEASTERN UNIVERSITY				1FE	1,000,000		102.3070	1,000,000	1,000,000	.0	.0	.0	.0	3.599	3.599	MS	11,997	35,990	01/10/2014	03/01/2021
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	8,506,146		103.2860	9,070,000	8,752,885	.0	53,244	.0	.0	3.500	4.255	MS	93,471	317,450	12/14/2010	03/15/2021
66989H-AD-0	NOVARTIS CAPITAL CORP				1FE	4,961,850		109.5540	5,000,000	4,981,466	.0	3,754	.0	.0	4.400	4.494	AO	40,944	220,000	03/09/2010	04/24/2020
67019E-AB-3	NSTAR				2FE	7,250,519		106.7330	7,300,000	7,277,623	.0	5,086	.0	.0	4.500	4.586	MM	41,975	328,500	02/23/2010	11/15/2019
67059T-AA-3	NUSTAR LOGISTICS				3FE	8,982,180		102.1250	9,000,000	8,992,942	.0	2,015	.0	.0	8.150	8.179	AO	154,850	733,500	04/01/2008	04/15/2018
67059T-AB-1	NUSTAR LOGISTICS				3FE	1,996,140		90.0000	2,000,000	1,997,885	.0	371	.0	.0	4.800	4.824	MS	32,000	96,000	08/09/2010	09/01/2020
674215-AG-3	OASIS PETROLEUM INC NEW	LS		1	4FE	4,875,000		64.0000	4,875,000	4,875,000	.0	.0	.0	.0	6.875	6.875	MS	98,685	335,156	08/14/2014	03/15/2022
677050-AE-6	OGLETHORPE POWER CORP				1FE	19,096,788		110.3830	18,500,000	18,743,448	.0	(70,107)	.0	.0	6.100	5.634	MS	332,281	1,128,500	06/25/2010	03/15/2019
677415-CL-3	OHIO POWER COMPANY				2FE	1,780,359		101.8550	1,700,000	1,735,119	.0	(45,240)	.0	.0	6.000	1.016	JD	8,500	51,000	06/12/2015	06/01/2016
678858-BJ-9	OKLAHOMA GAS & ELECTRIC				1FE	1,992,900		111.1580	2,000,000	1,997,411	.0	790	.0	.0	6.350	6.399	MS	42,333	127,000	09/04/2008	09/01/2018
678858-BM-2	OKLAHOMA GAS & ELECTRIC	1			1FE	1,987,780		112.0420	2,000,000	1,988,487	.0	210	.0	.0	5.250	5.291	MM	13,417	105,000	05/24/2011	05/15/2041
679574-AG-8	OLD DOMINION ELECTRIC				1FE	2,708,333		117.3800	2,708,333	2,708,333	.0	.0	.0	.0	6.210	6.210	JD	14,016	168,188	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC	2			1FE	541,652		114.0540	541,652	541,652	.0	.0	.0	.0	5.676	5.677	JD	2,562	30,744	07/23/2003	12/01/2028
681936-BB-5	OMEGA HEALTHCARE	1			2FE	3,945,882		101.0010	4,000,000	3,951,205	.0	4,616	.0	.0	4.950	5.132	AO	49,500	198,000	10/16/2014	04/01/2024
682134-AC-5	OMNICOM GROUP INC	LS			2FE	11,019,904		106.6560	10,600,000	10,893,631	.0	(57,181)	.0	.0	4.450	3.790	FA	178,198	471,700	10/04/2013	08/15/2020
682330-AR-8	ONCOR ELECTRIC DELIVERY				2FE	9,965,787		120.1210	10,000,000	9,981,862	.0	1,916	.0	.0	7.000	7.032	MS	233,333	700,000	03/21/2003	09/01/2022
68268N-AD-5	ONEOK PARTNERS LP				2FE	4,101,360		83.8890	4,000,000	4,089,427	.0	(1,803)	.0	.0	6.850	6.653	AO	57,844	274,000	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP	LS		1	2FE	1,983,420		76.4140	2,000,000	1,984,430	.0	253	.0	.0	6.125	6.186	FA	51,042	122,500	01/24/2011	02/01/2041
68268N-AJ-2	ONEOK PARTNERS LP	1			2FE	9,225,500		81.1740	10,000,000	9,312,666	.0	85,093	.0	.0	3.375	4.569	AO	84,375	337,500	12/17/2014	10/01/2022
68389X-AC-9	ORACLE CORP				1FE	25,380,851		109.1240	23,110,000	23,804,041	.0	(283,113)	.0	.0	5.750	4.354	AO	280,530	1,328,825	11/18/2009	04/15/2018
68389X-AG-0	ORACLE CORP				1FE	16,526,490		110.0140	16,000,000	16,240,891	.0	(62,610)	.0	.0	5.000	4.529	JJ	384,444	800,000	02/28/2011	07/08/2019
68389X-AS-4	ORACLE CORP				1FE	990,980		103.4890	1,000,000	992,886	.0	802	.0	.0	3.625	3.734	JJ	16,715	36,250	07/09/2013	07/15/2023
68389X-BE-4	ORACLE CORP	1			1FE	1,986,500		93.8010	2,000,000	1,986,744	.0	244	.0	.0	3.900	3.949	MM	9,967	41,167	04/28/2015	05/15/2035
68402L-AC-8	ORACLE CORP				1FE	6,936,971		100.1470	7,000,000	6,999,307	.0	8,195	.0	.0	5.250	5.375	JJ	169,458	367,500	01/18/2007	01/15/2016
68557N-AB-9	ORBITAL ATK	1			3FE	11,500,000		101.5000	11,500,000	11,500,000	.0	.0	.0	.0	5.500	5.500	AO	161,639	.0	09/22/2015	10/01/2023
693304-AL-1	PECO CORP				1FE	10,828,226		107.4590	10,002,000	10,245,895	.0	(105,702)	.0	.0	5.350	4.158	MS	178,369	535,107	11/20/2009	03/01/2018
693476-BL-6	PNC FUNDING CORP				1FE	7,956,480		107.9430	8,000,000	7,977,219	.0	4,296	.0	.0	4.375	4.443	FA	136,111	350,000	08/04/2010	08/11/2020
69349L-AM-0	PNC BANK NA	1			1FE	1,994,400		103.1530	2,000,000	1,995,532	.0	495	.0	.0	3.800	3.834	JJ	32,933	76,000	07/22/2013	07/25/2023
69351H-AD-4	PRIME PROPERTY FUNDING				2FE	10,978,140		103.3880	11,000,000	10,995,419	.0	2,547	.0	.0	5.700	5.726	AO	132,367	627,000	04/19/2007	04/15/2017
69352J-AH-0	PPL ENERGY SUPPLY LLC				3FE	876,969		99.8750	853,000	854,113	.0	(3,299)	.0	.0	6.200	5.796	MM	6,758	52,886	04/24/2007	05/15/2016
69352J-AL-1	PPL ENERGY SUPPLY LLC	LS			3FE	6,981,975		92.5000	6,500,000	6,658,340	.0	(62,335)	.0	.0	6.500	5.371	MM	70,417	422,500	02/09/2010	05/01/2018
69362B-AY-8	PSEG POWER	1			2FE	999,110		101.7250	1,000,000	999,393	.0	85	.0	.0	4.150	4.161	MS	12,219	41,500	09/14/2011	09/15/2021
694308-GL-5	PACIFIC GAS & EL				2FE	9,580,740		106.8900	9,620,064	9,153,099	.0	(75,065)	.0	.0	5.625	4.682	MM	43,594	506,250	09/22/2009	11/30/2017
694308-GN-1	PACIFIC GAS & EL				2FE	13,829,340		116.2400	16,273,656	13,934,007	.0	19,199	.0	.0	8.250	8.434	AO	243,833	1,155,000	11/13/2008	10/15/2018
695114-CG-1	PACIFICORP	LS			1FE	3,584,098		123.6900	3,609,000	3,586,913	.0	455	.0	.0	6.250	6.301	AO	47,619	225,563	07/08/2008	10/15/2037
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1FE	5,123,050		121.6500	5,000,000	5,065,869	.0	(6,364)	.0	.0	7.240	7.013	AO	90,500	362,000	05/31/2002	08/16/2023
69512E-GK-5	SCOTTISH POWER				1FE	2,884,437		120.4520	3,000,000	2,928,170	.0	4,778	.0	.0	6.710	7.046	JJ	92,822	201,300	05/31/2002	01/15/2026</

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	9,159,343	.88,3670	7,953,057	9,000,000	9,138,309	0	(3,073)	0	0	6.650	6.514	JJ	275,975	598,500	07/19/2007	01/15/2037
72650R-BE-1	PLAINS ALL AMER PIPELINE			1	2FE	4,116,880	.69,6330	2,785,328	4,000,000	4,115,499	0	(1,381)	0	0	4.700	4.517	JD	8,356	188,000	03/24/2015	06/15/2044
72766C-AD-8	PLATINUM UNDERWRITS FIN				1FE	224,232	106.5650	213,129	200,000	215,062	0	(9,170)	0	0	7.500	2.076	JD	1,250	15,000	02/10/2015	06/01/2017
730481-AF-5	J.B. POINDEXTER & CO			1	4FE	3,308,000	104.5000	3,456,860	3,308,000	3,308,000	0	0	0	0	9.000	9.000	AO	74,430	297,720	08/15/2012	04/01/2022
73102Q-AA-4	POLAR TANKERS INC				1FE	862,050	112.2240	1,122,243	1,000,000	875,879	0	2,435	0	0	5.951	7.086	MM	8,431	59,510	02/04/2009	05/10/2037
73179P-AK-2	POLYONE CORP				3FE	5,918,000	.97,5000	5,770,050	5,918,000	5,918,000	0	0	0	0	5.250	5.250	MS	91,482	310,695	10/10/2013	03/15/2023
73650R-BQ-4	PORTLAND GENERAL ELEC				1FE	4,334,600	111.5770	4,429,607	3,970,000	4,118,772	0	(41,238)	0	0	6.100	4.845	AO	51,125	242,170	03/10/2010	04/15/2019
737446-AB-0	POST HOLDINGS INC	LS		1	4FE	13,497,163	104.2500	13,284,578	12,743,000	13,175,465	0	(118,741)	0	0	7.375	6.186	FA	355,034	898,607	03/09/2015	02/15/2022
737446-AH-7	POST HOLDINGS INC	LS		1	4FE	512,050	104.7500	523,750	500,000	511,421	0	(629)	0	0	7.750	7.249	MS	14,316	0	08/19/2015	03/15/2024
737662-BS-4	POTOMAC EDISON INC				2FE	5,227,750	102.5090	5,638,006	5,500,000	5,466,571	0	39,237	0	0	5.800	6.588	AO	67,344	319,000	07/23/2008	10/15/2016
737679-DB-3	POTOMAC ELECTRIC PIWR CO				1FE	2,964,190	128.4240	3,852,726	3,000,000	2,967,934	0	627	0	0	6.500	6.592	MM	24,917	195,000	03/24/2008	11/15/2037
742738-AC-7	PRIT CORE REALTY PP				.2	1,000,000	.99,5880	.995,881	1,000,000	1,000,000	0	0	0	0	4.000	4.000	FA	15,222	40,000	02/07/2013	02/14/2025
74340X-BE-0	PROLOGIS TRUST			1	2FE	993,810	.99,1960	.991,961	1,000,000	993,857	0	.47	0	0	3.750	3.825	MM	6,354	0	10/27/2015	11/01/2025
74432Q-BC-8	PRUDENTIAL FINANCIAL INC				2FE	1,987,120	107.3880	2,147,754	2,000,000	1,996,771	0	1,483	0	0	6.000	6.087	JD	10,000	120,000	11/28/2007	12/01/2017
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	3,694,302	109.3160	3,623,815	3,315,000	3,442,446	0	(45,815)	0	0	5.800	4.212	FA	80,113	192,270	11/20/2009	08/01/2018
744448-CD-1	PUBLIC SERVICE COLORADO			1	1FE	5,288,415	103.2990	5,841,564	5,655,000	5,451,901	0	37,002	0	0	3.200	4.018	MM	23,123	180,960	03/25/2011	11/15/2020
74456Q-AX-4	PUBLIC SVC EL & GAS				1FE	5,908,184	104.4320	6,474,796	6,200,000	6,043,353	0	30,149	0	0	3.500	4.105	FA	81,978	217,000	03/29/2011	08/15/2020
74531E-AB-8	PUGET SOUND ENERGY INC				1FE	3,709,965	110.6950	3,874,339	3,500,000	3,568,572	0	(25,246)	0	0	6.740	5.871	MS	69,459	235,900	06/15/2009	06/15/2018
745332-BW-5	PUGET SOUND ENERGY INC				1FE	7,976,175	133.7240	10,029,285	7,500,000	7,908,557	0	(9,682)	0	0	6.724	6.248	JD	22,413	504,300	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1	1FE	1,999,900	118.7930	2,375,866	2,000,000	1,999,804	0	0	0	0	5.638	5.638	AO	23,805	112,760	03/22/2011	04/15/2041
747525-AE-3	QUALCOMM	LS			1FE	12,995,060	.99,0510	12,876,643	13,000,000	12,995,198	0	138	0	0	3.000	3.006	MM	44,417	195,000	05/13/2015	05/20/2022
747525-AF-0	QUALCOMM			1	1FE	9,964,000	.95,9320	9,593,170	10,000,000	9,965,607	0	1,607	0	0	3.450	3.493	MM	39,292	172,500	05/13/2015	05/20/2025
74836H-AC-1	QUESTAR PIPELINE CO				1FE	11,081,512	107.3910	10,475,963	9,755,000	10,203,793	0	(204,191)	0	0	5.830	3.520	JD	47,393	568,717	08/24/2011	02/01/2018
74836J-AD-5	QUESTAR MARKET RESOURCES				3FE	11,511,130	.98,5000	13,297,500	13,500,000	13,262,785	0	328,505	0	0	6.050	8.798	MS	272,250	816,750	04/09/2009	09/01/2016
74913G-AX-3	QWEST CORP				2FE	13,186,750	104.7500	12,779,500	12,200,000	13,151,322	0	(35,428)	0	0	6.750	5.200	JD	68,625	411,750	10/21/2015	12/01/2021
749868-AL-5	REEF AMERICA II PP				.1	5,000,000	103.3640	5,168,207	5,000,000	5,000,000	0	0	0	0	4.850	4.850	MM	39,743	242,500	11/04/2010	11/02/2017
755111-BR-1	RAYTHEON CO				1FE	1,995,100	108.2810	2,165,612	2,000,000	1,997,823	0	.452	0	0	4.400	4.428	FA	33,244	88,000	11/12/2009	02/15/2020
755111-BT-7	RAYTHEON CO				1FE	3,803,193	103.6660	4,281,389	4,130,000	3,954,439	0	32,508	0	0	3.125	4.111	AO	129,063	129,063	12/10/2010	10/15/2020
756109-AJ-3	REALTY INCOME CORP				2FE	4,191,425	102.9670	4,427,568	4,300,000	4,288,588	0	14,690	0	0	5.950	6.324	MS	75,334	255,850	10/12/2007	09/15/2016
756109-AN-4	REALTY INCOME CORP			1	2FE	9,580,881	.96,5410	9,266,024	9,598,000	9,582,246	0	1,365	0	0	3.250	3.277	AO	65,853	311,935	03/20/2015	10/15/2022
75884R-AQ-6	REGENCY CENTERS LP				2FE	2,989,791	105.4570	3,167,928	3,004,000	3,001,296	0	1,662	0	0	5.875	5.938	JD	7,844	176,485	05/31/2007	06/15/2017
759509-AD-4	RELIANCE STEEL & ALUMINUM				2FE	18,551,651	103.3550	19,120,638	18,500,000	18,504,237	0	(6,385)	0	0	6.200	6.162	MM	146,561	1,147,000	04/18/2007	11/15/2016
760759-AL-4	REPUBLIC SERVICES INC				2FE	6,997,830	103.5960	7,251,727	7,000,000	6,998,979	0	.310	0	0	3.800	3.805	MM	33,989	266,000	05/02/2011	05/15/2018
761713-BF-2	REYNOLDS AMERICAN INC				2FE	3,994,440	104.0260	4,161,020	4,000,000	3,994,750	0	.310	0	0	4.000	4.023	JD	8,444	80,000	06/09/2015	06/12/2022
771196-AS-1	ROCHE HLDGS INC	LS			1FE	6,256,084	111.7550	7,103,148	6,356,000	6,316,980	0	10,652	0	0	6.000	6.213	MS	127,120	381,360	02/18/2009	03/01/2019
771367-CB-3	ROCHESTER GAS & ELECTRIC				1FE	1,997,220	110.5250	2,210,508	2,000,000	1,998,803	0	.281	0	0	5.900	5.918	JJ	54,411	118,000	06/24/2009	07/15/2019
77340R-AC-1	ROCKIES EXPRESS PIPELINE	LS			3FE	7,988,640	.98,0000	7,840,000	8,000,000	7,996,192	0	1,213	0	0	6.850	6.869	JJ	252,689	548,000	06/24/2008	07/15/2018
781116*-AA-5	WALGREEN Rubin James			2	.2	44,435	100.3900	44,289	44,116	44,121	0	(26)	0	0	7.560	7.555	MM	278	3,335	09/28/2001	03/01/2016
785583-AF-2	SABINE PASS LNG LP				4FE	1,856,030	.99,5000	1,744,235	1,753,000	1,775,536	0	(23,451)	0	0	7.500	6.024	MM	11,321	131,475	09/07/2012	11/30/2016
785583-AK-1	SABINE PASS LNG LP			1	4FE	578,224	.97,0000	545													

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
828807-CG-0	SIMON PROPERTY GROUP INC			1	1FE	5,191,600	106.6270	5,331,330	5,000,000	5,139,223	0	(21,778)	0	0	4.125	3.578	JD	17,188	206,250	07/09/2013	12/01/2021
829259-AM-2	SINCLAIR TELEVISION	LS		1	4FE	2,862,874	100.2500	2,810,008	2,803,000	2,851,887	0	(11,214)	0	0	5.375	4.781	AO	37,665	150,661	03/09/2015	04/01/2021
829259-AN-0	SINCLAIR TELEVISION	LS		1	4FE	884,000	102.0000	901,680	884,000	884,000	0	0	0	0	6.125	6.125	AO	13,536	54,145	07/01/2013	10/01/2022
829259-AQ-3	SINCLAIR TELEVISION			1	4FE	800,000	103.0000	824,000	800,000	800,000	0	0	0	0	6.375	6.375	MN	8,500	51,000	01/28/2014	11/01/2021
82967N-AG-3	SIRIUS XM RADIO INC			1	2FE	42,138,511	105.5000	41,518,470	39,354,000	41,276,038	0	(551,159)	0	0	5.250	3.635	FA	780,521	2,066,085	10/21/2014	08/15/2022
82967N-AJ-7	SIRIUS XM RADIO INC	LS		1	3FE	2,265,670	101.0000	2,284,620	2,262,000	2,263,771	0	(723)	0	0	4.250	4.214	MN	12,284	96,135	05/03/2013	05/15/2020
82967N-AQ-1	SIRIUS XM RADIO INC	LS		1	3FE	1,620,000	104.7500	1,696,950	1,620,000	1,620,000	0	0	0	0	5.875	5.875	AO	23,794	95,175	09/19/2013	10/01/2020
83545G-AV-4	SONIC AUTOMOTIVE INC			1	3FE	9,742,500	105.7500	9,517,500	9,000,000	9,546,196	0	(141,147)	0	0	7.000	5.064	JJ	290,500	630,000	07/31/2014	07/15/2022
837004-CB-4	SOUTH CAROLINA ELE & GAS				1FE	3,996,120	117.5590	4,702,356	4,000,000	3,996,472	0	72	0	0	6.050	6.057	JJ	111,589	242,000	01/07/2008	01/15/2038
842329-AA-2	SOUTHERN BAPTIST HOSP			1	1FE	2,000,000	103.3210	2,066,420	2,000,000	2,000,000	0	0	0	0	4.857	4.857	JJ	56,665	0	05/21/2015	07/15/2045
84265V-AA-3	SOUTHERN COPPER CORP				2FE	4,380,534	93.3890	4,202,496	4,500,000	4,396,094	0	2,215	0	0	7.500	7.730	JJ	144,375	337,500	09/13/2006	07/27/2035
84265V-AF-2	SOUTHERN COPPER CORP	LS			2FE	3,986,280	92.3530	3,694,120	4,000,000	3,989,964	0	1,257	0	0	3.500	3.541	MN	20,611	140,000	11/05/2012	11/08/2022
842808-AF-4	SOUTHERN ELECTRIC GEN CO				1FE	150,380	99.8490	149,774	150,000	150,350	0	(29)	0	0	2.200	2.117	JD	275	1,650	09/23/2015	12/01/2018
852060-AD-4	SPRINT CORP (FON GROUP)				4FE	3,232,125	70.0000	2,677,500	3,825,000	3,321,461	0	20,794	0	0	6.875	8.583	MN	33,602	262,969	11/30/2010	11/15/2028
852061-AF-7	SPRINT CORP NEXTEL				4FE	5,012,500	98.7500	4,937,500	5,000,000	5,012,407	0	(93)	0	0	8.375	8.198	FA	158,194	0	12/17/2015	08/15/2017
852061-AK-6	SPRINT CORP NEXTEL				3FE	7,374,375	105.2500	7,104,375	6,750,000	7,052,104	0	(91,821)	0	0	9.000	7.240	MN	77,625	607,500	02/08/2012	11/15/2018
852061-AS-9	SPRINT CORP NEXTEL	LS			4FE	2,602,000	71.7500	1,866,935	2,602,000	2,602,000	0	0	0	0	6.000	6.000	MN	19,949	156,120	11/08/2012	11/15/2022
857449-AB-8	STATE STREET BANK & TRUST				1FE	4,982,300	108.5340	5,426,695	5,000,000	4,995,233	0	1,412	0	0	5.250	5.284	AO	55,417	262,500	09/17/2003	10/15/2018
857477-AH-6	STATE STREET CORP				1FE	9,958,500	100.3520	10,035,200	10,000,000	9,997,868	0	8,494	0	0	2.875	2.965	MS	91,042	287,500	03/02/2011	03/07/2016
857477-AM-5	STATE STREET CORP				1FE	12,054,850	104.1020	12,492,228	12,000,000	12,046,698	0	(5,107)	0	0	3.700	3.642	MN	50,567	444,000	04/22/2014	11/20/2023
85915F-AF-8	STERICYCLE, INC. PP				1	6,000,000	99.0740	5,944,415	6,000,000	6,000,000	0	0	0	0	2.680	2.680	JD	8,487	163,800	10/09/2012	12/12/2019
86765B-AG-4	SUNOCO LOGISTICS PARTNER				2FE	2,990,160	103.7230	3,111,696	3,000,000	2,995,089	0	990	0	0	5.500	5.543	FA	62,333	165,000	02/09/2010	02/15/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	1,998,960	92.9550	1,859,102	2,000,000	1,999,262	0	88	0	0	4.650	4.656	FA	35,133	93,000	07/28/2011	02/15/2022
86765B-AL-3	SUNOCO LOGISTICS PARTNER			1	2FE	6,584,550	84.4100	5,908,707	7,000,000	6,657,393	0	40,926	0	0	3.450	4.262	JJ	111,358	241,500	03/06/2014	01/15/2023
86787G-AD-4	SUNTRUST BANK ATLANTA				2FE	3,018,510	103.3210	3,099,642	3,000,000	3,002,059	0	(1,945)	0	0	5.200	5.129	JJ	71,067	156,000	01/11/2005	01/17/2017
872430-AB-2	TENET HEALTHCARE CORP				3FE	7,870,535	105.2500	7,980,055	7,582,000	7,821,701	0	(38,840)	0	0	6.000	5.232	AO	113,730	454,920	03/09/2015	10/01/2020
87264A-AL-9	T-MOBILE USA INC	LS		1	3FE	3,520,613	102.0000	3,411,900	3,345,000	3,500,330	0	(20,283)	0	0	6.625	5.590	AO	55,402	221,606	03/10/2015	04/01/2023
87612B-AS-1	TARGA RESOURCES PARTNERS			1	3FE	5,000,000	92.5000	4,625,000	5,000,000	5,000,000	0	0	0	0	5.000	5.000	JJ	115,278	114,583	01/15/2015	01/15/2018
87612E-AN-6	TARGET CORP				1FE	4,615,983	102.5960	4,647,608	4,530,000	4,536,878	0	(12,476)	0	0	5.875	5.580	JJ	122,719	266,138	04/17/2009	07/15/2016
87612E-AP-1	TARGET CORP				1FE	11,992,431	105.5750	13,093,436	12,402,000	12,332,428	0	47,751	0	0	5.375	5.811	MN	111,101	666,608	08/26/2009	05/01/2017
87612E-AS-5	TARGET CORP				1FE	4,044,000	109.0060	4,360,220	4,000,000	4,011,631	0	(5,280)	0	0	6.000	5.845	JJ	110,667	240,000	08/21/2008	01/15/2018
87612E-AU-0	TARGET CORP				1FE	5,078,200	137.0500	6,852,490	5,000,000	5,069,612	0	(1,328)	0	0	7.000	6.876	JJ	161,389	350,000	01/17/2008	01/15/2038
87612E-AZ-9	TARGET CORP	LS			1FE	4,989,776	101.7230	5,222,479	5,134,000	5,023,069	0	16,340	0	0	2.900	3.297	JJ	68,653	148,886	12/03/2013	01/15/2022
880349-AQ-8	TENNECO INC	LS		1	3FE	1,938,000	103.5000	2,005,830	1,938,000	1,938,000	0	0	0	0	6.875	6.875	JD	5,922	133,238	03/16/2011	12/15/2020
88160Q-AA-1	TESORO LOGISTICS LP/CORP			1	3FE	2,503,000	95.5000	2,390,365	2,503,000	2,503,000	0	0	0	0	5.875	5.875	AO	36,763	147,051	09/16/2013	10/01/2020
882440-AN-0	TEXAS GAS TRANSMISSION				2FE	3,051,960	96.7820	2,903,445	3,000,000	3,033,262	0	(1,819)	0	0	7.250	7.107	JJ	100,292	217,500	08/28/1998	07/15/2027
88643B-AQ-9	TIDEWATER INC. PP				3	1,000,000	76.4350	764,348	1,000,000	1,000,000	0	0	0	0	5.160	5.159	MN	6,593	51,600	09/26/2013	11/17/2025
887315-BN-8	TIME WARNER				2FE	2,552,320	117.1630	2,343,266	2,000,000	2,507,729	0	(27,955)	0	0	6.625	4.134	MN	16,931	132,500	05/16/2014	05/15/2029
887317-AH-8	TIME WARNER INC				2FE	2,981,520	108.0110	3,240,336	3,000,000	2,982,916	0	292	0	0	6.100	6.145	JJ	84,383	183,000	02/17/2011	07/15/2040
887317-AV-7	TIME WARNER INC	LS		1	2FE	3,455,380</															

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90131H-BA-2	21ST CENTURY FOX				2FE	3,233,666		3,595,518	3,000,000	3,225,347	0	(8,319)	0	0	7.300	6.408	AO	37,108	109,500	04/30/2015	04/30/2028
90131H-BD-6	21ST CENTURY FOX				2FE	12,288,888		13,675,488	12,000,000	12,281,408	0	(7,480)	0	0	6.550	6.323	MS	231,433	393,000	04/06/2015	03/15/2033
90131H-BQ-7	21ST CENTURY FOX				2FE	995,036		1,124,222	1,000,000	995,102	0	.66	0	0	6.150	6.188	FA	23,233	30,750	04/06/2015	02/15/2041
90265E-AG-5	UDR INC	1			2FE	7,562,380		7,463,393	7,000,000	7,456,216	0	(70,385)	0	0	4.625	3.374	JJ	153,781	323,750	06/18/2014	01/10/2022
902917-AH-6	WASTE MANAGEMENT INC				2FE	5,054,806		5,044,195	4,006,000	4,953,490	0	(55,219)	0	0	7.000	4.508	JJ	129,305	280,420	03/25/2014	07/15/2028
907818-CI-6	UNION PACIFIC CORP				1FE	5,867,234		5,806,978	5,518,000	5,592,573	0	(53,323)	0	0	5.650	4.588	MN	51,961	311,767	04/12/2010	05/01/2017
907818-DA-3	UNION PACIFIC CORP				1FE	12,557,985		13,303,606	12,090,000	12,255,680	0	(58,362)	0	0	5.700	5.130	FA	260,338	689,130	03/03/2010	08/15/2018
907818-DG-0	UNION PACIFIC CORP	1			1FE	2,085,623		2,084,531	1,950,000	2,046,655	0	(18,370)	0	0	4.000	2.894	FA	32,500	78,000	10/30/2013	02/01/2021
907818-DK-1	UNION PACIFIC CORP	1			1FE	4,218,880		4,326,348	4,000,000	4,169,300	0	(23,738)	0	0	4.163	3.410	JJ	76,784	166,520	11/07/2013	07/15/2022
907818-DU-9	UNION PACIFIC CORP	1			1FE	3,868,320		4,300,836	4,000,000	3,873,000	0	2,068	0	0	4.750	4.961	JD	8,444	190,000	12/04/2013	12/15/2043
907818-DV-7	UNION PACIFIC CORP	1			1FE	2,977,410		3,147,606	3,000,000	2,981,222	0	1,900	0	0	3.750	3.839	MS	33,125	112,500	01/07/2014	03/15/2024
911312-AK-2	UNITED PARCEL SERVICE				1FE	6,006,590		6,620,952	6,000,000	6,002,059	0	(703)	0	0	5.125	5.111	AO	76,875	307,500	03/20/2009	04/01/2019
911365-AZ-7	NA UNITED RENTALS	1			4FE	2,359,764		2,499,689	2,339,000	2,344,307	0	(5,567)	0	0	7.625	7.356	AO	37,651	178,349	01/11/2013	04/15/2022
911365-BA-1	NA UNITED RENTALS	1			4FE	1,055,099		1,084,540	1,028,000	1,041,171	0	(5,003)	0	0	7.375	6.776	MN	9,687	75,815	01/11/2013	05/15/2020
911365-BC-7	NA UNITED RENTALS	1			3FE	4,461,000		4,449,848	4,461,000	4,461,000	0	.0	0	0	4.625	4.625	JJ	95,137	62,469	03/12/2015	07/15/2023
91159H-HK-9	US BANCORP	1			1FE	9,979,200		10,170,500	10,000,000	9,981,126	0	1,780	0	0	3.600	3.625	MS	110,000	360,000	09/08/2014	09/11/2024
913017-AT-6	UNITED TECHNOLOGIES				1FE	1,280,370		1,267,466	1,000,000	1,249,412	0	(14,848)	0	0	6.700	4.137	FA	27,917	67,000	11/06/2013	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES				1FE	1,382,320		1,352,512	1,000,000	1,348,537	0	(18,575)	0	0	7.500	4.141	MS	22,083	75,000	02/21/2014	09/15/2029
913017-BM-0	UNITED TECHNOLOGIES				1FE	11,313,550		11,825,946	11,000,000	11,082,773	0	(39,498)	0	0	5.375	4.965	JD	26,278	591,250	04/24/2009	12/15/2017
913017-BV-0	UNITED TECHNOLOGIES				1FE	9,926,100		10,182,170	10,000,000	9,940,529	0	8,200	0	0	3.100	3.203	JD	25,833	310,000	03/20/2014	06/01/2022
91324P-BJ-0	UNITEDHEALTH GROUP INC				1FE	7,992,720		8,701,488	8,000,000	7,997,464	0	807	0	0	6.000	6.012	FA	181,333	480,000	02/04/2008	02/15/2018
91324P-BP-6	UNITEDHEALTH GROUP INC	1			1FE	2,686,837		109,4720	2,460,000	2,624,801	0	(30,776)	0	0	4.700	3.204	FA	43,679	115,620	12/10/2013	02/15/2021
91324P-BT-8	UNITEDHEALTH GROUP INC	1			1FE	7,507,375		103,3650	7,500,000	7,508,025	0	(1,454)	0	0	3.375	3.352	MN	32,344	253,125	08/08/2013	11/15/2021
91324P-BV-3	UNITEDHEALTH GROUP INC	1			1FE	20,866,474		99,9030	21,840,881	21,862,000	0	106,579	0	0	2.875	3.496	MS	185,068	628,533	10/03/2013	03/15/2022
91324P-CN-0	UNITEDHEALTH GROUP INC				1FE	1,997,540		102,2960	2,000,000	1,997,649	0	109	0	0	3.350	3.370	JJ	29,406	.0	07/20/2015	07/15/2022
91359P-AJ-9	UNIVERSAL HOSPITAL SERV	LS	1		4FE	3,880,019		93.8750	3,432,070	3,656,000	0	3,776,416	0	0	7.625	6.239	FA	105,313	278,770	05/08/2013	08/15/2020
91829K-AA-1	VALEANT PHARMACEUTICALS				4FE	1,258,161		96.5000	1,180,195	1,223,000	0	1,243,120	0	0	6.375	5.724	AO	16,460	77,966	08/05/2013	10/15/2020
91913Y-AL-4	VALERO ENERGY CORP				2FE	4,909,400		100.4790	5,023,935	5,000,000	0	4,920,576	0	0	6.625	6.766	JD	14,722	331,250	07/27/2007	06/15/2037
92276M-AW-5	VENTAS REALTY LP VTR	1			2FE	7,658,490		106.5130	7,455,910	7,000,000	0	7,520,597	0	0	4.750	3.178	JD	27,708	332,500	06/18/2014	06/01/2021
92276M-AY-1	VENTAS REALTY LP VTR	1			2FE	4,502,300		103.9860	4,679,361	4,500,000	0	4,500,976	0	0	4.000	3.991	AO	30,500	180,000	04/12/2012	04/30/2019
92276M-AZ-8	VENTAS REALTY LP VTR	LS	1		2FE	13,618,267		97.3530	13,483,446	13,850,000	0	13,656,857	0	0	3.250	3.487	FA	170,407	450,125	06/23/2014	08/15/2022
92277G-AA-5	VENTAS REALTY LP/CAP CRP				2FE	303,321		100.0710	300,213	300,000	0	301,095	0	0	1.550	1.050	MS	1,227	4,650	06/24/2014	09/26/2016
92343V-AF-1	VERIZON COMMUNICATIONS				2FE	4,992,740		112.2550	5,000,000	4,993,316	0	4,993,316	0	0	6.250	6.260	AO	78,125	312,500	05/17/2007	04/01/2037
92343V-AL-8	VERIZON COMMUNICATIONS				2FE	3,781,406		107.7390	3,600,000	3,653,375	0	(23,557)	0	0	5.500	4.753	FA	74,800	198,000	12/08/2009	02/15/2018
92343V-AM-6	VERIZON COMMUNICATIONS				2FE	3,293,190		109.1740	3,000,000	3,091,727	0	(37,234)	0	0	6.100	4.672	AO	38,633	183,000	12/04/2009	04/15/2018
92343V-AW-4	VERIZON COMMUNICATIONS				2FE	1,966,660		107.9910	2,159,828	2,000,000	0	1,968,617	0	0	6.000	6.122	AO	30,000	120,000	03/23/2011	04/01/2041
92343V-BR-4	VERIZON COMMUNICATIONS				2FE	2,990,280		109.9440	3,298,326	2,991,834	0	818	0	0	5.150	5.192	MS	45,492	154,500	09/11/2013	09/15/2023
92343V-CQ-5	VERIZON COMMUNICATIONS	LS	1		2FE	992,760		92.2630	922,630	1,000,000	0	992,980	0	0	4.400	4.455	MN	7,333	44,244	10/22/2014	11/01/2034
925524-AH-3	VIACOM				2FE	8,463,300		127.5950	8,293,695	6,500,000	0	8,317,800	0	0	7.875	5.127	JJ	214,703	511,875	03/06/2014	07/30/2030
925524-AX-8	VIACOM				2FE	990,136		99.0490	990,492	1,000,000	0	991,336	0	0	6.875	6.954	AO	11,649	68,750	10/27/2006	04/30/2036
925524-BB-5	VIACOM				2FE	2,234,491		101.5410	2,349,668	2,314,000	0	2,309,173	0	0	6.250	6.823	AO	24,506	144,625	07/07/2008	04/30/2016
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ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
931142-CK-7	WAL-MART				1FE	6,996,340	129.1950	9,043,664	7,000,000	6,996,003	0	.69	0	0	6.500	6.504	FA	171,889	455,000	08/06/2008	08/15/2037
931142-CZ-4	WAL-MART				1FE	1,992,380	105.3970	2,107,948	2,000,000	1,995,957	0	.751	0	0	3.250	3.295	AO	11,917	65,000	10/18/2010	10/25/2020
94106L-AS-8	WASTE MANAGEMENT INC				2FE	12,947,740	109.0130	14,171,664	13,000,000	12,984,268	0	5.870	0	0	6.100	6.154	MS	233,494	793,000	03/03/2008	03/15/2018
948741-AH-6	WEINGARTEN REALTY INVST			1	2FE	4,921,000	.97.5990	4,879,930	5,000,000	4,922,605	0	1.605	0	0	3.375	3.634	MS	49,688	0	10/28/2015	10/15/2022
94874R-CQ-7	WEINGARTEN REALTY INVEST				2FE	164,936	103.1020	159,809	155,000	160,853	0	(4.082)	0	0	5.542	1.545	JD	382	8,590	04/23/2015	12/15/2016
94974B-FN-5	WELLS FARGO CO				1FE	991,240	103.8890	1,038,893	1,000,000	992,729	0	.789	0	0	4.125	4.237	FA	15,583	41,250	01/15/2014	08/15/2023
94974B-FP-0	WELLS FARGO CO				1FE	5,897,500	106.9440	6,416,634	6,000,000	5,900,317	0	1.486	0	0	5.375	5.492	MN	52,854	322,500	12/06/2013	11/02/2043
95709T-AB-6	WESTAR ENERGY INC				1FE	3,640,023	102.9660	3,387,572	3,290,000	3,393,261	0	(101.262)	0	0	5.150	1.965	JJ	84,718	169,435	07/08/2013	01/01/2017
966387-AG-7	WHITING PETROLEUM CORP			1	3FE	4,098,180	.75.5000	3,026,040	4,008,000	4,062,103	0	(16.748)	0	0	5.000	4.507	MS	59,007	200,400	10/17/2013	03/15/2019
966387-AH-5	WHITING PETROLEUM CORP	LS		1	4FE	4,142,000	.72.9000	3,019,518	4,142,000	4,142,000	0	0	0	0	5.750	5.714	MS	70,126	238,165	09/09/2013	03/15/2021
969457-BV-1	WILLIAMS COS INC			1	2FE	2,993,190	.59.3790	1,781,379	3,000,000	2,993,281	0	.91	0	0	5.750	5.766	JD	3,354	172,500	06/19/2014	06/24/2044
969457-BW-9	WILLIAMS COS INC			1	2FE	1,994,760	69.4910	1,389,828	2,000,000	1,995,392	0	.434	0	0	4.550	4.583	JD	1,769	91,000	06/19/2014	06/24/2024
96950F-AD-6	WILLIAMS PARTNERS				2FE	2,997,592	.92.8830	2,786,496	3,000,000	2,998,743	0	.209	0	0	5.250	5.259	MS	46,375	157,500	07/12/2010	03/15/2020
96950F-AG-9	WILLIAMS PARTNERS			1	2FE	2,260,621	89.2880	1,969,684	2,206,000	2,251,530	0	(8.887)	0	0	4.125	3.636	MN	11,627	90,998	12/18/2014	11/15/2020
96950F-AH-7	WILLIAMS PARTNERS			1	2FE	11,994,951	83.4500	9,980,560	11,960,000	11,990,118	0	(4.675)	0	0	4.000	3.950	MN	61,129	478,400	12/18/2014	11/15/2021
96950F-AJ-3	WILLIAMS PARTNERS				2FE	2,138,026	.75.9510	1,710,419	2,252,000	2,151,316	0	12.964	0	0	3.350	4.128	FA	28,500	75,442	12/17/2014	08/15/2022
96950F-AQ-7	WILLIAMS PARTNERS			1	2FE	9,969,000	.75.1830	7,518,280	10,000,000	9,972,742	0	2.484	0	0	3.900	3.936	JJ	179,833	409,500	06/24/2014	01/15/2025
97381W-AJ-3	WINDSTREAM CORP	LS			4FE	4,393,243	102.3010	4,178,996	4,085,000	4,183,604	0	(49.439)	0	0	7.875	6.450	MN	53,616	321,694	11/21/2011	11/01/2017
976826-BG-1	WISCONSIN POWER & LIGHT				1FE	1,081,190	109.6060	1,096,058	1,000,000	1,038,093	0	(9.872)	0	0	5.000	3.838	JJ	23,056	50,000	04/20/2011	07/15/2019
976826-BH-9	WISCONSIN POWER & LIGHT				1FE	2,994,990	108.0890	3,242,670	3,000,000	2,997,420	0	.498	0	0	4.600	4.621	JD	6,133	138,000	06/10/2010	06/15/2020
976843-BK-7	WISCONSIN PUB SERV				1FE	149,861	99.3840	149,076	150,000	149,863	0	.3	0	0	1.650	1.682	JD	186	0	12/01/2015	12/04/2018
980745-D*-1	WOODWARD GOVERNOR CO PP				2	4,000,000	100.2520	4,010,098	4,000,000	4,000,000	0	0	0	0	3.420	3.420	AO	34,200	136,800	09/27/2013	11/15/2020
98385X-AP-1	XTO ENERGY INC				1FE	4,976,950	108.9760	5,448,780	5,000,000	4,992,929	0	2.561	0	0	5.500	5.561	JD	12,222	275,000	04/15/2008	06/15/2018
98956P-AK-8	ZIMMER HOLDINGS INC			1	2FE	4,997,400	.98.7790	4,938,955	5,000,000	4,997,695	0	.295	0	0	2.700	2.711	AO	33,750	72,000	03/10/2015	04/01/2020
008916-AM-0	AGRIUM INC	A		1	2FE	5,559,220	.89.4550	5,367,282	6,000,000	5,572,550	0	6.696	0	0	4.900	5.401	JD	24,500	294,000	12/02/2013	06/01/2043
012873-AK-1	ALBERTA ENERGY	A			2FE	8,578,800	.91.2420	7,299,352	8,000,000	8,457,914	0	(16.745)	0	0	7.375	6.768	MN	98,333	590,000	11/09/2006	11/01/2031
013716-AH-5	ALCAN INC	A			1FE	2,813,830	.97.0840	2,912,511	3,000,000	2,844,520	0	4.042	0	0	5.750	6.213	JD	14,375	172,500	03/29/2006	06/01/2035
064159-FL-5	BANK OF NOVA SCOTIA	A			1FE	24,941,750	100.5970	25,149,150	25,000,000	24,952,604	0	7.731	0	0	2.800	2.837	JJ	311,111	700,000	07/14/2014	07/21/2021
064159-HB-5	BANK OF NOVA SCOTIA	A			1FE	9,999,200	.99.5470	9,954,690	10,000,000	9,999,012	0	(188)	0	0	4.500	4.501	JD	18,750	0	12/09/2015	12/16/2025
06415C-AA-7	BANK OF NOVA SCOTIA	A			1FE	9,745,418	100.5380	9,802,455	9,750,000	9,749,352	0	.944	0	0	2.150	2.160	FA	86,179	209,625	07/26/2011	08/03/2016
067901-AL-2	BARRICK GOLD CORP	A			2FE	531,678	87.7600	466,881	532,000	531,772	0	.28	0	0	3.850	3.857	AO	5,121	20,482	06/14/2012	04/01/2022
12201P-AN-6	BURLINGTON RESOURCES FINANCE	A			1FE	3,994,186	119.1030	4,764,108	4,000,000	3,995,544	0	.131	0	0	7.400	7.411	JD	24,667	296,000	07/25/2002	12/01/2031
136375-BM-3	CANADIAN NATL RAILWAYS	A			1FE	3,226,510	102.0350	3,571,225	3,500,000	3,480,252	0	43.555	0	0	5.800	7.160	JD	16,917	203,000	11/17/2008	06/01/2016
136375-BN-1	CANADIAN NATL RAILWAYS	A			1FE	1,950,280	125.9080	2,518,158	2,000,000	1,957,090	0	.999	0	0	6.200	6.389	JD	10,333	124,000	08/10/2007	06/01/2036
136375-BP-6	CANADIAN NATL RAILWAYS	A			1FE	5,861,024	107.5510	6,366,990	5,920,000	5,903,766	0	7.605	0	0	5.850	6.001	MN	44,252	346,320	10/08/2008	11/15/2017
136375-BR-2	CANADIAN NATL RAILWAYS	A			1FE	13,969,797	108.3130	14,405,616	13,300,000	13,508,855	0	(82.757)	0	0	5.550	4.833	MN	94,319	738,150	12/04/2009	05/15/2018
136375-BT-8	CANADIAN NATL RAILWAY	A			1FE	2,405,979	109.6790	2,358,101	2,150,000	2,262,318	0	(32.825)	0	0	5.550	3.782	MS	39,775	119,325	04/19/2011	03/01/2019
136385-AC-5	CANADIAN NATL RESOURCES	A			2FE	1,660,050	.99.6910	1,495,367	1,500,000	1,626,740	0	(4.452)	0	0	7.200	6.352	JJ	49,800	108,000	04/06/2006	01/15/2032
136385-AK-7	CANADIAN NATL RESOURCES	A			2FE	5,028,550	102.1340	5,106,710	5,000,000	5,004,706	0	(3.467)	0	0	5.700	5.622	MN	36,417	285,000	04/19/2007	05/15/2017
136385-AL-5	CANADIAN NATL RESOURCES	A			2FE	3,113,680	.91.0120	2,730,357	3,000,000	3,104,342	0	(2.448)	0	0	6.250	5.957	MS				

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65334H-AK-8	NEXEN INC	A			1FE	2,994,030		3,316,668	3,000,000	2,997,239	.0	.622	.0	.0	6.200	6.227	JJ	78,017	186,000	07/27/2009	07/30/2019
655422-AU-7	NORANDA INC	LS			2FE	4,573,950		4,881,250	5,000,000	4,925,209	.0	47,327	.0	.0	5.500	6.592	JD	12,222	275,000	04/26/2006	06/15/2017
67000X-AL-0	NOVELIS INC	A		1	4FE	1,203,000		1,169,918	1,203,000	1,203,000	.0	.0	.0	.0	8.375	8.375	JD	4,478	100,751	04/14/2011	12/15/2017
698900-AG-2	PANCANADIAN ENERGY CORP	A			2FE	6,990,690		6,280,694	7,000,000	6,991,809	.0	.238	.0	.0	7.200	7.211	MN	84,000	504,000	10/31/2001	11/01/2031
71644E-AE-2	PETRO-CANADA	A			1FE	2,298,500		2,533,370	2,000,000	2,201,270	.0	(13,083)	.0	.0	7.875	6.531	JD	7,000	157,500	04/20/2006	06/15/2026
71644E-AG-7	PETRO-CANADA	A			1FE	1,818,880		2,003,812	2,000,000	1,844,700	.0	3,842	.0	.0	5.950	6.669	MN	15,206	119,000	07/06/2007	05/15/2035
71644E-AH-5	PETRO-CANADA	A			1FE	3,993,160		4,288,028	4,000,000	3,997,646	.0	.766	.0	.0	6.050	6.073	MN	30,922	242,000	05/12/2008	05/15/2018
73755L-AJ-6	POTASH CORP	A			1FE	5,979,120		6,130,656	6,000,000	5,993,691	.0	3,082	.0	.0	3.250	3.306	JD	16,250	195,000	11/22/2010	12/01/2017
73755L-AK-3	POTASH CORP	A			1FE	1,972,040		2,101,896	2,000,000	1,974,030	.0	.461	.0	.0	5.625	5.723	JD	9,375	112,500	11/22/2010	12/01/2040
74819R-AP-1	QUEBECOR MEDIA INC	A			4FE	1,778,000		1,791,335	1,778,000	1,778,000	.0	.0	.0	.0	5.750	5.750	JD	4,544	102,235	05/21/2013	01/15/2023
775109-AK-7	ROGERS COMMUNICATIONS	A			2FE	5,015,300		5,581,570	5,000,000	5,004,567	.0	(1,719)	.0	.0	6.800	6.757	FA	128,444	340,000	08/05/2008	08/15/2018
867229-AC-0	SUNCOR ENERGY INC	A			1FE	2,226,160		2,269,434	2,000,000	2,178,894	.0	(6,315)	.0	.0	7.150	6.259	FA	59,583	143,000	05/02/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC	A			1FE	4,812,460		5,009,505	5,000,000	4,843,982	.0	4,226	.0	.0	5.950	6.233	JD	24,792	297,500	07/17/2006	12/01/2034
86722T-AA-0	SUNCOR ENERGY INC	A			1FE	6,545,415		7,067,165	6,570,000	6,562,192	.0	2,753	.0	.0	6.100	6.151	JD	33,398	400,770	08/21/2008	06/01/2018
87425E-AL-7	TALISMAN ENERGY INC	A			2FE	1,991,920		2,155,364	2,000,000	1,996,318	.0	.857	.0	.0	7.750	7.809	JD	12,917	155,000	05/27/2009	06/01/2019
878742-AE-5	TECK RESOURCES LIMITED	A			3FE	2,973,300		3,440,680	3,000,000	2,977,590	.0	.559	.0	.0	6.125	6.190	AO	45,938	183,750	01/19/2006	10/01/2035
878742-AY-1	TECK RESOURCES LIMITED	LS		1	3FE	2,878,470		3,387,500	3,000,000	2,897,594	.0	12,111	.0	.0	3.750	4.314	FA	46,875	112,500	05/21/2014	02/01/2023
884903-BB-0	THOMSON CORPORATION	A			2FE	21,545,490		20,729,046	18,775,000	19,875,302	.0	(411,661)	.0	.0	6.500	4.023	JJ	562,728	1,220,375	11/15/2011	07/15/2018
893526-BY-2	TRANS-CANADA PIPELINES	A			1FE	2,063,040		2,228,546	2,000,000	2,023,648	.0	(6,828)	.0	.0	7.125	6.687	JD	65,708	142,500	01/13/2009	01/15/2019
893526-DJ-9	TRANS-CANADA PIPELINES	A			1FE	1,495,290		1,551,789	1,500,000	1,495,564	.0	.76	.0	.0	6.100	6.123	JD	7,625	91,500	05/26/2010	06/01/2040
89352H-AF-6	TRANS-CANADA PIPELINES	A			1FE	39,833,646		38,754,684	35,518,000	37,035,122	.0	(533,878)	.0	.0	6.500	4.742	FA	872,164	2,308,670	02/28/2011	08/15/2018
89352H-AK-5	TRANS-CANADA PIPELINES	A			1FE	9,648,840		9,497,848	9,650,000	9,648,962	.0	.66	.0	.0	3.750	3.751	AO	75,391	361,875	02/21/2014	10/16/2023
895945-DF-7	TRICAN WELL SVCS PP	A			3Z	1,894,909		2,420,895	2,972,872	1,894,909	.0	.0	.0	.0	8.900	20.088	AO	46,302	24,333	10/28/2015	04/28/2021
895945-DH-9	TRICAN WELL SVCS PP	I			3Z	1,986,324		2,090,846	2,601,263	1,986,324	.0	.0	.0	.0	8.290	20.907	AO	37,738	9,597	10/28/2015	04/28/2018
895945-G*-8	TRICAN WELL SVCS PP	I			3Z	.0		.0	79,784	.0	.0	.0	.0	.0	0.000	0.000	AO	406	.0	11/30/2015	04/28/2018
895945-GH-6	TRICAN WELL SVCS PP	A			3Z	.0		.0	188,219	.0	.0	.0	.0	.0	0.000	0.000	AO	2,069	.0	11/30/2015	04/28/2021
903914-AA-7	ULTRA PETROLEUM CORP	A		1	5FE	3,235,208		3,235,208	4,525,000	3,299,045	.0	.0	.0	.0	5.750	17.955	JD	11,564	130,094	10/15/2015	12/15/2018
91831A-AC-5	VRX ESCROW CORP	LS			4FE	1,452,519		89,250	1,236,113	1,385,000	.0	1,449,652	.0	.0	6.125	5.342	AO	17,909	46,657	08/03/2015	04/15/2025
91911K-AE-2	VALEANT PHARMA	A		1	4FE	2,231,786		88,000	1,961,520	2,229,000	.0	2,331,468	.0	.0	5.500	5.468	MS	50,865	71,854	03/09/2015	03/01/2023
92658T-AQ-1	VALEOTRON LTD	A			3FE	2,023,000		100,000	2,023,000	2,023,000	.0	.0	.0	.0	5.000	5.000	JJ	46,641	101,150	07/20/2012	07/15/2022
92912E-AC-7	VPII ESCROW CORP	A		1	4FE	1,963,000		99,100	1,945,333	1,963,000	.0	.0	.0	.0	6.750	6.750	FA	50,057	132,503	06/27/2013	08/15/2018
98417E-AC-4	XSTRATA FINANCE CANADA	A			2FE	3,987,480		80,000	3,200,000	4,000,000	.0	3,988,357	.0	.0	6.900	6.925	MN	35,267	276,000	11/13/2007	11/15/2037
98417E-AT-7	XSTRATA FINANCE CANADA	A			2FE	3,053,270		75,500	2,265,000	3,000,000	.0	3,045,825	.0	.0	4.250	3.990	AO	23,375	127,500	08/20/2014	10/25/2022
C1467*-AA-5	CSL GROUP INC. PP	I		2	.2	3,208,333		104,690	3,208,333	3,208,333	.0	.0	.0	.0	5.440	5.440	MS	51,390	174,533	01/31/2011	03/15/2021
C9824H-AC-4	WORLEYPARSONS CANADIAN FINANCE PP	A			.2	5,000,000		99,0410	4,952,032	5,000,000	.0	.0	.0	.0	4.860	4.860	MS	65,475	245,500	03/17/2011	03/26/2018
F0933*-AA-4	BELLON SA PP	F		2	.2	5,000,000		105,8520	5,292,608	5,000,000	.0	.0	.0	.0	5.200	5.201	FA	98,222	260,000	03/15/2012	02/15/2022
44841D-AB-8	HUTCHISON WHAMPOA FIN	F			1FE	998,840		99,2180	992,182	1,000,000	.0	998,846	.0	.0	3.625	3.639	AO	6,142	36,250	10/28/2014	10/31/2024
00507U-AF-8	ACTAVIS FUNDING SCS	F		1	2FE	5,977,951		100,2210	6,013,242	6,000,000	.0	5,980,201	.0	.0	3.850	3.896	JD	10,267	231,000	11/06/2014	06/15/2024
00507U-AR-2	ACTAVIS FUNDING SCS	F		1	2FE	5,044,150		100,1600	5,007,985	5,000,000	.0	5,039,341	.0	.0	3.450	3.305	MS	50,792	87,688	03/10/2015	03/15/2022
012605-AA-9	ALBEA BEAUTY HOLDINGS SA	F		1	4FE	1,393,000		104,0000	1,448,720	1,393,000	.0	1,393,000	.0	.0	8.375	8.375	MN	19,444	116,664	10/17/2012	11/01/2019
02364H-AN-5	AMERICA MOVIL SA de CV	F			1FE	16,753,550		106,7150	17,074,336	16,000,000	.0	16,211,614	.0	.0	5.625	4.872	MN	115,000	900,000	04/13/2010	11/15/2017
02364H-AP-0	AMERICA MOVIL SA de CV	F			1FE	1,980,940		108,1760	2,163,512	2,000,000	.0	<									

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
111013-AH-1	BRITISH SKY BROADCASTING	F			2FE	2,495,850		117,9170	2,500,000	2,497,818	.0	.481	.0	.0	.9,500	.9,527	MN	30,347	237,500	11/17/2008	11/15/2018
111022-AA-7	BRITISH TRANSCO FINANCE	F			1FE	4,050,870		110,6250	4,000,000	4,010,725	.0	(4,084)	.0	.0	.6,625	.6,500	JD	22,083	265,000	05/09/2001	06/01/2018
11778B-AB-8	BSKYB FINANCE UK	F			2FE	8,855,770		119,6440	9,000,000	8,876,969	.0	2,922	.0	.0	.6,500	.6,624	AO	123,500	585,000	10/14/2005	10/15/2035
12591D-AC-5	CNOOC FIN 2014 ULC	F			1FE	3,031,740		100,7900	3,000,000	3,027,377	.0	(2,740)	.0	.0	.4,250	.4,118	AO	21,604	127,500	05/22/2014	04/30/2024
12615T-AB-4	CNOOC FINANCE	F			1FE	3,674,930		107,5470	3,500,000	3,637,589	.0	(4,805)	.0	.0	.5,500	.5,154	MN	21,389	192,500	10/20/2006	05/21/2033
12621V-AA-3	CNOOC FIN 2011	F			1FE	7,429,360		104,0020	7,000,000	7,277,094	.0	(49,737)	.0	.0	.4,250	.3,389	JJ	128,090	297,500	11/30/2012	01/26/2021
14214X-BB-8	CARILLION PLC PP	F			2	11,000,000		98,1260	10,793,825	11,000,000	.0	.0	.0	.0	.3,850	.3,850	MN	41,174	423,500	11/02/2012	11/27/2017
17186H-AA-0	CIMPRESS NV	F	1		4FE	2,231,000		96,0000	2,141,760	2,231,000	.0	.0	.0	.0	.7,000	.7,000	AO	39,043	.81,122	03/13/2015	04/01/2022
21987B-AN-8	CODELCO INC	LS			1FE	9,626,240		97,8830	9,788,320	10,000,000	.0	9,793,984	.0	.0	.3,750	.4,221	MN	59,375	375,000	02/16/2012	11/04/2020
21987B-AQ-1	CODELCO INC	LS			1FE	13,332,845		89,8180	12,349,948	13,400,638	.0	46,697	.0	.0	.3,000	.3,436	JJ	187,917	412,500	10/06/2014	07/17/2022
22546Q-AC-1	CREDIT SUISS NEW YORK	F			1FE	3,591,324		110,4340	3,300,000	3,429,445	.0	(32,589)	.0	.0	.5,300	.4,120	FA	67,045	174,900	07/26/2010	08/13/2019
22546Q-AM-9	CREDIT SUISS NEW YORK	F			1FE	200,000		99,6290	200,000	200,000	.0	.0	.0	.0	.0,883	.0,720	FIAN	177	1,554	05/22/2014	05/26/2017
22546Q-AN-7	CREDIT SUISS NEW YORK	F			1FE	4,989,700		100,1150	5,005,725	5,000,000	.0	1,992	.0	.0	.2,300	.2,344	MN	10,542	115,000	05/22/2014	05/28/2019
22546Q-AP-2	CREDIT SUISS NEW YORK	F			1FE	4,325,466		100,8220	4,350,000	4,328,025	.0	2,093	.0	.0	.3,625	.3,693	MS	49,058	157,688	09/04/2014	09/09/2024
22546Q-AQ-0	CREDIT SUISS NEW YORK	F			1FE	2,000,907		99,9220	2,000,000	2,000,115	.0	(607)	.0	.0	.0,812	.0,504	MJSD	947	11,783	09/11/2014	03/11/2016
233048-AC-1	DBS BANK LTD/SINGAPORE	F	1		1FE	19,264,012		99,8100	19,374,158	19,411,000	.0	144,729	.0	.0	.1,927	.1,806	JAJO	38,989	114,143	05/21/2015	07/15/2021
24820R-AE-8	STATOIL	F			1FE	11,405,500		102,0580	10,000,000	10,068,771	.0	(205,341)	.0	.0	.7,375	.5,212	MN	122,917	737,500	04/14/2008	05/01/2016
25156P-AH-6	DEUTSCHE TELEKOM	F			2FE	10,777,650		100,9230	11,000,000	10,990,887	.0	27,153	.0	.0	.5,750	.6,024	MS	172,181	632,500	03/05/2008	03/23/2016
25243Y-AJ-8	DIAGEO PLC	F			1FE	1,474,875		103,0360	1,500,000	1,497,030	.0	3,596	.0	.0	.5,500	.5,761	MS	20,854	82,500	08/22/2008	09/30/2016
25243Y-AM-1	DIAGEO PLC	F			1FE	2,472,648		107,3690	2,576,866	2,400,000	.0	(9,426)	.0	.0	.5,750	.5,301	AO	26,067	138,000	05/04/2009	10/23/2017
262049-AA-7	DRILL RIGS HLDS INC	LS	1		5FE	6,772,494		58,7500	3,965,038	6,751,176	.0	(7,812)	.0	.0	.6,500	.6,376	AO	109,671	438,685	04/30/2013	10/01/2017
268317-AB-0	ELECTRICITE DE FRANCE	F			1FE	21,609,849		111,8610	23,686,567	21,175,000	.0	(48,135)	.0	.0	.6,500	.6,215	JJ	592,606	1,376,375	08/07/2009	01/26/2019
26835P-AB-6	EDP FINANCE BV	F			2FE	7,876,030		105,1700	8,413,568	8,000,000	.0	7,954,266	.0	.0	.6,000	.6,289	FA	198,667	480,000	07/25/2011	02/02/2018
26835P-AC-4	EDP FINANCE BV	F			2FE	5,788,000		102,9800	6,178,824	5,889,144	.0	24,610	.0	.0	.4,900	.5,433	AO	73,500	294,000	07/14/2011	10/01/2019
26874R-AA-6	ENI SPA	F			1FE	11,679,656		103,5130	11,541,666	11,150,000	.0	(66,575)	.0	.0	.4,150	.3,430	AO	115,681	462,725	07/16/2013	10/01/2020
268789-AA-2	E.ON INTL FINANCE BV	F			2FE	25,183,518		107,1500	27,226,891	25,410,000	.0	25,339,591	.0	.0	.5,800	.5,925	AO	249,724	1,473,780	03/09/2009	04/30/2018
292467-AA-5	UNITED ARAB SHIP PP	F	1		2FE	5,000,000		94,3150	4,715,765	5,000,000	.0	.0	.0	.0	.5,170	.5,170	JD	.718	122,788	07/08/2015	06/30/2027
29268B-AB-7	ENEL FINANCE	F			2FE	15,557,293		106,5590	15,381,748	14,435,000	.0	(154,886)	.0	.0	.6,250	.5,042	MS	265,644	902,188	12/02/2009	09/15/2017
29268B-AC-5	ENEL FINANCE	F			2FE	10,651,055		122,1050	10,500,000	10,631,538	.0	(2,760)	.0	.0	.6,800	.6,688	MS	210,233	714,000	10/16/2007	09/15/2037
29268B-AE-1	ENEL FINANCE	F			2FE	5,973,600		108,0610	6,483,630	6,000,000	.0	2,712	.0	.0	.5,125	.5,182	AO	307,500	09/30/2009	10/07/2019	
29358Q-AA-7	ENSCO INTL LTD	LS			2FE	13,582,538		80,5530	10,701,493	13,285,000	.0	(41,702)	.0	.0	.4,700	.4,301	MS	183,850	624,395	11/08/2013	03/15/2021
35177P-AL-1	ORANGE SA	F			2FE	1,989,000		141,1400	2,822,808	2,000,000	.0	2,024,658	.0	.0	.9,000	.8,848	MS	60,000	180,000	11/18/2008	03/01/2031
35177P-AT-4	ORANGE SA	F			2FE	12,283,110		110,2340	13,228,080	12,115,936	.0	(29,722)	.0	.0	.5,375	.5,070	JJ	309,958	645,000	08/28/2009	07/08/2019
35177P-AW-7	ORANGE SA	F			2FE	2,982,880		105,8680	3,176,052	3,000,000	.0	1,942	.0	.0	.4,125	.4,210	MS	36,781	123,750	09/09/2013	09/14/2021
36120P-AB-9	GTL TRADE FINANCE INC	F			2FE	3,991,560		98,7500	3,950,000	3,997,360	.0	1,010	.0	.0	.7,250	.7,280	AO	57,194	290,000	10/19/2007	10/20/2017
377372-AD-9	GLAXOSMITHKLINE CAPITAL	LS			1FE	19,695,376		109,0090	21,311,240	19,550,000	.0	(18,730)	.0	.0	.5,650	.5,541	MN	141,140	1,104,575	10/16/2009	05/15/2018
40420X-AA-3	HKCG FINANCE LTD	F			1FE	11,498,235		109,3940	12,580,333	11,500,000	.0	11,498,461	.0	.0	.6,250	.6,252	FA	287,500	718,750	08/05/2008	08/07/2018
44328M-AC-8	HSBC BANK PLC	F			1FE	6,958,070		106,5320	7,457,254	7,000,000	.0	4,144	.0	.0	.4,125	.4,199	FA	111,490	288,750	08/05/2010	08/12/2020
44328M-AL-8	HSBC BANK PLC	F			1FE	10,414,300		100,8490	10,084,920	10,057,658	.0	(143,960)	.0	.0	.3,100	.1,634	MN	31,861	310,000	06/25/2013	05/24/2016
448414-AC-6	HUTCHISON WHAMPOA	F			1FE	6,855,390		108,4200	6,505,182	6,000,000	.0	(100,468)	.0	.0	.7,450	.5,548	FA	186,250	447,000	11/05/2009	08/01/2017
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD	F			1FE	27,114,944		107,2360	26,807,828	24,999,000	.0	(234,466)	.0	.0	.4,625	.3,296	JJ	539,562	994,329	04/23/2015	01/13/2022
44841D-AA-0	HUTCHISON WHAMPOA FIN																				

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
656531-AJ-9	STATOIL ASA	F			1FE	2,278,760	128.2500	2,564,996	2,000,000	2,204,584	.0	(10,109)	.0	.0	7.150	6.007	JJ	65,939	143,000	09/15/2006	01/15/2029
66989G-AA-8	NOVARTIS SEC INVEST LTD	F			1FE	15,123,100	109.4930	16,423,965	15,000,000	15,048,184	.0	(14,383)	.0	.0	5.125	5.010	FA	301,094	768,750	02/18/2010	02/10/2019
69367C-AB-1	PTT PUBLIC CO LTD	F			2FE	3,209,650	107.7260	3,770,396	3,500,000	3,254,760	.0	6,029	.0	.0	5.875	6.512	FA	84,535	205,625	04/07/2006	08/03/2035
694184-AA-0	PACIFIC DRILLING V LTD	F	LS	1	5FE	12,494,183	51.5000	6,407,115	12,441,000	12,446,456	.0	(20,239)	.0	.0	7.250	7.079	JD	75,164	901,973	06/11/2013	12/01/2017
71645W-AP-6	PETROBRAS INTL FINANCE	F			3FE	11,870,500	78.5000	9,420,000	12,000,000	11,938,129	.0	13,053	.0	.0	5.750	5.894	JJ	308,583	690,000	01/29/2010	01/20/2020
71645W-AR-2	PETROBRAS INTL FINANCE	F			3FE	2,861,325	74.5000	2,011,500	2,700,000	2,799,283	.0	(17,055)	.0	.0	5.375	4.554	JJ	62,081	145,125	02/13/2012	01/27/2021
71647N-AF-6	PETROBRAS GLOBAL FINANCE	F			3FE	7,906,240	66.0000	5,280,000	8,000,000	7,926,513	.0	8,173	.0	.0	4.375	4.522	MN	39,861	350,000	05/13/2013	05/20/2023
71654Q-BB-7	PETROLEOS MEXICANOS	F			2FE	7,287,000	96.2500	6,737,500	7,000,000	7,228,361	.0	(32,394)	.0	.0	4.875	4.258	JJ	148,823	341,250	02/24/2014	01/24/2022
71654Q-BE-1	PETROLEOS MEXICANOS	F			2FE	2,050,000	75.2300	1,504,600	2,000,000	2,048,955	.0	(722)	.0	.0	5.500	5.332	JD	1,222	110,000	05/19/2014	06/27/2044
71654Q-BG-6	PETROLEOS MEXICANOS	F			2FE	9,660,000	87.2500	8,725,000	10,000,000	9,714,657	.0	34,250	.0	.0	3.500	3.966	JJ	146,806	350,000	05/19/2014	01/30/2023
73328F-AD-0	PORSCHE FINANCIAL SERVICES PP	F			1	5,214,500	104.5490	5,227,425	5,000,000	5,203,001	.0	(11,499)	.0	.0	5.330	3.960	MS	82,911	.0	10/08/2015	03/09/2019
75405T-AA-7	RASGAS II	F		2	1FE	1,566,888	106.0870	1,671,189	1,575,300	1,571,761	.0	1,394	.0	.0	5.298	5.388	MS	21,097	83,459	02/07/2007	09/30/2020
75405U-AA-4	RAS LAFFAN LNG III	F			1FE	5,000,000	109.9980	5,499,900	5,000,000	5,000,000	.0	.0	.0	.0	5.898	5.838	MS	73,786	291,900	08/04/2005	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY	F			1FE	987,450	102.0970	1,020,972	1,000,000	989,862	.0	1,107	.0	.0	3.625	3.777	MS	10,069	36,250	09/16/2013	09/21/2023
761655-A8-8	REXAM PLC PP	F			2	1,000,000	99.1040	991,041	1,000,000	1,000,000	.0	.0	.0	.0	4.150	4.150	JD	1,499	41,500	12/01/2012	12/18/2022
761735-AD-1	REYNOLDS GROUP ISSUERS INC	F	1		4FE	4,489,760	103.0000	4,365,140	4,238,000	4,350,678	.0	(52,076)	.0	.0	6.875	5.460	FA	110,070	291,363	04/30/2013	02/15/2021
767201-AC-0	RIO TINTO FIN USA LTD	F			1FE	20,476,730	108.3400	20,584,505	19,000,000	19,609,172	.0	(227,661)	.0	.0	6.500	5.110	JJ	569,472	1,235,000	11/16/2011	07/15/2018
76720A-AJ-5	RIO TINTO FIN USA PLC	F			1FE	202,080	99.6510	199,302	200,000	200,477	.0	(1,028)	.0	.0	1.410	0.564	MJSD	.117	2,277	06/05/2014	06/17/2016
78467K-A8-6	SSE PP	F			1	5,000,000	100.0590	5,002,933	5,000,000	5,000,000	.0	.0	.0	.0	3.300	3.300	AO	34,375	165,000	04/09/2012	04/16/2019
80105N-AG-0	SANOFI-AVENTIS	F			1FE	11,540,858	107.0600	11,612,744	10,847,000	11,359,572	.0	(88,992)	.0	.0	4.000	3.018	MS	110,880	433,880	12/03/2013	03/29/2021
806854-AB-1	SCHLUMBERGER INV	F	1		1FE	6,467,434	100.0180	6,143,087	6,142,000	6,353,617	.0	(35,656)	.0	.0	3.300	2.618	MS	60,243	202,686	09/14/2012	09/14/2021
80685P-AA-6	SCHLUMBERGER NOR	F			1FE	14,068,324	106.0320	13,630,414	12,855,000	13,651,025	.0	(153,267)	.0	.0	4.200	2.809	JJ	248,959	539,910	03/19/2014	01/15/2021
80685Q-AA-4	SCHLUMBERGER OILFIELD UK	F	1		1FE	17,185,809	106.0320	16,403,150	15,470,000	16,561,894	.0	(212,261)	.0	.0	4.200	2.618	JJ	299,602	649,740	10/17/2013	01/15/2021
81180W-AL-5	SEAGATE HDD CAYMAN	F			2FE	5,000,000	83.3160	4,165,805	5,000,000	5,000,000	.0	.0	.0	.0	4.750	4.750	JJ	118,750	.0	07/15/2015	01/01/2025
81725W-AG-8	SENSATA TECHNOLOGIES BV	F			3FE	7,000,000	97.2500	6,807,500	7,000,000	7,000,000	.0	.0	.0	.0	4.875	4.875	AO	72,042	341,250	04/10/2013	10/15/2023
822582-AC-6	SHELL INTERNATIONAL FIN	F			1FE	4,108,410	104.7390	4,713,260	4,500,000	4,428,449	.0	54,000	.0	.0	5.200	6.563	MS	64,350	234,000	10/23/2008	03/22/2017
822582-AJ-1	SHELL INTERNATIONAL FIN	F			1FE	5,910,420	106.6200	6,397,176	6,000,000	5,960,327	.0	9,493	.0	.0	4.300	4.493	MS	70,950	258,000	02/17/2010	09/22/2019
826200-AC-1	SIEMENS FINANCING	F			1FE	2,012,860	103.5630	2,071,268	2,000,000	2,001,139	.0	(1,597)	.0	.0	5.750	5.663	AO	23,639	115,000	08/29/2006	10/17/2016
826200-AD-9	SIEMENS FINANCING	F			1FE	5,036,230	122.7300	6,136,515	5,000,000	5,024,298	.0	(1,625)	.0	.0	6.125	6.061	FA	113,993	306,250	10/24/2006	08/17/2026
82620K-AD-5	SIEGR	F			1FE	10,000,000	100.0250	10,002,510	10,000,000	10,000,000	.0	.0	.0	.0	2.900	2.900	MN	27,389	145,000	05/18/2015	05/27/2022
82937J-AB-0	SINOPEC GRP OVERSEA 2012	F			1FE	28,638,145	101.7310	28,738,951	28,250,000	28,571,831	.0	(44,151)	.0	.0	3.900	3.697	MN	134,658	1,101,750	08/14/2014	05/17/2022
82937T-AA-0	SINOPEC	F			1FE	5,956,310	95.3290	6,196,372	6,500,000	6,076,754	.0	48,299	.0	.0	3.125	4.163	AO	37,804	203,125	06/03/2013	04/24/2023
82937W-AC-9	SINOPEC GRP OVERSEA 2014	F			1FE	10,002,700	100.2970	10,029,670	10,000,000	10,001,625	.0	(535)	.0	.0	2.750	2.744	AO	61,875	275,000	04/15/2014	04/10/2019
83404D-AA-7	SOFTBANK CORP	F			3FE	1,399,000	99.5000	1,392,005	1,399,000	1,399,000	.0	.0	.0	.0	4.500	4.500	AO	13,291	62,955	04/18/2013	04/15/2020
853250-AB-4	STANDARD CHARTERED BANK	F			2FE	5,013,140	106.3060	5,315,290	5,000,000	5,002,289	.0	(1,541)	.0	.0	6.400	6.364	MS	84,444	320,000	09/26/2007	09/26/2017
856899-AA-7	STATE GRID OVERSEAS INV	F			1FE	1,963,960	99.1370	1,982,738	2,000,000	1,978,068	.0	8,825	.0	.0	1.750	2.223	MN	3,792	35,000	05/16/2014	05/22/2018
856899-AB-5	STATE GRID OVERSEAS INV	F			1FE	8,792,540	97.9870	8,818,839	9,000,000	8,821,883	.0	20,804	.0	.0	3.125	3.430	MN	30,469	281,250	08/27/2014	05/22/2023
857004-AB-1	STATE GRID OVERSEAS INV	F			1FE	12,880,010	101.0440	13,135,746	13,000,000	12,917,407	.0	23,048	.0	.0	2.750	2.950	MN	53,625	357,500	04/28/2014	05/07/2019
87427T-A*-9	TALKTALK TELECOM PP	F			3	5,000,000	90.2950	4,514,758	5,000,000	5,000,000	.0	.0	.0	.0	4.290	4.290	JJ	97,717	214,500	07/01/2014	07/17/2021
87927V-AF-5	TELECOM ITALIA CAPITAL	F			3FE	2,962,155	95.5000	2,865,000</													

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
A8688@-AA-7	TIWAG - TIROLI PP	F			1	6,500,000		100.5090	6,533,054	6,500,000	0	0	0	0	2.163	2.026	JD	5,469	124,954	12/10/2012	12/18/2017
B0909@-AB-4	BEFIMMO PP	F			2	4,000,000		104.1140	4,164,571	4,000,000	0	0	0	0	4.830	4.830	MN	16,637	193,200	05/17/2012	05/30/2019
B09M3-AC-3	BARRY CALLEBAUT SVCS NV	F			3FE	4,077,448		105.2750	4,180,470	3,971,000	0	(8,983)	0	0	5.500	5.113	JD	9,707	218,106	03/09/2015	06/15/2023
D2736#-AM-1	FRITZ DRAXLMAIER PP	F			2	3,500,000		100.4670	3,516,351	3,500,000	0	0	0	0	4.440	4.440	AO	38,418	155,400	03/31/2014	04/06/2021
D3141#-AC-0	HAUS CRAMER HLDG PP	F			2Z	2,000,000		95.5070	1,910,144	2,000,000	0	0	0	0	4.380	4.380	MN	12,897	87,600	03/21/2013	05/08/2023
D6574*-AB-5	CLAAS KGAA MBH PP	F			2	2,000,000		98.0000	1,959,991	2,000,000	0	0	0	0	3.980	3.980	FA	30,071	79,600	08/02/2012	08/15/2022
F0868*-AA-3	BARILLA FRANCE PP	F			2	5,000,000		102.3470	5,117,361	5,000,000	0	0	0	0	4.140	4.140	JJ	95,450	207,000	07/01/2011	07/15/2018
F0868*-AB-1	BARILLA FRANCE PP	F			2	5,000,000		104.7220	5,236,121	5,000,000	0	0	0	0	4.760	4.760	JJ	109,744	238,000	07/01/2011	07/15/2021
F3166#-AB-0	ESSILOR INTL PP	F			1	5,000,000		100.5140	5,025,690	5,000,000	0	0	0	0	3.100	3.100	MS	45,639	155,000	03/06/2012	03/15/2019
F6519#-AF-8	NEOPOST SA PP	F			2	8,000,000		94.7940	7,583,549	8,000,000	0	0	0	0	3.890	3.890	JD	9,509	311,200	04/25/2012	06/20/2019
G0369@-AV-8	ANGLIAN WATER PP	F			2FE	8,000,000		106.0220	8,481,722	8,000,000	0	0	0	0	4.990	4.990	MN	38,811	399,200	11/12/2013	11/26/2023
G1257*-AE-1	BOREALIS FUNDING PP	F			2	2,000,000		99.9430	1,998,855	2,000,000	0	0	0	0	4.460	4.460	JJ	42,370	89,200	07/05/2012	07/10/2022
G1846@-AR-8	CAPITA HOLDINGS LTD PP	R			2	13,000,000		99.2070	12,896,922	13,000,000	0	0	0	0	3.330	3.330	JJ	191,198	216,450	01/13/2015	01/22/2022
G1910#-AN-6	COBHAM PLC PP	F			2	5,000,000		97.7490	4,887,463	5,000,000	0	0	0	0	3.410	3.410	AO	29,838	170,500	10/22/2014	10/28/2019
G1910#-AP-1	COBHAM PLC PP	F			2	7,500,000		97.1200	7,284,008	7,500,000	0	0	0	0	3.900	3.900	AO	51,188	292,500	10/22/2014	10/28/2021
G1969#-AC-0	BALFOUR BEATTY PP	F			4	7,000,000		93.3660	6,535,615	7,000,000	0	0	0	0	4.530	4.530	MS	102,177	317,100	02/01/2013	03/05/2020
G2163#-AG-3	COOKSON GRP PLC PP	R			2FE	8,000,000		102.6550	8,212,406	8,000,000	0	0	0	0	4.260	4.258	MS	101,293	340,800	10/20/2010	12/16/2017
G2163#-AH-1	COOKSON GRP PLC PP	R			2FE	3,000,000		104.7190	3,141,572	3,000,000	0	0	0	0	4.970	4.968	MS	44,316	149,100	10/20/2010	12/16/2020
G2615*-AB-2	DCC TREAS 2010 B PP	R			2	9,084,600		102.2950	9,206,533	9,000,000	0	(14,632)	0	0	5.130	4.951	AO	115,425	461,700	12/30/2010	03/24/2017
G2615@-AB-0	DCC TREAS IRELAN PP	F			2	2,500,000		100.8160	2,520,394	2,500,000	0	0	0	0	4.040	4.040	AO	18,517	101,000	02/28/2013	04/25/2023
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PP	R			2	11,738,100		115.3950	11,539,515	10,000,000	0	(109,857)	0	0	6.050	3.671	JD	26,889	605,000	05/07/2015	12/15/2023
G3157#-AA-2	EUROPEAN METALS PP	R	2		2	3,333,333		99.6660	3,322,191	3,333,333	0	0	0	0	3.870	3.870	JD	5,017	130,667	12/03/2010	12/17/2019
G4939@-AD-1	IRISH FOODS (ABP FOODS) PP	R			2	6,000,000		101.6280	6,097,705	6,000,000	0	0	0	0	5.140	5.140	JD	6,853	308,400	12/14/2010	12/23/2017
G6750*-AA-0	THE 1887 COMPANY PP	R			2	2,000,000		102.4640	2,049,272	2,000,000	0	0	0	0	4.250	4.250	AO	20,542	85,000	04/04/2011	04/04/2018
G7219*-AB-1	PREMIER OIL PLC PP	F			2	8,000,000		81.2850	6,502,783	8,000,000	0	0	0	0	5.860	5.860	JD	28,649	443,136	06/07/2011	06/09/2018
G7219*-AF-2	PREMIER OIL PLC PP	F			2	3,000,000		60.6640	1,819,922	3,000,000	0	0	0	0	6.040	6.040	MS	53,353	166,325	03/02/2012	03/15/2022
G7815@-AE-1	SAP IRELAND FINL PP	F			1	10,000,000		100.2150	10,021,474	10,000,000	0	0	0	0	2.130	2.130	MN	27,217	213,000	11/02/2012	11/15/2017
G9160@-AA-6	UKPNS PP	F			2	7,000,000		101.0430	7,073,016	7,000,000	0	0	0	0	5.000	5.000	JD	16,528	350,000	12/08/2011	12/14/2021
G9284#-AX-5	VITOL FINANCE PP	F			2	6,000,000		101.1890	6,071,350	6,000,000	0	0	0	0	5.010	5.010	JJ	127,755	300,600	07/22/2011	07/30/2018
G9284#-BD-8	VITOL FINANCE PP	F			2	4,000,000		91.9350	3,677,391	4,000,000	0	0	0	0	4.400	4.400	JD	1,956	176,000	06/19/2013	06/27/2023
G9605#-AD-1	WHITBREAD PP	F			2	4,000,000		103.0920	4,123,684	4,000,000	0	0	0	0	3.920	3.920	JJ	67,511	156,800	08/27/2011	01/26/2019
K2162@-AA-4	DANISH CROWN PP	F			2	3,000,000		104.5430	3,136,303	3,000,000	0	0	0	0	4.940	4.940	JD	7,410	148,200	06/01/2012	06/13/2022
L7272@-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP	F			3	3,000,000		91.9900	2,759,699	3,000,000	0	0	0	0	4.740	4.740	JJ	66,360	145,200	07/01/2014	07/13/2018
N3386#-AE-9	FUGRO NV PP	F			3	6,833,428		93.1000	6,361,891	6,833,428	0	0	0	0	5.050	5.050	FA	128,449	428,652	08/01/2011	08/17/2018
N4281@-BS-3	KONINKLIJKE VOPAK NV	F			2	3,000,000		88.8310	2,664,916	3,000,000	0	0	0	0	3.740	3.740	JD	3,740	112,200	11/07/2012	06/19/2023
N4445#-AR-7	IMTECH CAPITAL PP	F			6*	68,280		15.0000	128,025	853,500	0	0	617,203	0	7.250	15.630	JD	0	28,951	02/01/2015	07/15/2017
N4445#-AV-8	IMTECH CAPITAL PP	F			6*	10,383		15.0000	19,467	129,782	0	0	93,820	0	7.250	15.630	JD	0	4,130	02/01/2015	07/15/2017
N7338@-AC-5	RED ELECTRICA PP	R			2	2,293,980		109.5010	2,190,015	2,000,000	0	(15,896)	0	0	5.310	3.612	AO	21,240	53,100	04/17/2015	10/19/2025
N7660#-AM-9	SHV NEDERLAND BV PP	F			2FE	4,000,000		103.2430	4,129,712	4,000,000	0	0	0	0	4.420	4.420	MS	45,673	176,800	03/23/2012	03/28/2022
N8146#-AB-3	VAN OORD FIN BV PP	R			2	4,000,000		106.2000	4,247,993	4,000,000	0	0	0	0	5.410	5.410	AO	42,679	216,400	04/08/2011	04/20/2021
Q1842#-AC-2	BROOKFIELD RAIL PP	R			2	2,000,000		97.7980	1,955,958	2,000,000	0	0	0	0	4.230	4.230	MS	22,090	84,600	03/22/2013	03/27/2023
Q1842#-AF-5	BROOKFIELD RAIL PP	F			2	1,000,000		98.8000	988,000	1,000,000	0	0	0	0	4.150	4.150	JJ	19,021	41,500	05/16/2014	07/16/2021
Q3079#-AA-6	DBCT FINANCE PTY PP	R			2	2,500,000		102.7900	2,569,751	2,500,000	0	0	0	0	5.230	5.230					

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4			2	1FML	319,606	93.7350	374,122	399,126	303,940	0	13,502	0	0	7.490	21.198	MON	2,491	29,895	01/22/2003	12/25/2031
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4			2	1FML	1,680,564	106.7250	1,794,314	1,681,255	1,683,238	0	(4,494)	0	0	6.530	6.179	MON	9,149	109,786	11/30/2001	04/25/2031
00841X-AH-3	ABMT 2015-2 A8			2	1FML	5,308,522	99.9460	5,236,926	5,239,750	5,309,125	0	604	0	0	3.000	2.567	MON	13,099	117,894	03/13/2015	03/25/2045
00841Y-AH-1	ABMT 2015-3 A8			2	1FML	8,866,857	99.7980	8,678,085	8,695,662	8,861,512	0	(5,346)	0	0	3.000	2.371	MON	21,739	173,913	04/21/2015	04/25/2045
00842B-AE-7	ABMT 2015-5 A5			2	1FML	9,470,377	101.2570	9,424,463	9,307,496	9,476,498	0	6,121	0	0	3.500	3.155	MON	27,147	108,587	08/11/2015	07/25/2045
02148J-AD-9	CIWALT 2006-39CB 1A4			2	1FML	2,063,923	94.9220	2,315,368	2,439,225	2,124,874	0	27,493	0	0	6.000	6.437	MON	12,196	146,113	12/14/2006	01/25/2037
02151F-AF-6	CIWALT 2007-21CB 1A6			2	1FML	2,138,210	98.6230	2,320,852	2,353,250	2,147,750	0	11,965	0	0	6.000	10.940	MON	11,766	142,589	07/17/2007	09/25/2037
02660T-ER-0	AHM 2005-2 5A1			2	1FML	2,754,803	101.4910	2,804,210	2,763,005	2,737,353	0	(11,483)	0	0	5.064	4.372	MON	11,660	131,109	09/06/2005	09/25/2035
03215P-ER-6	AMRESCO 1998-2 A6			2	1FML	806	98.9530	782	790	801	0	102	0	0	6.405	5.112	MON	4	50	04/04/2006	12/25/2027
059469-AF-3	BOAA 2006-7 A6			2	1FML	1,821,356	64.1000	1,562,824	2,438,111	1,772,899	0	(98,268)	64,525	0	5.859	5.263	MON	11,905	97,515	12/14/2006	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1			2	1FML	483,445	105.3130	510,807	485,036	483,419	0	(1,378)	0	0	5.500	5.545	MON	2,223	26,662	08/30/2005	09/25/2035
05946X-GP-2	BAFC 2004-3 1A1			2	1FML	2,424,775	103.9050	2,668,735	2,568,447	2,513,132	0	33,162	0	0	5.500	6.624	MON	11,772	141,265	12/17/2007	10/25/2034
05946X-U9-2	BAFC 2005-7 4A3			2	1FML	3,238,114	104.1760	3,445,186	3,307,098	3,270,918	0	3,120	0	0	5.750	6.038	MON	15,847	190,154	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			2	1FML	352,390	104.0540	385,340	370,328	360,837	0	(102)	0	0	5.500	6.373	MON	1,697	20,314	09/20/2007	08/25/2035
05948K-FY-0	BOAA 2003-9 1CB4			2	1FML	2,391,112	105.5390	2,641,386	2,502,758	2,436,675	0	44	0	0	5.500	6.207	MON	11,471	137,652	06/27/2007	11/25/2033
05948K-GF-0	BOAA 2003-9 3A1			2	1FML	1,534,002	101.8330	1,609,777	1,580,809	1,563,896	0	3,429	0	0	4.750	5.476	MON	6,257	75,088	06/14/2004	11/25/2018
05948K-XR-5	BOAA 2005-2 1CB2			2	1FML	628,756	92.4840	709,148	766,775	677,386	0	9,949	0	0	5.500	7.091	MON	3,514	42,173	11/21/2011	03/25/2035
05948K-XT-1	BOAA 2005-2 1CB4			2	3FML	1,161,140	92.7200	1,166,538	1,258,137	1,194,665	0	11,605	0	0	5.500	5.499	MON	5,766	69,198	03/22/2005	03/25/2035
05948K-ZB-8	BOAA 2005-4 CB2			2	1FML	999,403	76.5810	993,958	1,297,926	1,010,937	0	11,533	0	0	0.922	10.380	MON	199	8,185	01/29/2015	05/25/2035
05948X-JX-0	BOAMS 2003-4 1B1			2	1FML	1,972,760	98.2730	2,004,614	2,039,852	2,002,829	0	4,030	0	0	5.500	6.040	MON	9,349	112,192	10/19/2006	06/25/2033
05949A-JT-8	BOAMS 2004-6 1A7			2	1FML	1,527,747	102.0480	1,618,765	1,883,201	1,618,187	0	(11,773)	0	0	5.500	10.525	MON	8,631	103,576	10/30/2008	07/25/2034
05949C-NH-5	BOAMS 2005-11 1A5			2	3FML	4,469,789	97.4040	4,456,237	4,575,014	4,469,789	0	43,491	121,945	0	5.750	5.287	MON	21,922	262,983	12/12/2005	12/25/2035
05949C-PJ-9	BOAMS 2005-L 2A3			2	2FML	4,022,179	85.5190	3,638,054	4,254,074	4,083,176	0	16,229	0	0	2.913	3.177	MON	10,325	112,919	12/13/2005	01/25/2036
05950P-AJ-2	BAFC 2006-H 3A2			2	1FML	4,787,287	80.0890	4,520,593	5,644,476	5,040,831	0	67,148	0	0	2.836	5.845	MON	13,338	160,953	09/08/2006	09/20/2046
059515-BF-2	BAFC 2007-3 XA2			2	1FML	4,141,670	100.2930	4,961,455	4,946,985	4,509,526	0	1,189	0	0	5.500	8.946	MON	22,674	271,899	07/03/2007	09/25/2034
05951F-AG-9	BAFC 2007-1 1A5			2	4FML	3,452,112	83.2240	3,146,834	3,781,166	3,775,974	0	178,428	0	0	6.090	5.198	MON	19,188	226,177	02/15/2007	01/25/2037
059522-AX-0	BAFC 2007-C 1A5			2	6FFE	464	0.0000	0	1,862	0	0	(176)	0	0	5.293	0.000	MON	8	81	05/11/2007	05/20/2036
06060T-AK-7	BAHM 1998-2 B1	24		2	6FFE	2,150,000	101.6940	2,033,872	2,033,872	2,033,872	(72,776)	(43,352)	0	0	16.224	5.880	MON	18,928	171,969	07/24/2015	12/10/2025
073247-BL-1	BAYV 2004-C M1			2	1FML	166,451	99.9280	166,591	166,711	166,458	0	7	0	0	1.397	1.341	MON	26	603	08/05/2015	05/28/2044
07325N-AC-6	BAYV 2004-D M1			2	1FML	138,383	99.8560	138,097	138,296	138,297	0	(79)	0	0	1.054	0.838	MON	11	1,143	06/20/2014	08/28/2044
07384M-TM-4	BSARM 2003-1 5A1			2	1FML	191,457	99.8550	191,419	191,697	191,653	0	196	0	0	2.249	2.421	MON	359	3,239	03/12/2015	04/25/2033
073879-JM-1	BSABS 2004-B01 M2			2	1FML	199,469	99.6340	199,268	200,000	199,587	0	118	0	0	0.971	1.786	MON	38	178	12/02/2015	10/25/2034
12489J-QD-9	CBASS 2005-CB8 AF2			2	1FML	2,584,582	98.8460	2,554,843	2,584,659	2,543,240	0	18,360	0	0	4.184	5.176	MON	9,012	107,294	11/30/2005	12/25/2035
1248ME-AG-4	CBASS 2007-CB4 A2D			2	1FML	1,184,728	97.2940	1,405,700	1,444,790	1,294,756	0	12,028	0	0	4.479	10.513	MON	5,393	64,251	08/16/2011	04/25/2037
1248MG-AX-2	CBASS 2007-CB1 AF1B			2	1FML	87,120	52.7630	73,921	140,101	71,471	0	(3,449)	0	0	4.214	6.165	MON	492	3,566	10/11/2007	01/25/2037
12543P-AQ-6	CIWL 2006-21 A15			2	1FML	121,954	49.5620	125,025	252,260	85,057	0	(14,662)	0	0	6.000	176.977	MON	1,261	21,103	12/01/2015	02/25/2037
12558M-BK-7	CITHE 2003-1 A5			2	1FML	9,994,012	100.8090	10,080,870	10,000,000	10,089,726	0	953	0	0	4.980	5.079	MON	41,500	498,000	03/03/2003	07/20/2034
12628K-AF-9	CSAB 2006-3 A3A			2	2FML	7,310,507	46.8120	6,148,884	13,135,357	7,299,172	0	(701,258)	241,953	0	5.950	5.741	MON	65,129	613,820	10/20/2006	11/25/2036
12628L-AJ-9	CSAB 2006-4 A6A			2	3FML	4,816,171	57.0850	3,993,647	6,995,917	4,643,206	0	(333,884)	144,456	0	5.684	5.489					

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12668W-AU-1	CIVL 2007-4 A5W			2	5FML	3,236,865		3,299,421	3,528,868	3,566,246	0	228,587	0	0	5.528	5.191	MON	16,257	191,247	03/20/2007	03/25/2037
12668X-AD-7	CIVL 2006-S8 A4			2	1FML	2,050,415		2,024,695	2,962,142	2,039,127	0	83,414	0	0	5.650	14.585	MON	13,947	167,361	12/07/2006	03/25/2036
126694-HK-7	CIVHL 2005-25 A6			2	2FML	3,148,197		3,100,467	3,318,698	3,175,885	0	(31,959)	22,292	0	5.500	5.740	MON	15,211	182,528	03/19/2008	11/25/2035
126694-JX-7	CIVHL 2005-24 A7			2	1FML	1,196,227		1,226,816	1,273,164	1,182,860	0	(5,294)	0	0	5.500	6.569	MON	5,835	70,024	10/28/2005	11/25/2035
126694-KZ-0	CIVHL 2005-24 A33			2	1FML	728,702		746,456	774,657	720,522	0	(3,234)	0	0	5.500	6.532	MON	3,551	42,606	12/07/2005	11/25/2035
12669F-RG-0	CIVHL 2004-4 A5			2	1FML	1,826,468		1,894,220	1,834,782	1,827,242	0	321	0	0	5.250	5.326	MON	8,027	96,326	10/06/2004	05/25/2034
12669F-UC-5	CIVHL 2004-9 A7			2	1FML	2,220,332		2,435,994	2,365,004	2,296,924	0	5,441	0	0	5.250	6.141	MON	10,347	124,163	06/07/2004	06/25/2034
12669G-W5-6	CIVHL 2005-J2 3A14			2	1FML	3,899,558		3,899,558	4,212,055	3,899,560	0	(36,943)	69,258	0	5.500	6.014	MON	19,305	231,663	10/19/2006	08/25/2035
12669R-AE-7	CIVL 2007-S1 A5			2	1FML	2,406,523		2,406,523	3,600,580	3,890,858	0	(133,231)	0	0	6.018	32.635	MON	19,513	234,152	09/12/2007	11/25/2036
144531-CX-4	CARR 2005-OPT2 M2			2	1FE	192,697		192,697	193,180	192,813	0	116	0	0	0.896	1.771	MON	34	159	11/30/2015	05/25/2035
15132E-LC-0	CDMC 2005-1 A5			2	1FML	2,757,147		2,855,998	2,758,853	2,727,493	0	(1,994)	0	0	5.322	5.519	MON	12,234	146,864	11/19/2009	02/18/2035
152314-MV-9	CXHE 2005-B AF5			2	1FML	4,672,095		5,508,113	5,452,481	5,384,678	0	116,218	0	0	5.310	8.042	MON	24,127	298,614	10/28/2008	03/25/2035
173100-AR-9	CRMSI 2006-6 B1			2	4FML	833,812		473,403	1,838,716	834,192	459,833	98,131	259,950	0	6.000	7.602	MON	9,194	50,717	11/13/2007	11/25/2036
17312H-AD-1	CRMSI 2007-2 A4			2	1FML	3,357,969		3,483,904	3,358,103	3,291,709	0	(3,287)	0	0	5.662	6.256	MON	15,845	185,816	06/20/2007	06/25/2037
17312H-AE-9	CRMSI 2007-2 A5			2	1FML	8,999,730		8,613,216	9,000,000	8,633,158	0	(38,172)	0	0	5.662	6.091	MON	42,466	498,002	06/20/2007	06/25/2037
17321L-AA-7	CMLTI 2013-J1 A1			2	1FML	9,203,643		100,3910	9,431,919	9,395,221	0	9,224,051	0	0	3.500	3.903	MON	27,403	328,833	11/01/2013	10/25/2043
17322N-AA-2	CMLTI 2014-J1 A1			2	1FML	11,276,147		99,6840	11,118,946	11,154,148	0	1,223	0	0	3.500	3.268	MON	32,533	390,395	10/08/2014	06/25/2044
17323M-AA-3	CMLTI 2015-A A1			2	1FML	9,826,713		100,0010	9,696,395	9,696,259	0	(2,403)	0	0	3.500	3.137	MON	28,281	254,527	03/31/2015	06/25/2058
20847T-B0-3	CONSECO FINANCE 2002-B A3			2	1FML	90,736		100,8570	91,518	90,740	0	(183)	0	0	7.370	7.087	MON	297	6,688	04/17/2002	05/15/2033
22541Q-FV-9	CSFB 2003-17 1A4			2	1FML	534,113		101,0260	560,729	555,035	0	2,487	0	0	5.500	6.331	MON	2,544	30,527	06/26/2007	06/25/2033
22541Q-MA-7	CSFB 2003-19 1A4			2	1FML	3,491,448		103,0330	3,612,567	3,506,240	0	(7,759)	0	0	5.250	5.336	MON	15,340	189,436	07/15/2003	07/25/2033
22541S-SU-8	CSFB 2005-FIX1 A5			2	1FML	3,036,851		101,8140	3,099,217	3,043,999	0	(6,675)	0	0	4.900	4.926	MON	12,430	149,987	04/04/2006	05/25/2035
22541S-W3-8	CSFB 2004-8 4A3			2	1FML	6,710,126		102,3290	7,092,506	6,931,054	0	(7,025)	0	0	5.500	5.954	MON	31,767	380,652	10/12/2006	12/25/2034
225458-KM-9	CSFB 2005-3 3A16			2	1FML	8,541,527		103,9530	8,736,497	8,404,300	0	(7,324)	0	0	5.500	5.236	MON	38,520	462,237	03/03/2005	07/25/2035
225458-PR-3	CSFB 2005-4 2A4			2	2FML	4,248,940		94,1690	4,259,038	4,522,784	0	4,218,676	0	0	5.500	5.728	MON	20,729	248,728	10/19/2006	06/25/2035
225470-M6-7	CSMC 2006-3 1A4A			2	1FML	4,035,203		75,7230	3,305,697	4,365,506	0	4,075,343	0	0	5.896	5.876	MON	21,449	258,021	12/19/2006	04/25/2036
225470-QY-2	CSMC 2005-5 A2F			2	1FML	8,071,786		40,4880	7,287,804	18,000,000	0	(234,503)	0	0	5.865	10.147	MON	17,595	1,055,700	12/22/2005	04/25/2036
22943H-AG-1	CSAB 2006-1 A6A			2	1FML	5,196,228		60,5200	4,091,033	6,759,825	0	4,621,859	0	0	6.172	5.837	MON	34,768	159,630	05/02/2006	06/25/2036
251510-EJ-8	DBALT 2005-3 4A4			2	1FML	944,385		100,3050	999,587	996,548	0	5,828	0	0	5.250	6.235	MON	4,360	52,319	08/07/2007	06/25/2035
251510-FX-6	DBALT 2005-4 A6			2	2FML	3,643,897		87,6810	3,506,538	3,999,199	0	42,518	0	0	5.300	6.403	MON	17,663	211,909	01/25/2006	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3			2	1FML	904,360		101,9170	1,007,868	988,912	0	(1,534)	0	0	5.865	7.330	MON	4,833	56,794	10/04/2006	02/25/2036
251513-A0-0	DBALT 2006-AB4 A1A			2	4FML	30,345		82,7740	29,691	35,870	0	34,536	0	0	6.005	4.257	MON	180	1,822	09/14/2006	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4			2	1FML	2,231,366		101,5160	2,626,268	2,587,046	0	(2,030,077)	0	0	6.423	11.579	MON	13,847	165,450	06/14/2006	07/25/2036
294751-CQ-3	EQABS 2003-3 AF4			2	1FML	5,214,605		99,5200	5,189,565	5,214,610	0	(33,583)	0	0	5.495	5.125	MON	23,879	286,543	07/17/2003	12/25/2033
294751-DB-5	EQABS 2003-4 AF5			2	1FML	4,808,226		100,9300	4,852,952	4,808,230	0	7,979	0	0	6.203	5.607	MON	24,855	247,613	10/20/2003	10/25/2034
29977K-AA-1	EVER 2013-2 A			2	1FML	11,484,659		97,5900	11,346,548	11,626,776	0	804	0	0	3.000	3.189	MON	29,067	244,233	11/20/2015	06/25/2043
32051G-RV-9	FHASI 2005-FA5 1A5			2	1FML	2,016,364		85,7060	1,984,135	2,315,040	0	9,376	66,065	0	5.500	6.907	MON	10,611	118,613	06/29/2006	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1			2	3FML	2,043,118		85,1130	1,987,821	2,335,522	0	(53,631)	66,416	0	5.500	5.972	MON	10,704	129,306	09/08/2011	08/25/2035
32052L-AG-8	FHASI 2006-2 1A7			2	2FML	507,002		95,2980	530,949	557,145	0	(11,103)	0	0	6.000	5.820	MON	2,786	33,429	10/27/2011	08/25/2036
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7			2	2FML	249		98,9370	241	243	0	249	10	0	6.465	4.547	MON				

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46628S-AJ-2	JPMAC 2006-WF1 A6			2	1FML	3,899,801	59.7460	3,522,168	5,895,206	3,519,164	0	(185,958)	0	0	6.000	5.711	MON	29,476	215,573	08/11/2006	07/25/2036
46630L-AE-4	JPMAC 2007-CH1 AF4			2	1FML	3,999,976	100.9610	4,038,420	4,000,000	3,937,495	0	2,518	0	0	5.168	5.570	MON	17,227	198,911	02/27/2007	11/25/2036
46641A-AA-3	JPTAX 2013-2 A			2	1FE	13,344,133	102.1600	13,430,903	13,146,929	13,316,548	0	(2,726)	0	0	4.000	3.595	MON	43,823	525,864	11/14/2013	08/26/2036
52520Q-AG-9	RAST 2006-7 1A7			2	4FML	5,697,987	82.5060	5,518,551	6,688,667	5,752,162	0	63,287	0	0	6.000	7.697	MON	33,443	428,985	10/20/2006	11/25/2036
525221-DF-1	LXS 2005-6 A2			2	1FML	2,007,099	98.5250	1,977,484	2,007,099	2,007,099	0	0	0	0	5.440	5.324	MON	9,099	103,717	10/24/2005	09/25/2035
525221-DL-8	LXS 2005-6 A4			2	1FML	2,940,334	98.3980	2,897,499	2,944,672	2,890,298	0	4,056	0	0	5.510	5.412	MON	13,521	165,858	03/09/2007	10/25/2035
525221-EC-7	LXS 2005-8 2A2			2	1FML	3,908,858	88.0550	3,815,284	4,332,862	4,139,127	0	108,848	0	0	5.250	3.344	MON	18,956	263,748	11/04/2005	12/25/2035
52522H-AN-2	LXS 2006-8 3A5			2	1FML	4,694,320	95.9990	4,784,566	4,983,990	4,694,292	0	15,335	0	0	4.813	5.728	MON	19,991	267,370	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			2	4FML	5,786,252	59.7380	4,399,341	7,364,455	6,267,261	0	261,233	0	0	5.950	5.248	MON	36,515	362,908	10/04/2006	11/25/2036
52524M-AV-1	LXS 2007-9 WF3			2	4FML	6,055,611	65.3920	5,633,367	8,614,778	6,620,898	0	347,325	0	0	5.553	5.190	MON	39,867	482,718	05/24/2007	05/25/2037
52524P-AL-6	LXS 2007-6 3A5			2	1FML	3,321,167	126.5670	5,295,737	4,184,131	3,554,518	0	55,125	0	0	5.058	9.443	MON	17,635	153,408	05/07/2007	05/25/2037
55265K-Q2-8	MASTR 2003-9 2A7			2	1FML	486,213	100.0020	577,119	577,107	491,022	0	14,394	0	0	5.500	12.510	MON	2,645	31,725	03/04/2009	10/25/2033
55265K-SQ-3	MASTR 2003-2 3A13			2	1FML	487,046	104.7710	490,362	468,032	489,963	0	4,949	0	0	5.750	4.035	MON	2,243	26,912	11/03/2010	04/25/2033
57643L-LF-1	MABS 2005-AB1 A6			2	1FE	2,184,027	96.0310	2,097,506	2,184,201	2,162,512	0	(16,909)	0	0	5.471	4.130	MON	9,958	112,841	10/07/2005	11/25/2035
599809-AA-8	MCMLT 2015-1 A1			2	1FE	249,399	99.5160	248,789	250,000	249,397	0	(2)	0	0	2.230	2.292	MON	93	0	11/20/2015	06/25/2056
61745M-A3-7	MSC 2004-3 2A7			2	1FML	2,616,573	102.3340	2,752,488	2,689,700	2,673,049	0	8,590	0	0	5.500	5.928	MON	12,328	147,933	06/16/2004	04/25/2034
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A	G		2	1FML	6,241,377	59.5900	5,491,523	9,215,541	5,698,880	0	(281,343)	0	0	6.092	5.959	MON	46,783	302,232	09/22/2006	10/25/2036
61749W-AK-3	MSM 2006-11 1A4			2	1FML	2,383,136	51.7810	2,244,079	4,333,763	2,349,730	0	(119,916)	75,501	0	6.513	5.879	MON	23,522	122,554	07/17/2006	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W			2	1FML	3,736,263	60.2490	3,542,922	5,880,447	3,264,413	0	(247,131)	0	0	5.941	5.751	MON	29,114	337,513	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			2	1FML	1,903,539	61.7390	1,819,235	2,946,654	1,871,827	0	(111,807)	79,453	0	6.207	5.106	MON	15,242	119,020	02/15/2007	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1			2	1FML	4,255,660	98.0680	4,280,457	4,364,780	4,258,014	0	1,607	0	0	3.250	3.564	MON	11,821	141,855	09/17/2014	07/25/2043
62942K-AV-8	NRPMT 2013-1 A23			2	1FML	8,297,632	99.8610	8,173,726	8,185,087	8,278,443	0	(9,896)	0	0	3.250	2.962	MON	22,168	266,015	03/19/2014	07/25/2043
64352V-MA-6	NCHET 2005-A A6			2	1FML	730,601	97.9750	766,592	782,438	741,709	0	7,809	0	0	4.954	7.624	MON	3,230	38,141	01/27/2012	08/25/2035
65538P-AF-5	NAA 2007-1 1A5			2	1FML	1,592,770	102.1540	1,956,585	1,915,338	1,508,453	0	(10,235)	0	0	6.347	9.983	MON	10,131	104,244	05/08/2007	03/25/2047
66987W-BV-8	NHEL 2004-4 M3			2	1FE	127,248	100.0540	127,476	127,407	127,287	0	39	0	0	1.502	1.809	MON	37	138	11/20/2015	03/25/2035
71085P-BM-4	PCHLT 2005-1 M3			2	1FML	122,898	100.0260	122,739	122,707	122,823	0	(73)	0	0	1.292	0.932	MON	31	1,303	11/13/2014	01/25/2035
71085P-BM-4	PCHLT 2005-1 M3			2	1FML	17,727	100.0260	17,776	17,771	17,745	0	18	0	0	1.292	1.262	MON	4	174	01/23/2015	01/25/2035
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4			2	1FML	5,883	69.0760	4,416	6,393	6,025	0	(111)	0	0	7.900	11.238	MON	42	468	07/15/1993	04/28/2022
74922E-AF-6	RALI 2006-QS6 1A6			2	3FML	2,394,640	85.3100	2,441,852	2,862,322	2,474,704	0	49,749	0	0	6.250	6.357	MON	14,908	178,825	06/01/2006	06/25/2036
74927T-AA-9	RBSSP 2010-9 3A1			2	1FML	1,913,063	101.7580	1,922,653	1,889,445	1,898,402	0	(477)	0	0	5.000	4.579	MON	1,312	94,472	10/22/2010	10/26/2034
74957E-AM-9	RFMSI 2006-S5 A12			2	1FML	1,167,076	91.1950	1,302,079	1,427,797	1,224,019	0	3,432	0	0	6.000	8.139	MON	7,139	85,668	09/02/2011	06/25/2036
75970N-BD-8	RAMC 2005-3 AF3			2	1FML	159,332	100.9150	162,697	161,222	160,452	0	328	0	0	4.814	5.007	MON	647	7,761	01/31/2007	11/25/2035
759950-GY-8	RAMC 2006-1 AF6			2	2FML	1,636,057	68.8920	1,545,268	2,243,017	1,600,568	0	(127,578)	21,025	0	5.746	6.394	MON	10,740	126,639	03/06/2006	05/25/2036
760985-7E-5	RAMP 2004-RS7 A15			2	2FML	2,108,189	93.2940	2,112,008	2,263,827	2,118,382	0	10,193	0	0	5.641	7.830	MON	10,641	74,129	04/28/2015	07/25/2034
760985-7P-0	RAMP 2004-SP2 A21			2	2FML	731,546	101.7070	734,850	722,515	732,808	0	223	0	0	6.000	5.504	MON	723	39,479	08/30/2005	01/25/2032
760985-H7-9	RAMP 2003-RZ5 A7			2	1FML	1,020,452	102.8720	1,056,773	1,027,275	1,027,657	0	(2,305)	0	0	5.470	5.199	MON	4,683	56,184	07/24/2007	09/25/2033
760985-UR-0	RAMP 2003-RS4 A15			2	1FML	580,840	102.2890	819,494	801,159	638,866	0	8,727	0	0	5.468	13.434	MON	3,651	47,023	12/12/2011	05/25/2033
760985-WY-3	RAMP 2003-RS5 A15			2	2FML	3,621,750	97.4930	3,533,028	3,623,872	3,672,833	0	(1,531)	0	0	5.370	4.972	MON	16,217	194,602	06/20/2003	06/25/2033
760985-YU-9	RAMP 2003-RZ4 A6			2	1FML	8,547,411	104.3380	8,919,224	8,548,386	8,606,104	0	(813)	0	0	5.490	5.538	MON	39,109	490,399	09/16/2003	09/25/2033
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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
872225-AH-0	TBW 2006-5 A6			2	1FIM	6,399,940	.98,1190	6,304,193	6,425,074	6,442,670	.0	.948	.0	.0	5.900	4.723	MON	31,590	280,336	10/23/2006	11/25/2036
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			2	1FIM	1,637,040	.7,0950	1,135,248	16,000,000	644,317	.0	(54,550)	.0	.0	4.750	34.661	MON	63,333	311,275	11/23/2005	12/25/2036
89172H-AK-3	TPMT 2015-3 A1B			2	1FMT	4,486,585	.99,5830	4,466,422	4,485,107	4,486,124	.0	(461)	.0	.0	3.000	2.933	MON	11,213	56,064	07/23/2015	03/25/2054
92178P-AD-9	VALT 2002-1 A4			2	1FE	5,227,666	102.4570	5,358,082	5,229,601	5,225,287	.0	.837	.0	.0	6.570	6.627	MON	28,632	343,585	06/23/2002	05/07/2027
929227-26-0	WAMU 2003-S5 1A4			2	1FIM	1,481,846	102.1620	1,813,028	1,774,665	1,512,155	.0	(5,428)	.0	.0	5.500	10.983	MON	8,134	97,512	11/05/2008	06/25/2033
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MSB 2A2			2	1FIM	.9,313	.98,2350	.9,119	.9,283	.9,264	.0	.7	.0	.0	0.892	0.932	MON	.1	.61	11/17/2004	05/25/2018
939344-AR-8	WMALT 2006-4 3A6			2	1FIM	2,928,006	.75,8820	2,947,922	3,884,886	3,208,211	.0	123,155	.0	.0	6.102	6.246	MON	19,755	165,210	04/21/2006	05/25/2036
93934F-EQ-1	WMALT 2005-9 2A4			2	3FIM	2,085,914	.98,5440	2,226,057	2,258,938	2,096,379	.0	4,992	.0	.0	5.500	5.298	MON	10,353	124,228	09/30/2005	11/25/2035
939355-AE-3	WMALT 2007-0A3 5A			2	1FIM	.311,887	.76,1000	.276,824	.363,765	.307,161	.0	4,677	.0	.0	1.917	2.719	MON	8,853	.581	10/05/2007	04/25/2047
93935B-AH-3	WMALT 2006-5 3A6			2	1FIM	2,608,116	.49,3200	2,465,657	4,999,265	2,580,118	.0	(113,715)	126,056	.0	6.268	6.257	MON	26,113	140,539	06/15/2006	07/25/2036
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3			2	1FIM	6,873,642	.54,1460	6,226,827	11,500,154	6,766,443	.0	(393,640)	727,918	.0	5.595	5.680	MON	53,619	393,017	10/20/2006	10/25/2036
949772-AU-1	WFMB 2005-18 2B1			2	5FIM	792,844	.32,0130	767,746	2,398,247	1,014,453	.0	143,202	.0	.0	5.500	15.996	MON	10,992	128,196	12/20/2007	01/25/2036
94980D-AA-6	WFMB 2003-M A1			2	1FIM	.78,222	100.5550	.76,551	.76,128	.75,958	.0	.285	.0	.0	2.780	2.832	MON	.176	.0	12/16/2010	12/25/2033
94984E-AN-2	WFMB 2006-10 A13			2	5FIM	20,895	21.7660	22,074	55,475	8,923	.0	(8,159)	.0	.0	6.000	(7.789)	MON	.277	.0	11/09/2006	08/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						615,549,959	XXX	621,344,229	709,245,562	613,995,848	387,057	(1,771,833)	2,606,660	0	XXX	XXX	XXX	2,922,954	32,131,454	XXX	XXX
00183H-AE-1	AOA 2015-1177 B			2	1FIM	8,123,285	.97,1540	7,772,280	8,000,000	8,109,535	.0	(13,750)	.0	.0	3.009	2.801	MON	20,060	224,070	01/23/2015	12/13/2029
05544B-AA-5	BHMS 2014-ATLS AFX			2	1FIM	16,007,188	101.1720	16,187,472	16,000,000	16,004,766	.0	(1,802)	.0	.0	3.601	3.613	MON	48,007	576,080	08/15/2014	07/05/2033
05604F-AA-3	BIWAY 2013-1515 A1			2	1FIM	22,730,025	.99,4350	22,981,463	23,112,000	22,825,724	.0	49,340	.0	.0	2.809	3.083	MON	54,107	649,285	09/19/2013	03/10/2033
07388N-AE-6	BSCMS 2006-T24 A4			2	1FIM	16,907,813	.101,3200	15,922,551	15,715,127	15,867,082	.0	(264,781)	.0	.0	5.537	3.707	MON	72,512	894,737	01/17/2012	10/12/2041
07388V-AE-8	BSCMS 2007-T26 A4			2	1FIM	3,629,975	102.9220	3,353,289	3,258,094	3,333,706	.0	(71,769)	.0	.0	5.471	3.100	MON	14,854	182,117	09/14/2011	01/12/2045
12508F-AG-3	CDGJ 2014-BXCH DPA			2	1FIM	2,500,000	.98,1810	2,454,535	2,500,000	2,500,000	.0	.0	.0	.0	3.351	3.309	MON	3,901	80,722	11/24/2014	12/15/2016
12527E-AB-4	CFORC 2011-C1 A2			2	1FIM	1,898,687	100.2000	1,874,374	1,870,629	1,869,416	.0	(7,243)	.0	.0	3.759	3.379	MON	5,859	72,143	04/19/2011	04/15/2044
12591Q-AN-2	COMM 2014-UBS4 ASB			2	1FIM	33,777,444	101.1780	33,181,358	32,795,000	33,600,593	.0	127,542	.0	.0	3.390	2.939	MON	92,646	1,111,751	07/23/2014	08/10/2047
12591R-AY-6	COMM 2014-CR15 ASB			2	1FIM	20,599,133	.103,9060	20,781,220	20,000,000	20,457,828	.0	(76,724)	.0	.0	3.595	3.151	MON	59,917	719,000	02/10/2014	02/10/2047
12591U-AD-5	COMM 2014-UBS2 ASB			2	1FIM	12,359,539	102.3630	12,283,512	12,000,000	12,277,103	.0	(45,473)	.0	.0	3.472	3.027	MON	34,720	416,640	03/03/2014	03/10/2047
12591V-AC-5	COMM 2014-CR16 ASB			2	1FIM	10,299,460	102.8000	10,280,020	10,000,000	10,232,940	.0	(38,939)	.0	.0	3.653	3.201	MON	30,442	365,300	03/28/2014	04/10/2047
12591V-AC-5	COMM 2014-CR16 ASB			2	1FIM	6,179,676	102.8000	6,168,012	6,000,000	6,139,764	.0	(23,363)	.0	.0	3.653	3.201	MON	18,265	219,180	03/28/2014	04/10/2047
12591Y-BA-2	COMM 2014-UBS3 ASB			2	1FIM	9,784,885	102.5800	9,745,129	9,500,000	9,726,321	.0	(37,483)	.0	.0	3.367	2.912	MON	26,655	319,865	05/21/2014	06/10/2047
12592A-AA-4	COMM 2014-SAVA A			2	1FIM	5,607,419	.99,7610	5,594,040	5,607,419	5,607,419	.0	.0	.0	.0	1.501	1.485	MON	3,973	75,878	06/26/2014	06/15/2034
12592A-AD-8	COMM 2014-SAVA B			2	1FIM	20,000,000	.99,6860	19,937,100	20,000,000	20,000,000	.0	.0	.0	.0	2.101	1.984	MON	19,566	392,301	06/26/2014	06/15/2034
12592F-AA-3	COMM 2014-277P A			2	1FIM	7,115,123	101.8340	7,128,394	7,000,000	7,102,555	.0	(7,914)	.0	.0	3.611	3.479	MON	21,066	256,302	08/08/2014	08/10/2049
12592L-BG-6	COMM 2014-CR20 ASB			2	1FIM	4,475,136	101.9470	4,429,602	4,345,000	4,455,907	.0	(16,483)	.0	.0	3.305	2.862	MON	11,967	143,602	10/22/2014	11/10/2047
12593F-BB-9	COMM 2015-LC21 ASB			2	1FIM	2,059,937	102.5250	2,050,500	2,000,000	2,055,883	.0	(4,054)	.0	.0	3.421	2.973	MON	5,702	34,210	06/12/2015	07/10/2048
12593J-BC-9	COMM 2015-CR24			2	1FIM	10,299,894	101.5710	10,157,074	10,000,000	10,284,109	.0	(15,784)	.0	.0	3.445	2.981	MON	28,708	114,833	07/24/2015	08/10/2055
126191-AA-3	COMM 2012-9W57 A			2	1FIM	.301,523	100.6490	.300,941	.299,000	.301,382	.0	(141)	.0	.0	2.365	1.620	MON	.491	.0	12/03/2015	02/10/2029
126192-AC-7	COMM 2012-LC4 A3			2	1FIM	9,089,778	102.0060	9,180,504	9,000,000	9,034,990	.0	(18,282)	.0	.0	3.069	2.900	MON	23,018	276,210	03/01/2012	12/10/2044
126192-AD-5	COMM 2012-LC4 A4			2	1FIM	5,025,776	102.2110	5,117,725	5,007,000	5,020,160	.0	(2,689)	.0	.0	3.268	3.244	MON	13,719	164,630	11/06/2013	12/10/2044
12622D-AB-0	COMM 2010-C1 A2			2	1FIM	2,455,213	.103,0430	2,520,853	2,446,421	2,447,561	.0	(1,933)	.0	.0	3.830	3.758	MON	7,808	203,320	05/12/2011	07/10/2046
12625C-AA-1	COMM 2013-WWP A1			2	1FIM	17,524,361	.99,3500	17,882,964	18,000,000	17,653,433	.0	63,518	.0	.0	2.499	2.930	MON	37,483	449,802	04/04/2014	03/10/2031
12625K-AD-7	COMM 2013-CR8 A4			2	1FIM	2,019,977	101.														

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23305Y-AC-3	DBUBS 2011-LC3A A3			2	1FIM	13,129,720	103.3480	13,435,227	13,000,000	13,022,034	0	(44,013)	0	0	4.638	4.450	MON	50,245	602,940	08/11/2011	04/10/2021
23305Y-BB-4	DBUBS 2011-LC3A A2			2	1FIM	9,058,522	100.3820	9,003,226	8,969,000	8,970,997	0	(20,889)	0	0	3.642	3.406	MON	27,221	378,922	08/11/2011	09/10/2016
23306D-AA-2	DBRR 2013-EZ 3			2	1FE	163,578	100.0000	163,271	163,271	163,542	0	(36)	0	0	1.636	1.379	MON	96	1,336	06/16/2015	12/18/2049
245069-AK-5	DEL 2013-HDC B			2	1FIM	207,740	99.9280	207,851	208,000	207,876	0	136	0	0	1.651	1.955	MON	160	527	10/28/2015	03/15/2026
33735P-AB-3	FUCMT 1999-C1 F			2	1FIM	2,918,756	100.7310	2,849,257	2,828,594	2,837,123	0	12,054	0	0	5.350	4.050	MON	12,611	151,330	05/04/2012	10/15/2035
36161R-AE-9	GFCM 2003-1 A5			2	1FIM	3,460,445	108.1080	3,363,712	3,111,445	3,227,978	0	(46,475)	0	0	5.743	3.875	MON	14,890	192,500	07/13/2011	05/12/2035
36192B-AZ-0	GSMS 2012-G06 AAB			2	1FIM	4,059,814	103.1050	4,124,212	4,000,000	4,027,660	0	(8,979)	0	0	3.314	3.084	MON	11,047	132,560	01/24/2012	01/10/2045
36192K-AU-1	GSMS 2012-GCJ7 AAB			2	1FIM	5,099,994	101.8020	5,090,105	5,000,000	5,049,040	0	(14,946)	0	0	2.935	2.619	MON	12,229	146,750	05/18/2012	05/10/2045
36197X-AM-6	GSMS 2013-GC12 XA			24	1FE	3,541,119	7.7880	3,121,104	0	3,184,708	0	(356,410)	0	0	1.733	3.257	MON	57,877	426,251	05/11/2015	06/10/2046
36198E-AD-7	GSMS 2013-GC13 A4			2	1FIM	5,049,834	105.4770	5,273,845	5,000,000	5,025,011	0	(3,492)	0	0	3.871	3.807	MON	16,129	193,550	07/17/2013	07/10/2046
36198F-AF-9	GSMS 2013-GC14 AAB			2	1FIM	2,059,929	105.2740	2,105,470	2,000,000	2,041,745	0	(7,922)	0	0	3.817	3.364	MON	6,362	76,340	08/14/2013	08/10/2046
36248F-AC-6	GSMS 2011-GC3 A2			2	1FIM	2,313,257	99.9100	2,284,089	2,286,140	2,286,140	0	(6,995)	0	0	3.645	3.240	MON	6,944	92,843	11/27/2013	03/10/2044
36249K-AA-8	GSMS 2010-C1 A1			2	1FIM	3,461,203	102.3570	3,439,656	3,360,453	3,405,015	0	1,762	0	0	3.679	2.989	MON	10,303	123,631	08/04/2010	08/10/2043
36249K-AC-4	GSMS 2010-C1 A2			2	1FIM	6,179,760	107.3530	6,441,150	6,000,000	6,089,787	0	(19,186)	0	0	4.592	4.234	MON	22,960	275,520	08/04/2010	08/10/2043
40422A-AJ-2	HILT 2014-ORL B			2	1FIM	11,385,000	98.6250	11,228,479	11,385,000	11,385,000	0	0	0	0	1.551	1.458	MON	1,451	159,825	07/14/2014	07/15/2029
43289U-AE-5	HILT 2013-HLF BFL			2	1FIM	17,227,573	99.3540	17,116,335	17,227,573	17,227,573	0	0	0	0	1.776	1.820	MON	22,941	293,867	11/22/2013	11/05/2030
448578-AA-2	HYATT 2015-HYT A			2	1FIM	3,282,159	100.0220	3,285,710	3,285,000	3,282,732	0	573	0	0	1.601	1.688	MON	2,449	40,616	06/04/2015	11/15/2029
448578-AG-9	HYATT 2015-HYT B			2	1FIM	9,000,000	100.3800	9,034,191	9,000,000	9,000,000	0	0	0	0	2.051	2.048	MON	12,806	147,294	01/22/2015	11/15/2029
46625Y-JH-7	JPMCC 2005-CB11 AJ			2	1FIM	30,821	99.8120	29,611	29,667	29,667	0	(225)	0	0	5.408	2.278	MON	134	1,631	03/31/2014	08/12/2037
46630J-AC-3	JPMCC 2007-LDPX A3			2	1FIM	18,033,469	102.0570	18,481,720	18,109,160	18,065,781	0	4,495	0	0	5.420	5.510	MON	81,793	988,899	04/27/2007	01/15/2049
46634N-AD-8	JPMCC 2010-C1 A2			2	1FIM	14,139,832	103.4330	14,480,550	14,000,000	14,009,399	0	(25,664)	0	0	4.608	4.447	MON	53,760	645,120	06/11/2010	06/15/2043
46634N-AG-1	JPMCC 2010-C1 A3			2	1FIM	7,069,944	108.7640	7,613,508	7,000,000	7,026,207	0	(8,816)	0	0	5.058	4.951	MON	29,505	354,060	06/11/2010	06/15/2043
46635G-AC-4	JPMCC 2010-C2 A2			2	1FIM	13,129,948	102.2120	13,287,508	13,000,000	13,026,101	0	(23,296)	0	0	3.616	3.446	MON	39,172	470,067	10/07/2010	11/15/2043
46636D-AC-0	JPMCC 2011-C4 A2			2	1FIM	4,938,922	100.1290	4,896,334	4,890,036	4,887,242	0	(12,139)	0	0	3.341	3.086	MON	13,615	168,866	05/25/2011	07/15/2046
46636D-AL-0	JPMCC 2011-C4 ASB			2	1FIM	18,379,522	103.0950	18,760,871	18,197,619	18,243,017	0	(30,506)	0	0	3.734	3.564	MON	56,623	679,481	05/25/2011	07/15/2046
46636V-AD-8	JPMCC 2011-C5 ASB			2	1FIM	7,069,979	103.6600	7,256,200	7,000,000	7,025,021	0	(11,351)	0	0	3.678	3.520	MON	21,452	257,425	09/16/2011	08/15/2046
46639J-AF-7	JPMCC 2013-C10 ASB			2	1FIM	12,569,344	99.8870	13,085,145	13,100,000	12,732,081	0	71,804	0	0	2.702	3.374	MON	29,495	353,936	09/09/2013	12/15/2047
46640J-AS-6	JPMCC 2013-C13 ASB			2	1FIM	4,039,988	102.6950	4,107,780	4,000,000	4,025,380	0	(6,077)	0	0	3.414	3.256	MON	11,379	136,548	06/28/2013	01/15/2046
46640L-AC-6	JPMBB 2013-C14 A3			2	1FIM	12,359,916	106.9270	12,831,228	12,000,000	12,280,774	0	(34,285)	0	0	4.096	3.740	MON	40,957	491,484	08/02/2013	08/15/2046
46640U-AC-6	JPMBB 2013-C17 A3			2	1FIM	18,179,910	105.4930	18,988,812	18,000,000	18,143,765	0	(18,389)	0	0	3.928	3.817	MON	58,916	706,986	12/18/2013	01/15/2047
46641B-AE-3	JPMCC 2013-C16 ASB			2	1FIM	14,939,033	103.6560	15,034,194	14,504,000	14,817,890	0	(58,398)	0	0	3.674	3.212	MON	44,411	532,935	11/08/2013	12/15/2046
46641K-AG-8	JPMCC 2014-FBLU B			2	1FIM	200,438	99.9910	199,982	200,000	200,381	0	82	0	0	1.851	1.661	MON	172	3,416	05/19/2014	12/15/2028
46642E-AZ-9	JPMBB 2014-C21 ASB			2	1FIM	5,149,985	101.9800	5,098,975	5,000,000	5,121,433	0	(19,932)	0	0	3.428	2.966	MON	14,284	171,410	07/01/2014	08/15/2047
46642J-AE-5	JPMCC 2014-BXH B			2	1FIM	5,000,000	99.9060	4,995,290	5,000,000	5,000,000	0	0	0	0	1.601	1.539	MON	3,727	72,727	07/10/2014	04/15/2027
46644D-AA-4	JPMCC 2015-CSMO A			2	1FIM	9,990,625	99.4700	9,946,970	10,000,000	9,964,709	0	(25,916)	0	0	1.601	1.928	MON	7,558	104,118	03/25/2015	01/15/2032
46644D-AG-1	JPMCC 2015-CSMO			2	1FIM	10,000,000	99.3130	9,931,250	10,000,000	10,000,000	0	0	0	0	2.151	2.223	MON	10,155	143,842	03/25/2015	01/15/2032
46644D-AL-0	JPMCC 2015-CSMO D			2	1FIM	2,500,000	99.2860	2,482,158	2,500,000	2,500,000	0	0	0	0	3.651	3.686	MON	507	63,043	03/25/2015	01/15/2032
46645C-AG-2	JPMCC 2015-SGP B			2	1FIM	2,000,000	99.8310	1,996,622	2,000,000	2,000,000	0	0	0	0	3.101	3.161	MON	2,888	12,439	09/28/2015	07/15/2036
50185V-AA-1	LCCM 2014-909 A			2	1FIM	19,569,069	103.1990	19,607,734	19,000,000	19,447,859											

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67087M-AA-4	OBP 2010-OBP A			2	1FIM	3,277,734		107,7500	3,232,491	3,000,000	3,189,910	0	(39,462)	0	4.646	3.126	MON	11,616	139,386	09/19/2013	07/15/2045
682439-AA-2	AACMT 2005-C6A A1			2	1FIM	12,181,000		114,7550	11,934,530	10,400,000	12,014,289	0	(166,711)	0	5.690	2.775	MON	32,873	394,479	05/05/2015	10/13/2037
75574Q-AA-8	RCMT 2015-2 A			2	1FE	8,470,382		99,8700	8,469,975	8,481,000	8,470,245	0	(137)	0	3.804	3.811	MON	26,886	26,886	11/24/2015	06/25/2055
90117P-AA-8	AOTA 2015-1211 E			2	1FIM	3,544,636		88,5140	3,540,572	4,000,000	3,555,253	0	10,617	0	4.280	5.750	MON	14,267	56,149	08/07/2015	08/10/2035
90268T-AD-6	UBSC 2011-C1 AAB			2	1FIM	2,029,910		102,1700	2,043,390	2,000,000	2,013,355	0	(4,409)	0	3.187	2.959	MON	5,312	63,740	12/09/2011	01/10/2045
90268T-AE-4	UBSC 2011-C1 XA	24		1FE		198,704		7,7760	181,689	0	184,780	0	(13,924)	0	3.120	3.120	MON	4,736	14,609	08/27/2015	01/10/2045
90269G-AD-3	UBSCM 2012-C1 AAB			2	1FIM	2,029,981		100,5870	2,011,742	2,000,000	2,014,853	0	(4,326)	0	3.002	2.775	MON	5,003	60,040	04/24/2012	05/10/2045
90269G-AD-3	UBSCM 2012-C1 AAB			2	1FIM	16,247,967		100,5870	16,101,983	16,008,000	16,126,880	0	(34,628)	0	3.002	2.775	MON	40,047	480,560	04/24/2012	05/10/2045
90270Y-BG-3	UBSBB 2013-C5 AAB			2	1FIM	5,149,981		99,9990	4,999,960	5,000,000	5,093,862	0	(19,927)	0	2.687	2.251	MON	11,198	134,370	02/15/2013	03/10/2046
90349D-AC-6	UBSBB 2012-C3 A3			2	1FIM	10,249,800		100,5480	10,054,750	10,000,000	10,141,461	0	(34,107)	0	2.728	2.359	MON	22,733	272,800	09/14/2012	08/10/2049
91830C-AG-3	VNO MORTGAGE TRU20126AVE SER1CL			2	1FIM	4,099,979		98,2600	3,930,408	4,000,000	4,070,663	0	(9,789)	0	3.298	3.011	MON	10,992	131,908	11/16/2012	11/15/2030
91830M-AA-4	VNDO 2013-PENN A			2	1FIM	10,299,967		103,7850	10,378,520	10,000,000	10,216,156	0	(41,864)	0	3.808	3.329	MON	31,733	380,800	12/05/2013	12/13/2029
91830M-AG-1	VNDO 2013-PENN B			2	1FIM	6,141,298		104,3030	6,258,174	6,000,000	6,100,531	0	(20,138)	0	3.947	3.632	MON	19,736	240,119	12/05/2013	12/13/2029
92890F-AV-8	WFRBS 2014-C20 ASB			2	1FIM	2,059,902		103,3640	2,067,270	2,000,000	2,047,241	0	(7,827)	0	3.638	3.182	MON	6,063	72,760	04/29/2014	05/15/2047
92903P-AA-7	VORNADO DP LLC 2010-VNO A1			2	1FIM	3,148,226		102,4920	3,226,686	3,148,229	3,146,579	0	(304)	0	2.970	2.968	MON	7,791	93,490	08/10/2010	09/13/2028
92936Q-AE-8	WFRBS 2012-C6 A3			2	1FIM	7,069,629		101,9330	7,135,338	7,000,000	7,031,231	0	(10,847)	0	3.143	2.987	MON	18,334	220,010	03/16/2012	04/15/2045
92937F-AE-1	WFRBS 2013-C12 ASB			2	1FIM	10,891,719		100,2340	11,025,707	11,000,000	10,919,362	0	13,631	0	2.838	3.001	MON	26,015	312,180	12/06/2013	03/15/2048
92938Q-AE-8	WFRBS 2013-C17 ASB			2	1FIM	10,299,530		103,1110	10,311,120	10,000,000	10,217,619	0	(39,413)	0	3.558	3.106	MON	29,650	355,800	11/01/2013	12/15/2046
92938Q-AE-8	WFRBS 2013-C17 ASB			2	1FIM	1,029,953		103,1110	1,031,112	1,000,000	1,021,762	0	(3,941)	0	3.558	3.106	MON	2,965	35,580	11/01/2013	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB			2	1FIM	5,664,692		103,3320	5,683,233	5,500,000	5,621,349	0	(21,430)	0	3.603	3.154	MON	16,514	198,165	11/22/2013	03/15/2046
92938V-AR-6	WFRBS 2014-C19 ASB			2	1FIM	15,818,864		103,3130	15,867,767	15,359,000	15,714,383	0	(60,127)	0	3.618	3.163	MON	46,307	555,689	03/10/2014	03/15/2047
92938V-AR-6	WFRBS 2014-C19 ASB			2	1FIM	5,149,705		103,3130	5,165,625	5,000,000	5,115,692	0	(19,574)	0	3.618	3.163	MON	15,075	180,900	03/10/2014	03/15/2047
92978Q-AD-9	WBCMT 2007-C30 APB			2	1FIM	1,192,400		100,2800	1,182,075	1,178,771	1,178,685	0	(2,481)	0	5.294	4.730	MON	5,200	72,685	06/25/2010	12/15/2043
92978Q-CB-1	WBCMT 2007-C30 A5			2	1FIM	9,915,234		102,2760	10,227,620	10,000,000	9,970,710	0	7,796	0	5.342	5.489	MON	44,517	534,200	04/20/2007	12/15/2043
93934D-CG-0	WMCMS 2005-C1A K			2	1FIM	2,431,435		99,5870	2,427,924	2,438,000	2,431,250	0	(1,490)	0	5.170	5.102	MON	10,504	115,274	05/04/2015	05/25/2036
94987Y-AA-3	WFRR 2012-10 A			2	1FE	2,214,584		100,0000	2,222,133	2,222,133	2,220,541	0	2,012	0	1.750	1.950	MON	1,188	38,887	02/18/2014	08/20/2021
94988H-AD-3	WFCM 2012-LC5 ASB			2	1FIM	5,920,088		99,6310	5,955,965	5,978,000	5,937,056	0	8,066	0	2.528	2.696	MON	12,594	151,124	11/06/2013	10/15/2045
94988Q-BC-4	WFCM 2013-LC12 XA	24		1FE		3,660,317		1,7870	3,078,628	0	3,124,804	0	(535,513)	0	0.485	3.340	MON	69,669	566,069	05/11/2015	07/15/2046
94988W-AA-6	WFCM 2014-TISH A			2	1FIM	3,000,000		99,0910	2,972,724	3,000,000	3,000,000	0	0	0	1.381	1.269	MON	1,956	36,949	03/21/2014	02/15/2027
94988W-AG-3	WFCM 2014-TISH B			2	1FIM	7,000,000		98,1740	6,872,180	7,000,000	7,000,000	0	0	0	1.701	1.541	MON	5,621	108,915	03/21/2014	02/15/2027
94989M-AF-6	WFCM 2015-NXS2 ASB			2	1FIM	15,449,790		101,6100	15,241,485	15,000,000	15,422,199	0	(27,591)	0	3.461	2.992	MON	43,263	216,313	06/30/2015	07/15/2058
69342T-AA-6	PFP 2014-1 A		F	2	1FE	5,613,014		99,4680	5,583,170	5,613,014	5,613,014	0	0	0	1.501	1.347	MON	3,743	77,332	04/24/2014	06/14/2031
69343M-AA-0	PFP 111 2015-2 A		F	2	1FIM	200,000		100,0420	200,084	200,000	200,000	0	0	0	1.781	1.802	MON	176	1,236	07/28/2015	07/14/2034
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,004,166,323	XXX	1,006,809,050	978,930,766	995,209,978	0	(3,668,676)	0	0	XXX	XXX	XXX	3,005,167	35,340,703	XXX	XXX
02528A-AA-4	ACAR 2014-3 A			2	1FE	59,104		99,9080	59,086	59,141	59,131	0	27	0	0.990	1.137	MON	34	390	04/22/2015	08/10/2018
02529B-AA-1	ACAR 2015-3 A			2	1FE	291,655		99,7790	291,029	291,675	291,593	0	(62)	0	1.950	1.974	MON	300	1,011	09/30/2015	09/12/2019
02529C-AA-9	ACAR 2014-4 A			2	1FE	100,371		99,7850	100,155	100,371	100,360	0	(11)	0	1.330	1.375	MON	78	1,248	03/19/2015	07/10/2018
02665U-AA-3	AHAR 2014-SFR2 A			2	1FE	4,904,384		100,6160	4,934,837	4,904,630	4,902,865	0	(1,025)	0	3.786	3.784	MON	15,474	185,689	09/10/2014	10/17/2036
02666A-AA-6	AHAR 2015-SFR1 A			2	1FE	5,927,963		98,1410	5,817,969	5,928,204	5,927,350	0	(613)	0	3.467	3.473	MON	17,128	151,293	02/26/2015	04/17/2045
03027W-AJ-1	AMERICAN TOWER TRUST I			1	1FE	30,259,847		97,9190	30,266,825	30,910,000	30,346,328	0	54,178	0							

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04390A-AA-5	ACER 2015-2A A1			2	1FE	6,202,045	100.0010	6,202,082	6,202,045	6,202,045	0	0	0	0	1.000	0.776	MON	3,790	7,408	10/22/2015	11/10/2016
04390A-AE-7	ACER 2015-2A C			2	1FE	2,999,267	98.8690	2,966,058	3,000,000	2,999,545	0	278	0	0	3.240	3.312	MON	810	11,340	10/22/2015	10/12/2021
05363U-AC-7	AVERY SER 20141A CL A		E	2	1FE	13,000,000	99.3440	12,914,736	13,000,000	13,000,000	0	0	0	0	1.843	2.034	JAJO	44,588	234,688	03/19/2014	04/25/2026
05464F-AB-0	AXIS 2013-1A A			2	1FE	731,080	99.8700	730,163	731,113	731,109	0	(71)	0	0	1.750	1.758	MON	391	12,794	11/13/2013	03/20/2017
09628E-AA-0	BV 2015-1A			2	1FE	288,192	99.3840	287,707	289,491	288,258	0	67	0	0	3.000	3.228	MON	386	675	11/10/2015	12/15/2022
12498S-AA-0	CBASS 2006-SC1 A			2	1FE	165,646	96.9860	166,050	171,211	166,429	0	783	0	0	0.464	5.800	MON	15	77	11/20/2015	05/25/2036
125590-AE-9	CIT MARINE TRUST 99-A CTFS			2	4AM	1,320,981	99.8710	1,320,015	1,321,726	1,320,876	0	(2,357)	0	0	6.200	6.351	MON	3,642	82,030	02/12/1999	11/15/2019
13056L-AC-3	CRART 2014-3 A3			2	1FE	199,344	99.7190	199,437	200,000	199,367	0	23	0	0	1.090	1.625	MON	97	0	12/18/2015	11/15/2018
13056R-AA-4	CRART 2012-1 A			2	1FE	7,197	99.9850	7,197	7,198	7,198	0	0	0	0	1.180	1.187	MON	4	85	11/02/2012	08/15/2017
139738-AF-5	AFIN 2015-2 B			2	1FE	14,999,976	99.4150	14,912,280	15,000,000	14,999,973	0	(3)	0	0	2.290	2.301	MON	10,496	200,375	05/13/2015	05/20/2020
139738-AG-3	AFIN 2015-2 C			2	1FE	7,499,409	98.9680	7,422,630	7,500,000	7,499,477	0	68	0	0	2.670	2.687	MON	6,119	116,813	05/13/2015	08/20/2020
13975D-AE-5	AFIN 2013-3 B			2	1FE	19,993,294	100.4310	20,086,260	20,000,000	19,998,923	0	1,152	0	0	2.320	2.337	MON	14,178	464,000	08/14/2013	07/20/2018
13975F-AE-0	AFIN 2013-4 B			2	1FE	17,137,556	100.1270	17,161,716	17,140,000	17,139,062	0	795	0	0	2.060	2.073	MON	10,789	353,084	11/21/2013	10/22/2018
13975G-AE-8	AFIN 2014-1 B			2	1FE	5,499,099	100.2930	5,516,137	5,500,000	5,499,606	0	285	0	0	2.220	2.235	MON	3,731	122,100	01/16/2014	01/22/2019
13975K-AF-6	AFIN 2015-1 C			2	1FE	15,996,208	99.6920	15,950,656	16,000,000	15,997,108	0	900	0	0	2.820	2.844	MON	13,787	403,573	01/22/2015	05/20/2020
13975K-AG-4	AFIN 2015-1 D			2	2AM	14,997,020	98.7070	14,806,005	15,000,000	14,967,008	0	(30,012)	0	0	3.160	3.258	MON	14,483	423,967	01/22/2015	08/20/2020
14178U-AA-8	20141A SER 20141A CL A			2	1FE	63,026	99.8450	62,936	63,034	63,029	0	.6	0	0	1.460	1.485	MON	41	920	03/17/2014	12/17/2018
14179B-AA-9	CFCAT 2013-2A A			2	1FE	105,129	99.9630	105,084	105,124	105,124	0	(5)	0	0	1.750	1.745	MON	82	1,840	08/11/2014	11/15/2017
14366X-AA-4	CNART 2015-1A A			2	1FE	237,040	99.8410	236,663	237,040	237,040	0	0	0	0	1.690	1.696	MON	178	979	09/11/2015	01/15/2020
149806-AA-9	CAZ 2015-1A A			2	1FE	228,565	100.0930	228,883	228,671	228,996	0	431	0	0	2.000	1.944	MON	267	1,931	07/01/2015	12/10/2023
21987H-AS-4	CBBC - ADM SER 98-1			2	1FE	1,667,418	103.2200	1,717,348	1,663,774	1,664,260	0	(222)	0	0	6.500	6.471	JD	4,806	108,145	05/22/1998	12/15/2017
22533F-AA-4	CAALT 2013-1A A			2	1FE	127,544	99.9560	127,488	127,544	127,544	0	0	0	0	1.210	1.222	MON	69	129	11/20/2015	10/15/2020
22533N-AA-7	CAALT 2013-2A A			2	1FE	2,964,847	99.8980	2,961,135	2,964,152	2,964,922	0	.75	0	0	1.500	1.440	MON	1,976	11,116	09/15/2015	04/15/2021
22822R-AQ-3	CROWN CASTLE			1	1FE	23,267,650	101.3700	23,315,054	23,000,000	23,046,474	0	(42,572)	0	0	5.495	5.320	MON	56,171	1,263,850	06/22/2010	01/15/2017
22822R-AX-8	CROWN CASTLE			1	1FE	19,565,620	102.2480	19,938,302	19,500,000	19,517,075	0	(9,989)	0	0	4.174	4.133	MON	36,175	813,930	09/14/2010	08/15/2017
22822R-AZ-3	CROWN CASTLE			1	1FE	15,033,340	106.9070	15,501,530	14,500,000	14,909,988	0	(81,072)	0	0	4.883	4.232	MON	31,468	708,035	12/10/2013	08/15/2020
22822R-BB-5	CROWN CASTLE			1	1FE	3,000,000	98.6660	2,959,980	3,000,000	3,000,000	0	.0	0	0	3.222	3.222	MON	4,296	56,385	04/30/2015	05/15/2022
233046-AC-5	DNKN 2015-1A A21			2	2AM	10,421,250	98.9490	10,311,764	10,421,250	10,421,250	0	.0	0	0	3.262	3.131	FMAN	38,716	277,619	01/22/2015	02/20/2045
233046-AD-3	DNKN 2015-1A A21I			2	2AM	2,580,500	99.6960	2,572,655	2,580,500	2,580,500	0	.0	0	0	3.980	3.834	FMAN	11,697	83,875	01/22/2015	02/20/2045
23340F-AA-5	DTAOT 2015-2A A			2	1FE	176,671	99.7830	176,297	176,681	176,674	0	.2	0	0	1.240	1.250	MON	97	1,083	06/10/2015	09/17/2018
24702K-AD-8	DEFT 2014-1 B			2	1FE	199,980	99.6690	199,338	200,000	199,994	0	.184	0	0	1.360	1.369	MON	68	2,720	07/15/2014	06/22/2020
24702K-AE-6	DEFT 2014-1 C			2	1FE	7,499,144	99.9420	7,495,658	7,500,000	7,499,686	0	.350	0	0	1.800	1.812	MON	3,000	135,000	07/15/2014	06/22/2020
24703C-AF-0	DEFT 2015-2 C			2	1FE	3,790,613	99.1210	3,757,670	3,791,000	3,788,113	0	(2,499)	0	0	3.200	2.819	MON	1,011	15,638	10/21/2015	09/22/2020
25456G-AB-6	DRCT 2013-2 A2			2	1FE	129,489	99.9550	129,310	129,368	129,454	0	(35)	0	0	1.730	1.561	MON	68	1,865	03/16/2015	08/20/2018
284157-AA-2	EHGVT 2014-A A			2	1FE	6,307,358	98.3440	6,203,023	6,307,494	6,320,697	0	12,886	0	0	2.530	2.468	MON	2,660	159,580	10/22/2014	02/25/2027
28932M-AG-0	ELM RD GENERATING STAT			2	1FE	869,756	106.2570	924,177	869,756	869,756	0	.0	0	0	4.673	4.673	JJ	18,290	0	01/12/2011	01/19/2031
30165R-AA-6	EART 2014-2A A			2	1FE	45,651	99.7240	45,527	45,653	45,653	0	.1	0	0	1.060	1.066	MON	22	444	05/20/2014	08/15/2018
30165T-AA-2	Eart 2015-1A A			2	1FE	192,593	99.8070	192,232	192,604	192,819	0	.226	0	0	1.600	1.428	MON	137	2,414	02/26/2015	06/17/2019
302567-AA-0	FPL ENERGY AMERICAN WIND			2	2AM	2,792,019	100.0000	2,792,019	2,792,019	2,792,019	0	.0	0	0	6.639	6.639	JUN	98,345	0	06/27/2003	06/20/2023
30257D-AA-6	FINH 2015-1 A			2	1FE	279,428	99.7180	278,652	279,440	279,428	0	.0	0	0	3.240	3.263	MON	528			

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
69403W-AB-3	PACIFIC BEACON LLC			2	1FE	9,280,075	.89.0000	9,716,784	10,917,735	9,672,627	.0	114,607	.0	.0	.0527	2.644	JJ		26,376	50,709	09/26/2012	07/15/2026
73019#-AA-0	PNC EQUIP FIN LLC PP			2	1	2,411,613	.96.6210	2,330,135	2,411,613	2,411,613	.0	.0	.0	.0	3.000	3.000	MS		21,705	72,348	08/17/2012	09/13/2027
74112V-AJ-0	PART 2012-1A C			2	1FE	227,836	100.3850	225,866	225,000	226,913	.0	(923)	.0	.0	3.250	2.520	MON		325	4,198	06/24/2015	07/15/2019
78403D-AB-6	SBA TOWER TRUST				1FE	33,405,878	101.2350	32,648,126	32,250,000	32,501,941	.0	(185,551)	.0	.0	5.101	4.494	MON		63,975	1,645,072	10/07/2010	04/17/2017
78403D-AG-5	SBA TOWER TRUST				1FE	37,328,687	.97.7390	36,549,499	37,395,000	37,330,937	.0	2,251	.0	.0	2.898	2.952	MON		48,165	784,368	11/05/2015	10/15/2019
80281A-AE-9	SDART 2012-1 C			2	1FE	6,146	100.0810	6,082	6,077	6,083	.0	(60)	.0	.0	3.780	1.277	MON		10	214	02/18/2015	11/15/2017
80281A-AF-6	SDART 2012-1 D			2	1FE	280,650	101.0770	277,961	275,000	278,737	.0	(1,914)	.0	.0	4.560	2.313	MON		557	4,180	09/02/2015	11/15/2017
80282J-AG-4	SDART 2011-4 E			2	1FE	204,688	101.5130	203,026	200,000	204,275	.0	(412)	.0	.0	7.200	5.491	MON		640	1,200	11/10/2015	11/15/2018
80282T-AF-4	SDART 2011-3 D			2	1FE	141,155	100.0470	138,941	138,876	139,941	.0	(1,214)	.0	.0	4.230	2.346	MON		261	3,916	04/16/2015	05/15/2017
80282U-AE-4	SDART 2012-5 C			2	1FE	207,797	100.5040	207,322	206,282	207,331	.0	(466)	.0	.0	2.700	1.439	MON		248	1,857	09/02/2015	08/15/2018
80282V-AE-2	SDART 2012-2 C			2	1FE	46,767	100.1450	46,529	46,462	46,540	.0	(228)	.0	.0	3.200	1.342	MON		66	743	06/16/2015	02/15/2018
80282W-AE-0	SDART 2012-3 C			2	1FE	141,201	100.3030	139,777	139,354	139,890	.0	(1,150)	.0	.0	3.010	1.283	MON		186	3,736	04/07/2015	04/16/2018
80282X-AE-8	SDART 2012-4 C			2	1FE	8,003,855	100.4520	7,757,188	7,722,314	7,748,318	.0	(51,462)	.0	.0	2.940	1.711	MON		10,090	224,798	07/20/2015	12/15/2017
80283B-AE-5	SDART 2012-AA C			2	1FE	186,052	100.0000	185,558	185,559	185,739	.0	(313)	.0	.0	1.780	1.580	MON		147	2,753	02/11/2015	11/15/2018
80283B-AF-2	SDART 2012-AA D			2	1FE	8,765,359	100.5330	8,736,352	8,690,000	8,750,048	.0	(15,310)	.0	.0	2.460	1.976	MON		9,501	71,258	08/13/2015	12/17/2018
80283D-AE-1	SDART 2013-2 C			2	1FE	351,367	100.1900	350,666	350,000	351,198	.0	(170)	.0	.0	1.950	1.523	MON		303	569	11/17/2015	03/15/2019
80283F-AE-6	SDART 2013-1 C			2	1FE	360,619	100.1090	360,394	360,000	360,524	.0	(95)	.0	.0	1.760	1.531	MON		282	528	11/17/2015	01/15/2019
80283W-AE-9	SDART 2014-2 B			2	1FE	13,997,810	100.0090	14,001,316	14,000,000	13,999,396	.0	896	.0	.0	1.620	1.632	MON		10,080	226,800	04/16/2014	02/15/2019
80283X-AE-7	SDART 2014-3 B			2	1FE	9,998,052	.99.8270	9,982,650	10,000,000	9,999,740	.0	289	.0	.0	1.450	1.458	MON		6,444	145,000	06/11/2014	05/15/2019
80283X-AF-4	SDART 2014-3 C			2	1FE	4,975,000	100.0640	5,003,200	5,000,000	4,985,960	.0	10,482	.0	.0	2.130	2.361	MON		4,733	106,500	12/10/2014	08/17/2020
80283Y-AE-5	SDART 2014-4 B			2	1FE	4,999,170	100.0860	5,004,320	5,000,000	4,996,454	.0	3,760	.0	.0	1.820	1.905	MON		4,044	91,000	09/10/2014	05/15/2019
80284A-AE-6	SDART 2014-5 B			2	1FE	13,498,225	.99.9940	13,499,150	13,500,000	13,485,988	.0	6,581	.0	.0	1.760	1.865	MON		10,560	237,600	11/19/2014	09/16/2019
80284B-AE-4	SDART 2015-2 B			2	1FE	14,999,649	.99.5700	14,935,470	15,000,000	14,918,867	.0	(80,782)	.0	.0	1.830	2.172	MON		12,200	177,663	04/15/2015	01/15/2020
80284Q-AA-9	SDART 2015-5 A1			2	1FE	4,263,910	.99.9550	4,261,979	4,263,910	4,263,910	.0	.0	.0	.0	0.550	0.552	MON		1,042	3,583	10/15/2015	10/17/2016
82650A-AA-6	SRFC 2012-3A A			2	1FE	281,882	.99.4320	279,231	280,827	281,785	.0	(71)	.0	.0	1.870	1.678	MON		160	4,921	01/27/2015	08/20/2029
82650H-AA-1	SRFC 2013-3A A			2	1FE	4,728,057	.99.3970	4,700,888	4,729,387	4,727,031	.0	(512)	.0	.0	2.200	2.258	MON		3,179	104,047	10/29/2013	10/20/2030
82651T-AA-4	SRFC 2011-2A A			2	1FE	80,685	100.4650	78,890	78,525	80,234	.0	(170)	.0	.0	3.260	1.849	MON		78	2,560	12/06/2012	05/20/2028
82651X-AA-5	SRFC 2011-3A A			2	1FE	178,743	100.7610	177,853	176,510	178,622	.0	(122)	.0	.0	3.370	2.470	MON		182	2,479	08/13/2015	07/20/2028
82651Y-AA-3	SRFC 2013-1A A			2	1FE	81,421	.98.3370	79,694	81,041	81,430	.0	7	.0	.0	1.590	1.322	MON		39	1,289	05/03/2013	11/20/2029
82652A-AA-4	SRFC 2012-1A A			2	1FE	73,075	100.4400	71,563	71,249	72,741	.0	(180)	.0	.0	2.840	1.506	MON		62	2,023	04/30/2013	11/20/2028
82652B-AA-2	SRFC 2013-2A A			2	1FE	3,858,928	.99.7810	3,850,609	3,859,056	3,858,857	.0	227	.0	.0	2.280	2.294	MON		2,688	87,986	07/17/2013	11/20/2025
82652E-AA-6	SRFC 2014-3A A			2	1FE	10,030,655	.99.7480	10,007,226	10,032,498	10,028,984	.0	(2,817)	.0	.0	2.300	2.334	MON		7,051	230,747	10/29/2014	10/20/2031
85022B-AC-1	SOFT 2014-AA A			2	1FE	12,132,104	.99.7750	12,105,651	12,132,901	12,128,767	.0	(4,591)	.0	.0	2.700	2.743	MON		5,460	327,588	09/18/2014	05/25/2023
88031J-AB-2	TENASKA GEORGIA PARTNERS			2	2AM	6,054,822	123.7700	7,494,023	6,054,822	6,054,822	.0	.0	.0	.0	9.500	8.816	FA		239,670	575,208	11/03/1999	02/01/2030
89566E-AA-6	TRISTATE GEN/TRANS ASSN			2	1FE	3,041,160	102.4780	3,116,505	3,041,160	3,041,160	.0	.0	.0	.0	6.040	6.042	JJ		77,046	183,686	10/14/2003	01/31/2018
90932L-AB-3	UNITED AIR 2015-1 A PTT				1FE	5,000,000	.99.7500	4,987,500	5,000,000	5,000,000	.0	.0	.0	.0	3.700	3.700	JD		22,611	.0	11/02/2015	12/01/2022
90932Q-AA-4	UNITED AIR 2014-2A PTT				1FE	3,000,000	100.8800	3,026,400	3,000,000	3,000,000	.0	.0	.0	.0	3.750	3.750	MS		36,875	119,375	07/28/2014	09/03/2026
90943R-AA-9	UACST 2015-1 A			2	1FE	48,208	.99.8930	48,158	48,210	48,209	.0	.1	.0	.0	1.160	1.169	MON		25	404	03/19/2015	02/15/2017
949456-AA-5	WLKRG 2013-A A			2	1FE	11,673,937	.99.5410	11,621,962	11,675,530	11,677,395	.0	1,479	.0	.0	3.100	3.113	MON		16,086	361,942	11/21/2013	03/15/2029
95058X-AA-6	W																					

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
CUSIP Identification	Description	3	4	5	NAIC Des.	Actual Cost	8	9	Par Value	Book/ Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
		C o d e	F o r e i g n	Bond Char			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55818P-AA-8	MDPK 2014-12A A	F	2		1FE	25,000,000	.99 2710	24,817,733	25,000,000	25,000,000	0	0	0	0	1.821	2.011	JAJO	92,294	446,709	05/08/2014	07/20/2026
55818P-AJ-9	MDPK 2014-12A B2	F	2		1FE	4,997,285	.99 0670	4,953,354	5,000,000	4,649,308	0	(348,409)	0	0	4.236	5.739	JAJO	41,772	211,800	05/08/2014	07/20/2026
67108W-AL-3	OZLMI 2014-7A A2B	F	2		1FE	9,476,250	.97 4420	9,256,998	9,500,000	9,479,836	0	(119,107)	0	0	4.249	4.297	JAJO	82,974	528,115	06/13/2014	07/17/2026
67401C-AC-1	OAKTA 2015-B1A B	F	2		1FE	4,984,780	.97 7600	4,887,978	5,000,000	4,986,611	0	1,831	0	0	2.667	2.727	FIAMN	16,669	89,610	02/20/2015	02/15/2026
72349B-AA-2	PPARK 2014-1A A	F	2		1FE	18,000,000	.99 4850	17,907,367	18,000,000	18,000,000	0	0	0	0	1.817	2.076	JAJO	70,865	321,567	04/02/2014	04/15/2026
774262-AB-5	ROCKW 2006-1A A1LB	F	2		1FE	181,104	.99 6270	183,175	183,861	182,275	0	1,171	0	0	0.834	2.066	FIAMN	259	745	05/05/2015	08/01/2021
81882E-AJ-1	SHACK 2015-8A A2	F	2		1FE	23,000,000	104.0420	23,929,727	23,000,000	23,000,000	0	0	0	0	3.100	2.893	JAJO	192,114	0	08/21/2015	10/20/2027
823832-AE-0	SHSOR 2013-1A B1	F	2		1FE	2,000,000	.99 0960	1,981,918	2,000,000	2,000,000	0	0	0	0	2.217	2.388	JAJO	9,607	43,841	02/14/2013	04/15/2025
823832-AS-9	SHSOR 2013-1A A2	F	2		1FE	3,000,000	.98 1450	2,944,346	3,000,000	3,000,000	0	0	0	0	1.487	1.635	JAJO	9,666	43,557	02/14/2013	04/15/2025
87154E-AD-2	SYMP 2014-15A B2	F	2		1FE	7,289,250	.96 8950	7,267,092	7,500,000	7,320,106	0	27,002	0	0	4.210	4.723	JAJO	64,904	289,438	10/17/2014	10/17/2026
87159Q-AE-8	SYMPHONY CLO LTD 2014-14A A2	F	2		1FE	20,960,100	.99 2290	20,838,048	21,000,000	20,968,530	0	8,036	0	0	1.797	1.841	JAJO	82,814	370,774	11/26/2014	07/14/2026
90320T-AA-8	UPCB FINANCE V LTD	F	1		4AM	163,722	106.2500	158,738	149,400	156,779	0	(2,537)	0	0	7.250	5.230	MN	1,384	10,832	07/02/2013	11/15/2021
90320X-AA-9	UPCB FINANCE VI LTD	F	1		4AM	5,675,519	105.7500	5,447,817	5,151,600	5,431,202	0	(93,117)	0	0	6.875	4.725	JJ	163,313	346,713	03/11/2015	01/15/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						829,063,159	XXX	827,627,706	827,644,287	826,851,830	0	(1,085,208)	0	0	XXX	XXX	XXX	2,603,355	20,090,331	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,290,600,544	XXX	8,311,563,129	8,269,791,110	8,232,870,042	387,057	(19,778,700)	3,317,683	0	XXX	XXX	XXX	80,426,984	349,436,174	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION		1		2FE	12,726,555	110.0000	14,575,000	13,250,000	12,740,642	0	2,131	0	0	6.500	6.777	MN	110,049	861,250	07/13/2007	05/15/2057
25746U-AY-5	DOMINION RESOURCES		1		2FE	1,829,005	.82 9500	1,676,420	2,021,000	1,829,238	0	233	0	0	7.500	8.301	JD	0	75,788	07/13/2015	06/30/2066
293791-AV-1	ENTERPRISE PRODUCTS		1		2FE	4,562,190	.89 5000	4,027,500	4,500,000	4,505,064	0	(8,996)	0	0	8.375	8.153	FA	157,031	376,875	09/12/2007	08/01/2066
293791-AW-9	ENTERPRISE PRODUCTS	LS	1		2FE	17,437,500	101.5000	15,732,500	15,500,000	16,418,594	0	(424,456)	0	0	7.034	3.978	JJ	502,736	1,090,270	07/09/2013	01/15/2068
302570-AW-6	NEXTERA ENERGY		1		2FE	13,575,510	.71 5500	10,017,000	14,000,000	13,575,311	0	238	0	0	6.350	6.553	AO	222,250	825,500	08/04/2015	10/01/2066
36962G-3M-4	GEN ELEC CAP CORP		1		1FE	3,000,000	104.4300	3,132,900	3,000,000	3,000,000	0	0	0	0	6.375	6.375	MN	24,438	191,250	11/06/2007	11/15/2067
534187-AU-3	LINCOLN NATIONAL CORP		1		2FE	7,922,910	.78 0000	6,240,000	8,000,000	7,924,860	0	207	0	0	6.050	6.109	AO	95,456	484,000	04/18/2007	04/20/2067
69352P-AC-7	PPL CAPITAL FUNDING		1		2FE	1,752,500	.77 2500	1,545,000	2,000,000	1,752,576	0	76	0	0	6.700	7.668	MS	33,872	67,000	08/11/2015	03/30/2067
744320-AM-4	PRUDENTIAL FINANCIAL		1		2FE	5,356,250	102.2500	5,112,500	5,000,000	5,329,663	0	(26,587)	0	0	5.625	4.571	JD	12,500	281,250	04/01/2015	06/15/2043
92931B-AC-0	INTEGRYS ENERGY		1		2FE	9,505,923	.76 0000	8,187,480	10,773,000	9,507,530	0	1,608	0	0	6.110	6.952	JD	54,853	329,115	07/31/2015	12/01/2066
976657-AH-9	WISCONSIN ENERGY CORP		1		2FE	15,316,050	.74 5000	12,703,740	17,052,000	15,317,961	0	1,911	0	0	6.250	6.981	MN	136,179	532,875	08/12/2015	05/15/2067
06738C-82-8	BARCLAYS BK	F	1		3FE	4,000,000	108.3690	4,334,752	4,000,000	4,000,000	0	0	0	0	6.278	6.278	JD	11,161	251,120	06/01/2005	12/15/2034
06738C-AG-4	BARCLAYS BK	F	1		3FE	10,588,440	114.0000	11,400,000	10,000,000	10,588,440	0	0	0	0	8.860	6.404	JD	30,489	686,000	08/26/2004	06/15/2032
06739F-EY-3	BARCLAYS BANK PLC	F	1		3FE	5,043,400	102.6250	5,131,250	5,000,000	5,043,400	0	0	0	0	5.926	5.806	JD	13,169	296,300	04/18/2007	12/15/2016
539439-AG-4	LBG CAPITAL NO. 1 PLC		1		3FE	5,696,250	106.5000	5,926,725	5,565,000	5,696,250	0	0	0	0	7.500	7.327	MJSD	4,638	417,375	04/07/2014	01/01/9999
749770-AQ-6	RABOBANK NEDERLAND	R	1		2FE	17,485,000	123.4500	21,585,233	17,485,000	17,485,000	0	0	0	0	11.000	10.999	JD	5,343	1,923,350	06/04/2009	06/30/2019
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						135,797,483	XXX	131,328,000	137,146,000	134,714,529	0	(453,635)	0	0	XXX	XXX	XXX	1,414,585	8,689,318	XXX	XXX
4399999. Subtotal - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4499999. Subtotal - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
05867S-AA-0	BNSF FUNDING TRUST I		1		3AM	4,032,500	111.5000	4,460,000	4,000,000	4,024,834	0	(3,362)	0	0	6.613	6.527	JJ	121,973	264,520	10/19/2010	12/15/2055
38143V-AA-7	GOLDMAN SACHS GROUP INC	LS			2AM	5,085,000	116.9210	5,945,428	5,085,000	5,085,000	0	0	0	0	6.345	6.345	FA	121,887	322,643	02/12/2004	02/15/2034
90264A-AA-7	UBS PFD FUNDING TR V	LS	1		4AM	2,061,520	100.2500	2,005,000	2,000,000	2,061,520	0	0	0	0	6.243	5.819	MN	15,954	124,860	10/06/2006	05/15/2016
929768-AA-7	WACHOVIA TRUPS				2AM	4,803,500	.85 5700	4,278,500	5,000,000	4,918,690	0	6,281	0	0	0.821	0.974	JAJO	8,889	38,630	12/15/1997	01/15/2027
12479B-AA-0	COMMONWEALTH BANK AUSTRALIA	R	1		2AM	1,375,000	100.2500	1,378,438	1,375,000	1,375,000	0	0	0	0	6.024	6.024	MS	24,389	82,830	03/07/2006	03/29/2049
12479B-AA-0	COMMONWEALTH BANK AUSTRALIA	R	1		3AM	3,005,760	100.2500	3,007,500	3,000,000	3,003,591	0	0	0	0	6.024	5.998	MS	53,212	180,720	03/21/2006	03/29/2049
12479B-AA-0	COMMONWEALTH BANK AUSTRALIA	R	1		2AM	2,959,140	100.2500	3,007,500	3,000,000	2,960,056	0	0	0	0	6.024	6.114	MS	53,212	180,720	09/18/2006	03/29/2049
12479B-AA-0	COMMONWEALTH BANK AUSTRALIA	R	1		3AM	2,009,950	100.2500	2,005,000	2,000,000	2,002,207	0	0	0	0	6.024	5.900	MS	35,475	120,480	11/30/2006	03/29/2049
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						25,332,370	XXX	26,087,366	25,460,000	25,430,898	0	2,919	0	0	XXX	XXX	XXX	434,991	1,315,403	XXX	XXX
4899999. Total - Hybrid Securities						161,129,853	XXX	157,415,366	162,606,000	160,145,427	0	(450,716)	0	0	XXX	XXX	XXX	1,849,576	10,004,721	XXX	XXX
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
5099999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						6,479,023,277	XXX	6,493,986,763	6,390,164,495	6,431,845,827	0	(14,038,413)	711,023	0	XXX	XXX	XXX	76,743,597	288,306,895	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,603,772,149	XXX	1,629,236,465	1,665,837,464	1,590,761,408	387,057	(5,452,992)	2,606,660	0	XXX	XXX	XXX	6,116,346	70,516,875	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,128,579,168	XXX	1,117,252,680	1,060,287,761	1,098,925,030	0	(9,676,168)	596,750	0	XXX	XXX	XXX	3,826,306	46,464,589	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,098,394,437	XXX	1,103,002,344	1,093,717,116	1,095,833,656	0	(1,242,581)	0	0	XXX	XXX	XXX	5,441,432	28,567,197	XXX	XXX
8399999 - Total Bonds						10,309,769,031	XXX	10,343,478,252	10,210,006,836	10,217,365,921	387,057	(30,410,154)	3,914,433	0	XXX	XXX	XXX	92,127,681	433,855,556	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Indicator (a)	Date Acquired
002824-10-0	ABBOTT LABS			272,541,000	12,239,816	44.910	12,239,816	9,345,261	.0	261,639	.0	(29,980)	.0	(29,980)	.0	L	..10/01/2013
042735-10-0	ARROW ELECTRONICS INC			41,390,000	2,242,510	54.180	2,242,510	1,000,781	.0	.0	.0	(153,557)	.0	(153,557)	.0	L	..06/24/2010
053807-10-3	AVNET INC			154,083,000	6,600,916	42.840	6,600,916	5,020,040	.0	101,695	.0	(27,735)	.0	(27,735)	.0	L	..04/30/2013
060505-10-4	BANK OF AMERICA CORP			80,000,000	1,346,400	16.830	1,346,400	1,172,920	.0	16,000	.0	(84,800)	.0	(84,800)	.0	L	..05/19/2014
064058-10-0	BANK OF NY MELLON CORP			36,900,000	1,521,018	41.220	1,521,018	1,000,997	.0	25,092	.0	23,985	.0	23,985	.0	L	..04/22/2013
126650-10-0	CVS CORP			71,297,000	6,970,708	97.770	6,970,708	6,457,384	.0	99,816	.0	104,094	.0	104,094	.0	L	..12/12/2014
149123-10-1	CATERPILLAR INC			49,431,000	3,359,331	67.960	3,359,331	4,008,261	.0	145,327	.0	(1,165,089)	.0	(1,165,089)	.0	L	..04/22/2013
172062-10-1	CINCINNATI FINANCIAL			109,395,000	6,472,902	59.170	6,472,902	3,736,814	50,322	249,421	.0	802,959	.0	802,959	.0	L	..12/07/1993
212485-10-6	CONVERGYS CORP			4,629,478,000	115,227,707	24.890	115,227,707	54,072,303	370,358	1,388,843	.0	20,925,241	.0	20,925,241	.0	L	..08/26/2002
244199-10-5	DEERE & COMPANY	LS		48,100,000	3,668,587	76.270	3,668,587	4,021,511	28,860	115,440	.0	(586,820)	.0	(586,820)	.0	L	..04/22/2013
31337#-10-5	FHLB CINCINNATI			531,401,000	53,140,100	100.000	53,140,100	51,520,816	.0	2,100,103	.0	0	.0	0	.0	A	..02/04/2015
381416-10-4	GOLDMAN SACHS GROUP INC			7,476,000	1,347,399	180.230	1,347,399	1,009,316	.0	19,064	.0	(101,674)	.0	(101,674)	.0	L	..06/25/2010
584918-10-4	MICROSOFT CORP			107,526,000	5,965,542	55.480	5,965,542	2,508,302	.0	138,709	.0	970,960	.0	970,960	.0	L	..07/01/2010
609207-10-5	MONDELEZ INTERNATIONAL INC			35,112,000	1,574,422	44.840	1,574,422	1,001,303	5,969	21,769	.0	298,803	.0	298,803	.0	L	..03/14/2013
637071-10-1	NATIONAL OILWELL VARCO INC			47,474,000	1,589,904	33.490	1,589,904	1,580,409	.0	87,352	.0	(254,886)	1,266,181	(1,521,067)	.0	L	..04/18/2013
742718-10-9	PROCTER & GAMBLE CO			119,703,000	9,505,615	79.410	9,505,615	10,016,867	.0	315,094	.0	(1,398,131)	.0	(1,398,131)	.0	L	..08/26/2014
760841-20-5	RESCAP LIQUIDATING TRUST		G	111,267,000	912,389	8.200	912,389	749,394	.0	222,534	.0	(834,503)	.0	(834,503)	.0	U	..03/27/2014
776696-10-6	ROPER INDUSTRIES INC			66,133,000	12,551,382	189.790	12,551,382	9,989,502	.0	66,133	.0	2,211,488	.0	2,211,488	.0	L	..08/26/2014
871829-10-7	SYSCO CORP			83,280,000	3,414,480	41.000	3,414,480	2,651,927	.0	99,936	.0	109,097	.0	109,097	.0	L	..10/01/2013
88732J-20-7	TIME WARNER CABLE INC			32,075,000	5,952,799	185.590	5,952,799	4,695,257	24,056	96,225	.0	1,075,475	.0	1,075,475	.0	L	..12/12/2014
90130A-10-1	TWENTY-FIRST CENTURY FOX-A			45,941,000	1,247,758	27.160	1,247,758	1,502,328	.0	6,891	.0	(254,570)	.0	(254,570)	.0	L	..07/07/2015
90984P-30-3	UNITED COMMUNITY BANKS/GA			86,826,000	1,692,239	19.490	1,692,239	1,363,457	5,210	18,233	.0	47,754	.0	47,754	.0	L	..05/15/2014
143658-30-0	CARNIVAL CRUISE UNIT		R	116,921,000	6,369,856	54.480	6,369,856	3,908,276	.0	128,613	.0	1,069,827	.0	1,069,827	.0	L	..06/14/2013
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					264,913,780	XXX	264,913,780	182,333,426	484,775	5,723,929	0	22,747,938	1,266,181	21,481,757	0	XXX	XXX
34918#-10-6	W & S BROKERAGE SERVICES			150,000	1,144,855	7,632.367	1,144,855	1,039,516	.0	.0	.0	(57,361)	.0	(57,361)	.0	J	..10/07/2015
44951#-10-3	IFS FINANCIAL SERVICES			1,000,000	62,706,173	62,706.173	62,706,173	85,891,630	.0	11,997	.0	14,669,322	.0	14,669,322	.0	K	..07/08/1991
98259#-10-8	IFS W&S Fin Grp Distributors, Inc			1,000,000	3,779	3.779	3,779	11,997	.0	0	.0	(8,218)	.0	(8,218)	.0	K	..01/01/2015
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					63,854,807	XXX	63,854,807	86,943,143	0	11,997	0	14,603,743	0	14,603,743	0	XXX	XXX
														0			
9299999. Subtotal - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
														0			
9399999. Subtotal - Money Market Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
9799999 - Total Common Stocks					328,768,587	XXX	328,768,587	269,276,569	484,775	5,735,926	0	37,351,681	1,266,181	36,085,500	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					340,890,225	XXX	341,032,731	281,398,207	524,072	6,347,747	0	37,351,681	1,266,181	36,085,500	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total \$ value (included in Column 8) of all such issues \$ 912,389

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36176F-2C-1	G2 #765171 4.660% 12/27/61		12/01/2015	Interest Capitalization		19,476	19,476	.0
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		10/01/2015	Interest Capitalization		398,883	398,883	.0
36176F-2S-0	G2 #765164 4.607% 10/20/61		12/01/2015	Interest Capitalization		117,671	117,671	.0
36176F-29-2	G2 #765168 4.615% 11/22/61		12/01/2015	Interest Capitalization		158,857	158,857	.0
36230R-NJ-6	G2 #756703 4.565% 11/21/61		11/01/2015	Interest Capitalization		347,246	347,246	.0
36230U-YF-0	G2 4.684% 09/01/46		12/01/2015	Interest Capitalization		87,550	87,550	.0
36230U-VL-7	G2 RF #759715 4.676% 10/26/61		12/01/2015	Interest Capitalization		201,807	201,807	.0
36297E-2S-7	G2 POOL # 710064 4.650% 03/01/61		11/01/2015	Interest Capitalization		423,858	423,858	.0
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2015	Interest Capitalization		115,303	115,303	.0
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		12/01/2015	Interest Capitalization		42,333	42,333	.0
690353-D9-5	OPIC 0.043% 10/10/25		03/11/2015	MERRILL LYNCH-NY--FX INC		5,400,000	5,400,000	.0
690353-H7-5	OPIC 0.000% 07/07/40		11/18/2015	MERRILL LYNCH-NY--FX INC		5,000,000	5,000,000	.0
690353-H9-1	OPIC US Agency Floating Rate 0.043% 09/15/22		08/25/2015	MELLON CAPITAL MKT		4,100,000	4,100,000	.0
690353-RW-9	OPIC US Agency Floating MTN 0.420% 12/16/19		06/09/2015	MERRILL LYNCH-NY--FX INC		13,000,000	13,000,000	3,430
690353-WA-1	OPIC VRDN 0.330% 06/15/17		12/30/2015	MELLON CAPITAL MKT		1,500,000	1,500,000	193
690353-XQ-5	OPIC VRDN 0.330% 07/15/25		10/26/2015	WELLS FARGO		14,500,000	14,500,000	689
690353-ZZ-3	OPIC 0.330% 09/15/20		06/10/2015	WELLS FARGO		15,200,000	15,200,000	3,985
912828-H7-8	U S TREASURY 0.500% 01/31/17		02/19/2015	MORGAN STANLEY FIXED INC		24,939,453	25,000,000	6,561
912828-L6-5	U S TREASURY 1.375% 09/30/20		10/08/2015	DEUTSCHE BANK		104,910	105,000	.36
912828-L9-9	U S TREASURY 1.375% 10/31/20		11/17/2015	DEUTSCHE BANK		760,805	774,000	301
0599999. Subtotal - Bonds - U.S. Governments						86,418,152	86,491,984	15,195
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN 5.100% 06/18/50	F	07/29/2015	J P MORGAN SEC FIXED INC		3,820,000	4,000,000	25,500
91086Q-BB-3	UNITED MEXICAN STATES 4.750% 03/08/44	F	12/17/2015	Various		10,308,750	11,000,000	156,354
91087B-AA-8	UNITED MEXICAN STATES SOVEREIGN 3.600% 01/30/25	F	12/17/2015	Various		9,850,000	10,000,000	142,000
1099999. Subtotal - Bonds - All Other Governments						23,978,750	25,000,000	323,854
13063C-XP-0	CALIFORNIA ST 3.875% 12/01/30		10/09/2015	BANK of AMERICA SEC		5,000,000	5,000,000	.0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,000,000	5,000,000	0
593779-FW-6	MIAMI TRACE, OH LSD BAN 1.500% 01/06/16		07/24/2015	ROSS SINCLAIR		6,526,975	6,500,000	.0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,526,975	6,500,000	0
130536-PR-0	CA PCR WST MGMT POLLUTION 0.600% 08/01/23		11/02/2015	MERRILL LYNCH-NY--FX INC		7,200,000	7,200,000	.0
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		05/14/2015	BARCLAYS		6,200,000	6,200,000	.0
270777-AC-9	EAST Baton Rouge VRDN 0.010% 08/01/35		01/30/2015	MERRILL LYNCH-NY--FX INC		10,700,000	10,700,000	.82
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		03/01/2015	Interest Capitalization		.0	.0	.0
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		12/01/2015	Interest Capitalization		46,579	46,579	.0
3137BH-U7-0	FHR 4459 NG 6.500% 10/15/24		12/23/2015	CITIGROUP GLOBAL MKTS		209,066	205,407	1,038
31393E-LQ-0	FNIW 2003-W12 2A6 5.000% 06/25/43		11/19/2015	STEPHENS INC.		220,417	204,090	652
485429-X9-0	KANSAS ST DEV FIN AUTH REVENUE GENERAL 1.877% 04/15/18		08/13/2015	BANK of AMERICA SEC		1,000,000	1,000,000	.0
57563R-ML-0	MASEDU 0.000% 01/01/31		11/19/2015	MORGAN STANLEY FIXED INC		250,000	250,000	.0
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SF MT 3.050% 12/01/34		06/24/2015	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	.0
646108-PV-6	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 2.883% 11/01/21		03/06/2015	CITIGROUP GLOBAL MKTS		2,075,000	2,075,000	.0
646108-PW-4	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 3.133% 11/01/22		03/06/2015	CITIGROUP GLOBAL MKTS		1,000,000	1,000,000	.0
646108-QF-0	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 2.783% 05/01/21		03/06/2015	CITIGROUP GLOBAL MKTS		1,775,000	1,775,000	.0
646108-QG-8	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 3.033% 05/01/22		03/06/2015	CITIGROUP GLOBAL MKTS		1,460,000	1,460,000	.0
64966J-AS-5	NEW YORK NY MUNICIPALS 6.646% 12/01/31		06/25/2015	FTN FINANCIAL SECURITIES		9,387,980	8,000,000	42,830
65819W-AD-5	NORTH CAROLINA PIWR 2.578% 07/01/19		07/16/2015	BANK of AMERICA SEC		12,500,000	12,500,000	.0
65819W-AF-0	NORTH CAROLINA PIWR POWER 3.308% 07/01/21		07/16/2015	BANK of AMERICA SEC		4,600,000	4,600,000	.0
709193-LX-2	PENNSYLVANIA ST INDL DEV AUTH 1.635% 07/01/16		04/02/2015	MORGAN STANLEY FIXED INC		200,000	200,000	.0
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH 2.967% 07/01/21		04/02/2015	MORGAN STANLEY FIXED INC		6,000,000	6,000,000	.0
792905-DN-8	ST PAUL MN HEALTH PARTNERS 2.353% 07/01/19		05/29/2015	PIPER JAFFRAY		1,250,000	1,250,000	.0
792905-DP-3	ST PAUL MN HEALTH PARTNERS 2.673% 07/01/20		05/29/2015	PIPER JAFFRAY		4,000,000	4,000,000	.0
88275F-NJ-9	TEXAS ST DEPT HSG REV 3.200% 09/01/39		10/15/2015	MORGAN STANLEY FIXED INC		12,000,000	12,000,000	.0
92812U-QS-0	VHDA MULTIFAMILY HSG 3.250% 06/25/42		10/29/2015	WELLS FARGO		5,000,000	5,000,000	4,063
95662M-2A-7	WVSHSG 3.700% 11/01/29		05/01/2015	RAYMOND JAMES		1,500,000	1,500,000	.0
3199999. Subtotal - Bonds - U.S. Special Revenues						93,574,042	92,166,076	48,665
001306-AB-5	AHS HOSPITAL CORP 5.024% 07/01/45		04/30/2015	GOLDMAN SACHS		4,500,000	4,500,000	.0
00130H-BW-4	AES CORP 5.500% 04/15/25		03/31/2015	GOLDMAN SACHS		7,135,650	7,135,000	.0
00183H-AE-1	AOA 2015-1177 B 3.009% 12/13/29		01/23/2015	DEUTSCHE BANK		8,123,285	8,000,000	22,735
00440E-AU-1	ACE INA HOLDINGS INC 2.875% 11/03/22		10/27/2015	MORGAN STANLEY FIXED INC		4,993,700	5,000,000	.0
00440E-AV-9	ACE INA HOLDINGS INC 3.350% 05/03/26		10/27/2015	MORGAN STANLEY FIXED INC		1,993,860	2,000,000	.0
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		03/13/2015	J P MORGAN SEC FIXED INC		6,433,344	6,350,000	12,700
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		04/21/2015	BANK of AMERICA SEC		10,196,875	10,000,000	22,500
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		08/11/2015	J P MORGAN SEC FIXED INC		10,175,000	10,000,000	25,278
00912X-AQ-7	AIR LEASE CORP 3.750% 02/01/22		07/24/2015	Various		8,199,890	8,257,000	15,377

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
023135-AN-6	AMAZON.COM INC 3.800% 12/05/24		03/27/2015	CITIGROUP GLOBAL MKTS		12,336,629	11,702,000	142,440
023135-AP-1	AMAZON.COM INC 4.800% 12/05/34		04/30/2015	RBC/DAIN		2,005,257	1,870,000	37,400
02528A-AA-4	ACAR 2014-3 A 0.990% 08/10/18		04/22/2015	BNP SECURITIES		238,205	238,354	111
02529B-AA-1	ACAR 2015-3 A 1.950% 09/12/19		09/30/2015	WELLS FARGO		324,978	325,000	.0
02529C-AA-9	ACAR 2014-4 A 1.330% 07/10/18		03/19/2015	WELLS FARGO		95,714	95,703	.50
025816-BL-2	AMERICAN EXPRESS CO 4.900% 12/29/49		02/25/2015	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	.0
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/45		02/26/2015	GOLDMAN SACHS		5,999,756	6,000,000	.0
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/45		02/26/2015	GOLDMAN SACHS		.1	.0	.0
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		07/01/2015	MORGAN STANLEY FIXED INC		8,774,010	9,000,000	16,885
03063W-AF-4	AMCAR 2012-2 D 3.380% 04/09/18		08/13/2015	Various		6,690,220	6,570,000	6,056
03064J-AD-7	AMCAR 2013-2 B 1.190% 05/08/18		11/10/2015	SOCIETE GENERALE		199,969	200,000	.53
03064R-AF-4	AMCAR 2011-4 D 4.080% 09/08/17		10/23/2015	DEUTSCHE BANK		276,934	275,000	623
03064R-AG-2	AMCAR 2011-4 E 6.530% 01/08/19		04/01/2015	WELLS FARGO		5,929,158	5,690,000	29,931
03064T-AE-3	AMCAR 2011-5 C 3.440% 10/08/17		08/12/2015	NOMURA SECURITIES INTERNATIONAL		387,851	385,802	332
03064T-AF-0	AMCAR 2011-5 D 5.050% 12/08/17		06/16/2015	J P MORGAN SEC FIXED INC		206,000	200,000	309
03064T-AG-8	AMCAR 2011-5 E 6.760% 03/08/19		06/23/2015	WELLS FARGO		207,625	200,000	676
03064U-AF-7	AMCAR 2012-1 D 4.720% 03/08/18		07/08/2015	HONG KONG SHANGHAI BK		292,793	285,000	187
03064U-AG-5	AMCAR 2012-1 E 5.940% 07/08/19		11/10/2015	CITIGROUP GLOBAL MKTS		204,250	200,000	264
03065K-AE-1	AMCAR 2015-1 B 1.880% 03/09/20		01/14/2015	WELLS FARGO		17,997,014	18,000,000	.0
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		11/06/2015	BARCLAYS		11,000,000	11,000,000	.0
042735-BD-1	ARROW ELECTRONICS INC 3.500% 04/01/22		10/27/2015	Various		23,153,566	23,314,000	19,845
04364F-AB-4	ACER 2015-1A A2 1.150% 07/10/17		02/26/2015	CREDIT SUISSE FIRST BOSTON		249,996	250,000	.0
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		10/22/2015	BANK of AMERICA SEC		7,025,000	7,025,000	.0
04390A-AE-7	ACER 2015-2A C 3.240% 10/12/21		10/22/2015	BANK of AMERICA SEC		2,999,267	3,000,000	.0
052769-AC-0	AUTODESK INC 3.125% 06/15/20		06/02/2015	J P MORGAN SEC FIXED INC		7,489,200	7,500,000	.0
05348E-AR-0	AVALONBAY COMMUNITIES 2.850% 03/15/23		08/13/2015	FTN FINANCIAL SECURITIES		2,416,300	2,500,000	30,281
05348E-AT-6	AVALONBAY COMMUNITIES 4.200% 12/15/23		07/28/2015	FTN FINANCIAL SECURITIES		3,851,006	3,650,000	19,588
05948K-ZB-8	BOAA 2005-4 CB2 0.922% 05/25/35		01/29/2015	ROBERT W. BAIRD		1,281,952	1,664,873	247
06051G-FP-9	BANK OF AMERICA CORP 3.950% 04/21/25		06/30/2015	BANK of AMERICA SEC		4,836,600	5,000,000	41,146
06427E-MX-6	BMO Corp 1.037% 12/08/17		12/04/2015	BMO CAPITAL MARKETS		9,900,000	9,900,000	.0
066061-AK-7	BAHM 1998-2 B1 16.224% 12/10/25		07/24/2015	CREDIT SUISSE FIRST BOSTON		2,150,000	.0	8,371
073247-BL-1	BAYV 2004-C M1 1.397% 05/28/44		08/05/2015	ROBERT W. BAIRD		201,714	202,030	.61
07330N-AC-9	BRANCH BANKING & TRUST 1.450% 10/03/16		10/09/2015	BROWNSTONE INV GROUP,LLC		201,224	200,000	.97
07384M-TM-4	BSARM 2003-1 5A1 2.249% 04/25/33		03/12/2015	Cantor Fitzgerald Fixed		199,233	199,482	199
073879-JM-1	BSABS 2004-B01 M2 0.971% 10/25/34		12/02/2015	KGS-ALPHA CAPITAL MARKETS		199,469	200,000	.65
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/16		11/30/2015	CREDIT SUISSE FIRST BOSTON		10,328,390	10,000,000	52,515
080555-AF-2	BELO A H CORP 7.250% 09/15/27		04/02/2015	WELLS FARGO		1,453,798	1,343,000	6,221
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		11/10/2015	WELLS FARGO		288,699	290,000	.0
10510K-AC-1	BRAMBLES USA INC 4.125% 10/23/25		10/19/2015	J P MORGAN SEC FIXED INC		1,995,140	2,000,000	.0
10513K-AA-2	BBT 5.625% 09/15/16		11/24/2015	PIERPONT SECURITIES		4,455,101	4,300,000	50,391
118230-AG-6	BUCKEYE PARTNERS 6.050% 01/15/18		04/30/2015	MIZUHO SECURITIES USA INC		218,108	200,000	3,697
118230-AL-5	BUCKEYE PARTNERS 2.650% 11/15/18		02/27/2015	BANK of AMERICA SEC		199,820	200,000	1,605
12189T-AB-0	BURLINGTON NORTH SANTA FE 6.875% 02/15/16		09/03/2015	ROBERT W. BAIRD		1,640,816	1,600,000	7,333
12498S-AA-0	CBASS 2006-SC1 A 0.464% 05/25/36		11/20/2015	FTN FINANCIAL SECURITIES		169,138	174,820	.0
12505F-AB-7	CBS OUTDOOR INC CBS OUTDOOR AMERS CAP 5.25 15F 5.250% 02/15/22		02/03/2015	Tax Free Exchange		3,618,438	3,636,000	41,360
12505F-AF-8	CBS OUTDOOR INC CBS OUTDOOR AMERS CAP 5.875 5.875% 03/15/25		02/03/2015	Tax Free Exchange		6,061,000	6,061,000	120,673
12543P-AQ-6	CIVL 2006-21 A15 6.000% 02/25/37		12/01/2015	Interest Capitalization		3,664	3,664	.0
12592B-AE-4	CNH INDUSTRIAL CAPITAL L 4.375% 11/06/20		11/03/2015	BARCLAYS		4,972,300	5,000,000	.0
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		06/12/2015	DEUTSCHE BANK		2,059,937	2,000,000	3,231
12593J-BC-9	COMM 2015-CR24 3.445% 08/10/55		07/24/2015	DEUTSCHE BANK		10,299,894	10,000,000	4,785
126191-AA-3	COMM 2012-9W57 A 2.365% 02/10/29		12/03/2015	Various		301,523	299,000	.39
12646C-AA-6	CSMC 2012-C1M1 A1 3.380% 02/25/42		10/21/2015	BANK of AMERICA SEC		182,269	180,856	425
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		01/26/2015	J P MORGAN SEC FIXED INC		4,631,363	4,641,880	387
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		01/13/2015	CREDIT SUISSE FIRST BOSTON		10,010,156	10,000,000	24,167
126650-CN-8	CVS CORP 5.125% 07/20/45		07/13/2015	BARCLAYS		996,350	1,000,000	.0
126673-TB-2	CIVL 2005-BC4 M3 0.971% 08/25/35		11/30/2015	KGS-ALPHA CAPITAL MARKETS		204,226	204,450	.44
126673-NV-0	CIVL 2004-12 MV3 1.412% 03/25/35		10/05/2015	WELLS FARGO		290,883	291,749	125
12686C-BB-4	CABLEVISION SYSTEMS 5.875% 09/15/22		03/10/2015	NOMURA SECURITIES INTERNATIONAL		1,848,510	1,786,000	51,735
13056L-AC-3	CRART 2014-3 A3 1.090% 11/15/18		12/18/2015	CREDIT SUISSE FIRST BOSTON		199,344	200,000	.48
13342B-AK-1	CAMERON INTERNATIONAL CORP 1.150% 12/15/16		12/08/2015	BROWNSTONE INV GROUP,LLC		413,781	415,000	1,912
139738-AF-5	AFIN 2015-2 B 2.290% 05/20/20		05/13/2015	BARCLAYS		14,999,976	15,000,000	.0
139738-AG-3	AFIN 2015-2 C 2.670% 08/20/20		05/13/2015	BARCLAYS		7,499,409	7,500,000	.0
13975K-AF-6	AFIN 2015-1 C 2.820% 05/20/20		01/22/2015	BARCLAYS		15,996,208	16,000,000	.0
13975K-AG-4	AFIN 2015-1 D 3.160% 08/20/20		01/22/2015	BARCLAYS		14,997,020	15,000,000	.0
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP 4.200% 10/29/25		10/26/2015	CREDIT SUISSE FIRST BOSTON		4,999,600	5,000,000	.0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
140420-ND-8	CAPITAL ONE BANK USA NA 1.150% 11/21/16		09/23/2015	ROBERT W. BAIRD		199,508	200,000	811
141781-BF-0	CARGILL INC 4.760% 11/23/45		11/24/2015	Taxable Exchange		2,600,174	2,479,000	0
14366X-AA-4	CNART 2015-1A A 1.690% 01/15/20		09/11/2015	DEUTSCHE BANK		300,000	300,000	0
144531-CK-4	CARR 2005-0PT2 M2 0.896% 05/25/35		11/30/2015	KGS-ALPHA CAPITAL MARKETS		201,040	201,544	40
14916R-AC-8	CATHOLIC HEALTH INITIATIVES 2.950% 11/01/22		05/04/2015	Various		5,952,417	5,931,000	69,597
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		07/01/2015	GUGGENHEIM CAPITAL MARKETS		269,876	270,000	0
14986D-AH-3	CD 2006-CD3 AM 5.648% 10/15/48		12/22/2015	MORGAN STANLEY FIXED INC		321,226	315,000	1,334
151020-AO-7	CELGENE CORP 2.875% 08/15/20		08/03/2015	BANK of AMERICA SEC		11,978,280	12,000,000	0
151895-C8-6	CENTERPOINT PROPERTY TRUST PP 3.490% 05/27/22		05/22/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	0
161175-AP-9	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		07/09/2015	GOLDMAN SACHS		4,000,000	4,000,000	0
172967-HD-6	CITIGROUP 3.875% 10/25/23		04/09/2015	CITIGROUP GLOBAL MKTS		15,782,100	15,000,000	258,872
172967-HG-9	CITIGROUP 1.300% 11/15/16		09/25/2015	BROWNSTONE INV GROUP,LLC		4,001,320	4,000,000	19,500
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		03/31/2015	CITIGROUP GLOBAL MKTS		11,401,358	11,250,000	39,375
198280-AE-9	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		06/26/2015	Various		4,546,214	4,652,000	22,679
198280-AG-4	COLUMBIA PIPELINE GROUP 5.800% 06/01/45		05/19/2015	J P MORGAN SEC FIXED INC		997,720	1,000,000	0
200339-CG-2	COMERICA INC 5.750% 11/21/16		11/23/2015	US BANCORP		3,764,160	3,600,000	3,450
221643-AH-2	COTT BEVERAGES INC COTT BEVERAGES 5.375% 07/01/22		06/26/2015	Tax Free Exchange		9,655,986	10,000,000	261,285
224044-BY-2	COX COMMUNICATIONS INC 4.700% 12/15/42		11/18/2015	Various		6,952,227	8,920,000	182,172
225310-AJ-0	CREDIT ACCEPTANC 7.375% 03/15/23		12/17/2015	Various		9,034,537	9,014,000	99,358
22533F-AA-4	CAALT 2013-1A A 1.210% 10/15/20		11/20/2015	WELLS FARGO		206,498	206,498	69
22533N-AA-7	CAALT 2013-2A A 1.500% 04/15/21		09/15/2015	GOLDMAN SACHS		3,820,895	3,820,895	478
22822R-BB-5	CROWN CASTLE 3.222% 05/15/22		04/30/2015	MORGAN STANLEY FIXED INC		3,000,000	3,000,000	0
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		01/22/2015	GUGGENHEIM CAPITAL MARKETS		10,500,000	10,500,000	0
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		01/22/2015	GUGGENHEIM CAPITAL MARKETS		2,600,000	2,600,000	0
23306D-AA-2	DBRR 2013-EZ 3 1.636% 12/18/49		06/16/2015	DEUTSCHE BANK		245,291	244,832	45
23340F-AA-5	DTAOT 2015-2A A 1.240% 09/17/18		06/10/2015	DEUTSCHE BANK		299,984	300,000	0
233851-AT-1	DAIMLER FINANCE NA LLC 1.250% 01/11/16		12/04/2015	US BANCORP		200,080	200,000	1,028
233851-BV-5	DAIMLER FINANCE NA LLC 2.450% 05/18/20		05/11/2015	CITIGROUP GLOBAL MKTS		4,990,200	5,000,000	0
233851-CA-0	DAIMLER FINANCE NA LLC 2.700% 08/03/20		07/28/2015	DEUTSCHE BANK		14,970,750	15,000,000	0
240019-BS-7	DAYTON POWER & LIGHT 1.875% 09/15/16		12/04/2015	Various		547,200	545,000	585
245069-AK-5	DEL 2013-HDC B 1.651% 03/15/26		10/28/2015	Cantor Fitzgerald Fixed		207,740	208,000	156
24703C-AF-0	DEFT 2015-2 C 3.200% 09/22/20		10/21/2015	BARCLAYS		3,790,613	3,791,000	0
254010-AA-9	DIGNITY HEALTH 3.125% 11/01/22		04/28/2015	GOLDMAN SACHS		11,008,667	10,880,667	103,215
25456G-AB-6	DRCT 2013-2 A2 1.730% 08/20/18		03/16/2015	J P MORGAN SEC FIXED INC		350,111	349,783	487
25470D-AK-5	DISCOVERY COMMUNICATIONS 3.450% 03/15/25		11/03/2015	Various		6,685,290	7,000,000	42,838
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		03/09/2015	GOLDMAN SACHS		1,251,599	1,117,000	2,688
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		04/01/2015	GUGGENHEIM CAPITAL MARKETS		232,782	221,000	2,076
256677-AC-9	DOLLAR GENERAL CORP 3.250% 04/15/23		03/26/2015	GOLDMAN SACHS		1,941,280	2,000,000	29,972
257559-AH-7	DOMSTAR CORP 4.400% 04/01/22		04/10/2015	MORGAN STANLEY FIXED INC		5,219,750	5,000,000	8,556
26483E-AF-7	DUN & BRADSTREET CORP 3.250% 12/01/17		04/22/2015	GUGGENHEIM CAPITAL MARKETS		308,781	300,000	3,954
26817R-AP-3	DYNEGY INC 7.625% 11/01/24		08/19/2015	MORGAN STANLEY HI-YLD		502,500	500,000	11,967
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP 2.400% 05/15/19		12/29/2015	Tax Free Exchange		22,579,671	22,885,000	67,129
29379V-BJ-1	ENTERPRISE PRODUCTS 4.900% 05/15/46		05/04/2015	WELLS FARGO		2,500,695	2,500,000	0
29476L-AC-1	EQUITY RESIDENTIAL PROPERTIES 5.125% 03/15/16		06/23/2015	GUGGENHEIM CAPITAL MARKETS		1,854,216	1,800,000	25,881
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		11/20/2015	J P MORGAN SEC FIXED INC		3,801,567	3,881,626	7,763
30165T-AA-2	Eart 2015-1A A 1.600% 06/17/19		02/26/2015	WELLS FARGO		349,979	350,000	0
30257D-AA-6	FNH 2015-1 A 3.240% 12/10/23		12/02/2015	CREDIT SUISSE FIRST BOSTON		289,988	290,000	0
31620M-AP-1	FIDELITY NATIONAL INFORM 3.625% 10/15/20		10/13/2015	BANK of AMERICA SEC		7,490,175	7,500,000	0
31620M-AQ-9	FIDELITY NATIONAL INFORM 4.500% 10/15/22		10/13/2015	BANK of AMERICA SEC		1,996,340	2,000,000	0
316773-CK-4	FIFTH THIRD BANCORP 3.625% 01/25/16		10/30/2015	GOLDMAN SACHS		227,368	225,000	1,015
32058E-AE-3	FIAOT 2013-1A B 1.810% 10/15/18		05/28/2015	WELLS FARGO		200,625	200,000	171
33843C-AC-9	FCAT 2013-1 B 2.760% 09/17/18		09/17/2015	J P MORGAN SEC FIXED INC		201,344	200,000	107
34529U-AG-9	FORDO 2012-A D 2.940% 07/15/18		11/10/2015	CITIGROUP GLOBAL MKTS		201,875	200,000	16
34529W-AG-5	FORDO 2012-B D 2.930% 10/15/18		12/17/2015	J P MORGAN SEC FIXED INC		201,711	200,000	114
345397-WB-5	FORD MOTOR CREDIT 4.207% 04/15/16		11/09/2015	MORGAN STANLEY FIXED INC		202,640	200,000	654
345397-WP-4	FORD MOTOR CREDIT 2.375% 03/12/19		11/04/2015	MORGAN STANLEY FIXED INC		4,938,100	5,000,000	18,802
35906A-AM-0	FRONTIER COMMUNICATIONS 7.125% 01/15/23		03/09/2015	NOMURA SECURITIES INTERNATIONAL		2,307,015	2,229,000	25,146
35906A-AU-2	FRONTIER COMMUNICATIONS 10.500% 09/15/22		10/14/2015	BANK of AMERICA SEC		2,600,100	2,568,000	17,976
36163L-AC-4	GEEST 2014-1A A3 0.950% 09/25/17		12/07/2015	R W PRESSPRICH & CO INC		349,139	350,000	148
36164N-FF-7	GE CAPTIAL INTL 2.342% 11/15/20	E	10/01/2015	Taxable Exchange		6,415,956	6,396,000	0
36164N-FH-3	GE CAPTIAL INTL GE CAP INTL FDG 4.418 15NOV35 4.418% 11/15/35	E	10/01/2015	Taxable Exchange		2,063,293	2,010,000	0
36197X-AM-6	GSM5 2013-GC12 XA 1.733% 06/10/46		05/11/2015	MIZUHO SECURITIES USA INC		3,584,207	0	25,746
364725-BC-4	GANNETT CO 5.500% 09/15/24		03/12/2015	BANK of AMERICA SEC		3,487,163	3,345,000	96,587
36962G-GR-0	GEN ELEC CAP CORP 1.000% 01/08/16		05/27/2015	GUGGENHEIM CAPITAL MARKETS		1,680,461	1,675,000	6,653
37045V-AG-5	GENERAL MOTORS CO 4.000% 04/01/25		07/29/2015	MORGAN STANLEY FIXED INC		2,861,400	3,000,000	40,667

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
37045X-BD-7	GENERAL MOTORS FINL CO 3.700% 11/24/20		12/22/2015	Various		10,247,410	10,250,000	30,731
37244D-AC-3	GENON ENERGY INC 9.500% 10/15/18		01/21/2015	BANK of AMERICA SEC		1,970,000	2,000,000	53,306
373334-KD-2	GEORGIA POWER CO 1.950% 12/01/18		12/01/2015	J P MORGAN SEC FIXED INC		299,739	300,000	.0
375558-BD-4	GILEAD SCIENCES INC 4.750% 03/01/46		12/23/2015	GOLDMAN SACHS		5,096,850	5,000,000	69,271
38148L-AA-4	GOLDMAN SACHS GROUP INC 2.600% 04/23/20		01/20/2015	GOLDMAN SACHS		11,977,440	12,000,000	.0
38148L-AE-6	GOLDMAN SACHS GROUP INC 3.750% 05/22/25		12/17/2015	GOLDMAN SACHS		10,072,700	10,000,000	31,250
39153V-BV-5	GALC 2015-1 A2 1.120% 06/20/17		10/16/2015	WELLS FARGO		299,918	300,000	.9
406216-BD-2	HALLIBURTON COMPANY 3.500% 08/01/23		11/06/2015	UBS WARBURG		2,986,620	3,000,000	29,458
406216-BH-3	HALLIBURTON COMPANY 3.375% 11/15/22		11/06/2015	Various		4,997,990	5,000,000	.0
41283L-AA-3	HARLEY-DAVIDSON FINL SER 3.875% 03/15/16		05/07/2015	US BANCORP		564,383	550,000	3,374
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		12/08/2015	Various		1,943,726	1,910,000	17,739
423074-AS-2	HJ HEINZ CO. 4.875% 02/15/25		01/26/2015	WELLS FARGO		2,500,000	2,500,000	.0
423074-AV-5	HJ HEINZ CO. 5.200% 07/15/45		08/18/2015	JEFFERIES & CO		1,051,370	1,000,000	7,078
423457-AB-6	HELMERICH & PAYNE INTL 4.650% 03/15/25		08/06/2015	Tax Free Exchange		994,391	1,000,000	18,729
42824C-AA-7	HP ENTERPRISE CO 2.450% 10/05/17		09/30/2015	CITIGROUP GLOBAL MKTS		499,720	500,000	.0
446438-RF-2	HUNTINGTON NATIONAL BANK 1.300% 11/20/16		10/30/2015	Various		224,999	225,000	1,036
446438-RM-7	HUNTINGTON NATIONAL BANK 2.400% 04/01/20		02/19/2015	BANK of AMERICA SEC		29,962,200	30,000,000	.0
446438-RN-5	HUNTINGTON NATIONAL BANK 2.000% 06/30/18		06/25/2015	GOLDMAN SACHS		11,965,320	12,000,000	.0
446438-RQ-8	HUNTINGTON NATIONAL BANK 2.875% 08/20/20		08/18/2015	KEY BANC-MCDONALD		997,600	1,000,000	.80
448578-AA-2	HYATT 2015-HYT A 1.601% 11/15/29		06/04/2015	Various		3,282,159	3,285,000	.85
448578-AG-9	HYATT 2015-HYT B 2.051% 11/15/29		01/22/2015	J P MORGAN SEC FIXED INC		9,000,000	9,000,000	.0
44890G-AG-0	HART 2012-A D 2.610% 05/15/18		10/01/2015	Various		332,535	330,000	212
44923Q-AB-0	HYUNDAI CAPITAL AMERICA 4.000% 06/08/17		09/29/2015	BROWNSTONE INV GROUP,LLC		206,534	200,000	2,533
458140-AQ-3	INTEL CORPORATION 2.450% 07/29/20		07/22/2015	WELLS FARGO		4,995,300	5,000,000	.0
458140-AR-1	INTEL CORPORATION 3.100% 07/29/22		07/23/2015	BANK of AMERICA SEC		5,000,000	5,000,000	.0
460146-CL-5	INTERNATIONAL PAPER CO 3.800% 01/15/26		05/14/2015	MIZUHO SECURITIES USA INC		995,690	1,000,000	.0
460146-CN-1	INTERNATIONAL PAPER CO 5.150% 05/15/46		05/14/2015	BANK of AMERICA SEC		2,973,900	3,000,000	.0
46623E-JJ-4	JP MORGAN CHASE & CO 1.125% 02/26/16		03/24/2015	BARCLAYS		16,946,357	16,900,000	14,788
46625H-KC-3	JP MORGAN CHASE & CO 3.125% 01/23/25		01/15/2015	J P MORGAN SEC FIXED INC		4,988,900	5,000,000	.0
46644D-AA-4	JPMCC 2015-CSMO A 1.601% 01/15/32		03/25/2015	J P MORGAN SEC FIXED INC		9,990,625	10,000,000	.0
46644D-AG-1	JPMCC 2015-CSMO 2.151% 01/15/32		03/25/2015	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	.0
46644D-AL-0	JPMCC 2015-CSMO D 3.651% 01/15/32		03/25/2015	J P MORGAN SEC FIXED INC		2,500,000	2,500,000	.0
46645C-AG-2	JPMCC 2015-SGP B 3.101% 07/15/36		09/28/2015	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	.0
46849L-SL-6	JACKSON NATL LIFE GLOBAL 1.875% 10/15/18		10/07/2015	BANK of AMERICA SEC		399,792	400,000	.0
50076Q-AE-6	KRAFT FOODS GROUP INC-W/1 5.000% 06/04/42		06/22/2015	BANK of AMERICA SEC		3,845,315	3,936,000	11,480
50076Q-AZ-9	KRAFT FOODS GROUP INC-W/1 3.500% 06/06/22		01/15/2015	GOLDMAN SACHS		4,253,068	4,157,000	18,187
526057-BV-5	LENNAR CORPORATION 4.750% 05/30/25		04/21/2015	CITIGROUP GLOBAL MKTS		6,145,000	6,145,000	.0
52908W-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.570% 01/01/33		03/19/2015	ZIEGLER SECURITIES		9,500,000	9,500,000	1,434
539830-BL-2	LOCKHEED MARTIN 4.700% 05/15/46		11/16/2015	CITI/GROUP GLOBAL MKTS		1,970,380	2,000,000	.0
55314Q-AD-9	MIAF 2012-AA A4 1.350% 10/10/18		12/18/2015	DEUTSCHE BANK		163,054	163,207	.80
556227-AG-1	MAD 2015-11MD C 3.555% 09/10/33		09/15/2015	DEUTSCHE BANK		4,846,889	5,000,000	13,824
559080-AJ-5	MAGELLAN MIDSTREAM PRTRS 4.200% 03/15/45		02/25/2015	J P MORGAN SEC FIXED INC		1,999,300	2,000,000	.0
565849-AL-0	MARATHON OIL CORP 3.850% 06/01/25		06/01/2015	J P MORGAN SEC FIXED INC		3,990,840	4,000,000	.0
565849-AM-8	MARATHON OIL CORP 5.200% 06/01/45		06/01/2015	J P MORGAN SEC FIXED INC		4,997,050	5,000,000	.0
57629W-BR-0	MASSMUTUAL GLOBAL FUND 2.500% 10/17/22		04/27/2015	WELLS FARGO		9,922,400	10,000,000	9,028
580645-AN-9	MCGRAW-HILL COMPANIES INC 3.300% 08/14/20		12/18/2015	Tax Free Exchange		17,979,532	18,000,000	198,000
580645-AP-4	MCGRAW-HILL COMPANIES INC 4.400% 02/15/26		12/14/2015	Tax Free Exchange		1,999,078	2,000,000	28,356
582839-AH-9	MEAD JOHNSON NUTRITION CO 4.125% 11/15/25		12/08/2015	BANK of AMERICA SEC		5,514,369	5,445,000	23,708
585055-BG-0	MEDTRONIC INC 2.500% 03/15/20		09/02/2015	Tax Free Exchange		11,989,197	12,000,000	139,167
585055-BU-9	MEDTRONIC INC 4.625% 03/15/45		09/02/2015	Tax Free Exchange		4,986,339	5,000,000	107,274
59217G-BM-0	MET LIFE GLOB 0.517% 07/14/16		01/07/2015	US BANCORP		1,900,000	1,900,000	.0
59217G-BQ-1	MET LIFE GLOB 1.950% 12/03/18		11/23/2015	DEUTSCHE BANK		299,784	300,000	.0
594918-BA-1	MICROSOFT CORP 2.375% 02/12/22		02/09/2015	BARCLAYS		6,987,890	7,000,000	.0
594918-BC-7	MICROSOFT CORP 3.500% 02/12/35		08/18/2015	CITIGROUP GLOBAL MKTS		936,020	1,000,000	.875
59523U-AM-9	MID-AMERICA APARTMENTS L 4.000% 11/15/25		11/02/2015	J P MORGAN SEC FIXED INC		1,979,800	2,000,000	.0
595620-AG-0	MIDAMERICAN ENERGY CO 5.950% 07/15/17		03/16/2015	GUGGENHEIM CAPITAL MARKETS		543,985	495,000	5,236
59565A-AB-6	MIDCONTINENT EXPRESS PIP 6.700% 09/15/19		07/01/2015	WILLIAM BLAIR & COMPANY		2,150,000	2,000,000	41,689
598909-AA-8	MOFLT 2015-1 A1 2.230% 06/25/56		11/20/2015	J P MORGAN SEC FIXED INC		249,399	250,000	.0
60856B-AC-8	MOLEX ELECTRONICS TECH 3.900% 04/15/25		04/01/2015	J P MORGAN SEC FIXED INC		998,430	1,000,000	.0
61747Y-DH-2	MORGAN STANLEY 2.650% 01/27/20		01/22/2015	MORGAN STANLEY FIXED INC		11,989,440	12,000,000	.0
62854A-AB-0	MYLAN NV 3.750% 12/15/20	E.	12/17/2015	MORGAN STANLEY FIXED INC		10,028,000	10,000,000	13,542
62913T-AC-6	NGL ENRGY PART LP/FIN CO 6.875% 10/15/21		02/11/2015	Tax Free Exchange		5,600,000	5,600,000	124,056
636180-BM-2	NATIONAL FUEL GAS CO 5.200% 07/15/25		06/22/2015	J P MORGAN SEC FIXED INC		5,981,160	6,000,000	.0
63946B-AF-7	NBC UNIVERSAL 6.400% 04/30/40		08/26/2015	SUNTRUST		1,299,708	1,045,000	22,293
64072T-AE-5	NEPTUNE FINCO CORP 10.125% 01/15/23		09/25/2015	J P MORGAN SEC HI-YIELD		1,000,000	1,000,000	.0

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
64110L-AK-2	NETFLIX INC 5.875% 02/15/25		03/10/2015	BANK of AMERICA SEC		3,411,900	3,345,000	20,744
655044-AM-7	NOBLE ENERGY INC. 5.875% 06/01/24		09/23/2015	MORGAN STANLEY FIXED INC		7,070,000	7,000,000	133,656
66987W-BV-8	MEL 2004-4 M3 1.502% 03/25/35		11/20/2015	KGS-ALPHA CAPITAL MARKETS		152,006	152,197	.0
677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		06/12/2015	GUGGENHEIM CAPITAL MARKETS		1,780,359	1,700,000	4,533
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		05/05/2015	BANK of AMERICA SEC		12,181,000	10,400,000	44,379
68389X-BE-4	ORACLE CORP 3.900% 05/15/35		04/28/2015	J P MORGAN SEC FIXED INC		1,986,500	2,000,000	.0
68557N-AB-9	ORBITAL ATK 5.500% 10/01/23		09/22/2015	WELLS FARGO		11,500,000	11,500,000	.0
71085P-BM-4	POHLT 2005-1 M3 1.292% 01/25/35		01/23/2015	ROBERT W. BAIRD		29,586	29,660	2
713448-CX-4	PEPSICO INC 3.100% 07/17/22		07/14/2015	J P MORGAN SEC FIXED INC		9,998,100	10,000,000	.0
713448-CZ-9	PEPSICO INC 4.600% 07/17/45		08/26/2015	JEFFERIES & CO		6,169,440	6,000,000	33,733
718549-AA-6	PHILLIPS 66 PARTNERS LP 2.646% 02/15/20		02/18/2015	RBS GREENWICH CAPITAL		4,000,000	4,000,000	.0
723787-AM-9	PIONEER NATURAL 4.450% 01/15/26		11/30/2015	MORGAN STANLEY FIXED INC		6,992,230	7,000,000	.0
72650R-BE-1	PLAINS ALL AMER PIPELINE 4.700% 06/15/44		03/24/2015	BARCLAYS		4,116,880	4,000,000	53,267
72766C-AD-8	PLATINUM UNDERWRTRS FIN 7.500% 06/01/17		02/10/2015	GUGGENHEIM CAPITAL MARKETS		224,232	200,000	3,000
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		03/09/2015	DEUTSCHE BANK		1,144,925	1,117,000	6,178
737446-AH-7	POST HOLDINGS INC 7.750% 03/15/24		08/19/2015	GOLDMAN SACHS		512,050	500,000	646
74112V-AJ-0	PART 2012-1A C 3.250% 07/15/19		06/24/2015	WELLS FARGO		225,836	225,000	339
74340X-BE-0	PROLOGIS TRUST 3.750% 11/01/25		10/27/2015	MORGAN STANLEY FIXED INC		993,810	1,000,000	.0
747525-AE-3	QUALCOMM 3.000% 05/20/22		05/13/2015	GOLDMAN SACHS		17,993,160	18,000,000	.0
747525-AF-0	QUALCOMM 3.450% 05/20/25		05/13/2015	GOLDMAN SACHS		9,964,000	10,000,000	.0
74913G-AX-3	QWEST CORP 6.750% 12/01/21		10/21/2015	Various		13,186,750	12,200,000	270,788
75574Q-AA-8	RMT 2015-2 A 3.804% 06/25/55		11/24/2015	J P MORGAN SEC FIXED INC		8,470,382	8,481,000	25,990
756109-AN-4	REALTY INCOME CORP 3.250% 10/15/22		03/20/2015	WELLS FARGO		9,580,881	9,598,000	138,042
760985-7E-5	RAMP 2004-RST A15 5.641% 07/25/34		04/28/2015	KGS-ALPHA CAPITAL MARKETS		2,239,976	2,405,343	.0
761713-BF-2	REYNOLDS AMERICAN INC 4.000% 06/12/22		06/09/2015	J P MORGAN SEC FIXED INC		3,994,440	4,000,000	.0
78403D-AG-5	SBA TOWER TRUST 2.898% 10/15/19		11/05/2015	SUSQUEHANNA		12,328,687	12,395,000	24,945
785592-AK-2	SABINE PASS LIQUEFACTION 5.625% 03/01/25		02/26/2015	J P MORGAN SEC HI-YIELD		2,230,000	2,230,000	.0
80281A-AE-9	SDART 2012-1 C 3.780% 11/15/17		02/18/2015	BARCLAYS		151,191	149,544	126
80281A-AF-6	SDART 2012-1 D 4.560% 11/15/17		09/02/2015	WELLS FARGO		280,650	275,000	801
80282J-AG-4	SDART 2011-4 E 7.200% 11/15/18		11/10/2015	CITIGROUP GLOBAL MKTS		204,688	200,000	40
80282T-AF-4	SDART 2011-3 D 4.230% 05/15/17		04/16/2015	DEUTSCHE BANK		218,527	215,000	152
80282U-AE-4	SDART 2012-5 C 2.700% 08/15/18		09/02/2015	NOMURA SECURITIES INTERNATIONAL		277,020	275,000	474
80282V-AE-2	SDART 2012-2 C 3.200% 02/15/18		06/16/2015	J P MORGAN SEC FIXED INC		197,040	195,756	70
80282W-AE-0	SDART 2012-3 C 3.010% 04/16/18		04/07/2015	J P MORGAN SEC FIXED INC		176,750	175,000	366
80282X-AE-8	SDART 2012-4 C 2.940% 12/15/17		07/20/2015	CREDIT AGRICOLE SECURITIES		243,472	241,622	158
80283B-AE-5	SDART 2012-AA C 1.780% 11/15/18		02/11/2015	WELLS FARGO		200,531	200,000	20
80283B-AF-2	SDART 2012-AA D 2.460% 12/17/18		08/13/2015	WELLS FARGO		8,765,359	8,690,000	1,781
80283D-AE-1	SDART 2013-2 C 1.950% 03/15/19		11/17/2015	WELLS FARGO		351,367	350,000	95
80283F-AE-6	SDART 2013-1 C 1.760% 01/15/19		11/17/2015	LLOYDS SECURITIES		360,619	360,000	88
80284B-AE-4	SDART 2015-2 B 1.830% 01/15/20		04/15/2015	RBC/DAIN		14,999,649	15,000,000	.0
80284Q-AA-9	SDART 2015-5 A1 0.550% 10/17/16		10/15/2015	J P MORGAN SEC FIXED INC		6,500,000	6,500,000	.0
811065-AB-7	SCRIPPS NETWORKS INTER 2.750% 11/15/19		10/23/2015	Various		17,479,136	17,390,000	172,988
811065-AF-8	SCRIPPS NETWORKS INTER 3.500% 06/15/22		10/23/2015	Various		19,207,226	19,450,000	134,138
81618T-AC-4	SELECT INCOME REIT 4.500% 02/01/25		01/29/2015	UBS WARBURG		1,959,800	2,000,000	.0
81618T-AD-2	SELECT INCOME REIT 4.150% 02/01/22		02/26/2015	WILLIAM BLAIR & COMPANY		2,969,920	3,000,000	10,375
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		01/15/2015	CREDIT SUISSE FIRST BOSTON		7,224,826	7,197,834	11,996
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/19/2015	MORGAN STANLEY FIXED INC		18,246,094	18,000,000	42,000
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		01/27/2015	BANK of AMERICA SEC		311,138	310,508	161
82651X-AA-5	SRFC 2011-3A A 3.370% 07/20/28		08/13/2015	J P MORGAN SEC FIXED INC		1,370,983	1,372,983	3,599
829259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		03/09/2015	J P MORGAN SEC HI-YIELD		2,290,298	2,229,000	53,581
842329-AA-2	SOUTHERN BAPTIST HOSP. 4.857% 07/15/45		05/21/2015	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	.0
842808-AF-4	SOUTHERN ELECTRIC GEN CO 2.200% 12/01/18		09/23/2015	BROWNSTONE INV GROUP,LLC		200,506	200,000	1,430
85172C-AT-3	SLFMT 2013-1A M5 2.116% 06/25/58		04/02/2015	BANK of AMERICA SEC		323,379	323,531	125
852061-AF-7	SPRINT CORP NEXTEL 8.375% 08/15/17		12/17/2015	BANK of AMERICA SEC		5,012,500	5,000,000	147,726
87243Q-AB-2	TENET HEALTHCARE CORP 6.000% 10/01/20		03/09/2015	J P MORGAN SEC HI-YIELD		2,401,748	2,229,000	59,812
87264A-AL-9	T-MOBILE USA INC 6.625% 04/01/23		03/10/2015	GOLDMAN SACHS		3,520,613	3,345,000	99,477
87612B-AS-1	TARGA RESOURCES PARTNERS 5.000% 01/15/18		01/15/2015	BANK of AMERICA SEC		5,000,000	5,000,000	.0
887317-AV-7	TIME WARNER INC 3.550% 06/01/24		08/18/2015	CITIGROUP GLOBAL MKTS		1,956,760	2,000,000	15,778
88732J-BB-3	TIME WARNER CABLE INC 5.500% 09/01/41		06/04/2015	MORGAN STANLEY FIXED INC		951,590	1,000,000	14,972
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		07/23/2015	BANK of AMERICA SEC		5,001,648	5,000,000	12,083
89236T-CP-8	TOYOTA 1.550% 07/13/18		07/08/2015	J P MORGAN SEC FIXED INC		14,987,250	15,000,000	.0
89417E-AK-5	TRAVELERS COS INC 4.300% 08/25/45		08/18/2015	WELLS FARGO		992,160	1,000,000	.0
89566E-AG-3	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		09/03/2015	Tax Free Exchange		6,997,014	7,000,000	87,772
896516-AA-9	TRINITY 4.125% 12/01/45		02/05/2015	GOLDMAN SACHS		2,197,822	2,200,000	.0
90117P-AQ-8	AOTA 2015-1211 E 4.280% 08/10/35		08/07/2015	J P MORGAN SEC FIXED INC		3,544,636	4,000,000	12,365

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
90131H-AK-1	21ST CENTURY FOX 8.000% 10/17/16		04/17/2015	Tax Free Exchange		4,117,472	4,000,000	160,000
90131H-AL-9	21ST CENTURY FOX 7.250% 05/18/18		04/06/2015	Tax Free Exchange		5,434,599	5,250,000	145,906
90131H-AM-7	21ST CENTURY FOX 8.250% 08/10/18		04/06/2015	Tax Free Exchange		2,739,950	2,800,000	35,933
90131H-BA-2	21ST CENTURY FOX 7.300% 04/30/28		04/30/2015	Tax Free Exchange		3,233,666	3,000,000	109,500
90131H-BD-6	21ST CENTURY FOX 6.550% 03/15/33		04/06/2015	Tax Free Exchange		12,288,888	12,000,000	45,850
90131H-BQ-7	21ST CENTURY FOX 6.150% 02/15/41		04/06/2015	Tax Free Exchange		995,036	1,000,000	8,713
90268T-AE-4	UBSC 2011-C1 XA 2.432% 01/10/45		08/27/2015	GOLDMAN SACHS		199,752	0	0
90932L-AB-3	UNITED AIR 2015-1 A PTT 3.700% 12/01/22		11/02/2015	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0
90943R-AA-9	UACST 2015-1 A 1.160% 02/15/17		03/19/2015	WELLS FARGO		239,993	240,000	0
911365-BC-7	NA UNITED RENTALS 4.625% 07/15/23		03/12/2015	WELLS FARGO		4,461,000	4,461,000	0
91324P-CN-0	UNITEDHEALTH GROUP INC 3.350% 07/15/22		07/20/2015	J P MORGAN SEC FIXED INC		1,997,540	2,000,000	0
92826C-AF-9	VISA INC 4.300% 12/14/45		12/09/2015	BANK of AMERICA SEC		4,991,650	5,000,000	0
929043-AG-2	VORNADO REALTY LP 5.000% 01/15/22		03/19/2015	Various		9,011,250	8,177,000	54,962
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		03/16/2015	BANK of AMERICA SEC		4,333,000	4,333,000	0
93934D-CG-0	WMOM 2005-C1A K 5.170% 05/25/36		05/04/2015	Southwest Securities, Inc.		503,125	500,000	431
948741-AH-6	WEINGARTEN REALTY INVST 3.375% 10/15/22		10/28/2015	WELLS FARGO		4,921,000	5,000,000	22,031
94874R-CQ-7	WEINGARTEN REALTY INVEST 5.542% 12/15/16		04/23/2015	GUGGENHEIM CAPITAL MARKETS		218,141	205,000	4,197
94988Q-BC-4	WFCM 2013-LC12 XA 0.485% 07/15/46		05/11/2015	GOLDMAN SACHS		3,691,974	0	31,668
94988M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		06/30/2015	WELLS FARGO		15,449,790	15,000,000	18,747
95058X-AA-6	WEN 2015-1A A21 3.371% 06/15/45		05/19/2015	GUGGENHEIM CAPITAL MARKETS		30,000,000	30,000,000	0
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		02/20/2015	AMHERST SECURITIES GROUP		254,913	255,000	0
96041Q-AB-7	WLAKE 2014-1A A2 0.700% 05/15/17		06/16/2015	Various		529,057	529,446	202
96042A-AB-1	WLAKE 2015-1A A2 1.170% 03/15/18		11/17/2015	WELLS FARGO		269,299	269,542	44
96042C-AC-5	WLAKE 2015-2A A2A 1.280% 07/16/18		06/18/2015	WELLS FARGO		269,998	270,000	0
96042D-AA-7	WLAKE 2015-3A A1 0.640% 10/17/16		10/09/2015	J P MORGAN SEC FIXED INC		2,700,000	2,700,000	0
976843-BK-7	WISCONSIN PUB SERV 1.650% 12/04/18		12/01/2015	WELLS FARGO		299,721	300,000	0
98956P-AK-8	ZIMMER HOLDINGS INC 2.700% 04/01/20		03/10/2015	BANK of AMERICA SEC		4,997,400	5,000,000	0
064159-HB-5	BANK OF NOVA SCOTIA 4.500% 12/16/25	A.	12/09/2015	CITIGROUP GLOBAL MKTS		9,999,200	10,000,000	0
30216B-FE-7	Export Development Canada 0.310% 02/10/16	A.	02/04/2015	BMO CAPITAL MARKETS		4,000,000	4,000,000	0
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A.	10/28/2015	Taxable Exchange		1,894,909	2,972,872	0
895945-D#-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I.	10/28/2015	Taxable Exchange		1,966,324	2,601,263	0
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18	I.	11/30/2015	Taxable Exchange		0	79,784	0
895945-Q#-6	TRICAN WELL SVCS PP 6.280% 04/28/21	A.	11/30/2015	Taxable Exchange		0	188,219	0
903914-AA-7	ULTRA PETROLEUM CORP 5.750% 12/15/18	A.	10/15/2015	JEFFERIES & CO		3,235,208	4,525,000	89,175
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A.	08/03/2015	BANK of AMERICA SEC		1,452,519	1,385,000	30,398
91911K-AE-2	VALEANT PHARMA 5.500% 03/01/23	A.	03/09/2015	J P MORGAN SEC HI-YIELD		2,231,786	2,229,000	14,303
000744-AD-4	ABCO 2007-1A B 1.067% 04/15/21	F.	10/07/2015	BANK of AMERICA SEC		3,977,200	4,000,000	10,388
00507U-AR-2	ACTAVIS FUNDING SCS 3.450% 03/15/22	F.	03/10/2015	MORGAN STANLEY FIXED INC		5,044,150	5,000,000	479
05530Q-AL-4	BAT INTL FINANCE PLC 3.500% 06/15/22	F.	07/15/2015	Various		10,048,250	10,000,000	17,014
17186H-AA-0	CIMPRESS NV 7.000% 04/01/22	F.	03/13/2015	J P MORGAN SEC HI-YIELD		2,231,000	2,231,000	0
233048-AC-1	DBS BANK LTD/SINGAPORE 1.927% 07/15/21	F.	05/21/2015	STERNE AGEE LEACH		17,649,506	17,758,000	12,124
292467-AA-5	UNITED ARAB SHIP PP 5.170% 06/30/27	F.	07/08/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	0
3622MQ-AC-0	GSC 2007-8A A2 0.697% 04/17/21	F.	08/11/2015	BANK of AMERICA SEC		200,912	201,700	105
44841C-AB-0	HUTCH WHIMPOA INT 11 LTD 4.625% 01/13/22	F.	04/23/2015	Various		7,726,790	7,000,000	94,427
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	F.	10/14/2015	BANK of AMERICA SEC		3,151,055	3,236,000	11,731
552686-AE-7	MOFND 2006-1A C 1.536% 12/20/20	F.	05/29/2015	MIZUHO SECURITIES USA INC		199,400	200,000	508
67401C-AC-1	OAKTA 2015-B1A B 2.667% 02/15/26	F.	02/20/2015	WELLS FARGO		4,984,780	5,000,000	0
69343M-AA-0	PPP III 2015-2 A 1.781% 07/14/34	F.	07/28/2015	WELLS FARGO		200,000	200,000	0
73328#-AD-0	PORSCHE FINANCIAL SERVICES PP 5.330% 03/09/19	F.	10/08/2015	PRIVATE PLACEMENT		5,214,500	5,000,000	31,832
774262-AB-5	ROCKW 2006-1A A1LB 0.834% 08/01/21	F.	05/05/2015	MIZUHO SECURITIES USA INC		197,000	200,000	30
81180W-AL-5	SEAGATE HDD CAYMAN 4.750% 01/01/25	F.	07/15/2015	Tax Free Exchange		5,000,000	5,000,000	9,236
81882E-AJ-1	SHACK 2015-8A A2 3.100% 10/20/27	F.	08/21/2015	J P MORGAN SEC FIXED INC		23,000,000	23,000,000	0
82620K-AD-5	STIEGR 2.900% 05/27/22	F.	05/18/2015	DEUTSCHE BANK		10,000,000	10,000,000	0
87969N-AD-7	TELSTRA CORP LTD 3.125% 04/07/25	F.	10/08/2015	J P MORGAN SEC FIXED INC		9,840,480	10,000,000	2,431
89400P-AE-3	TRANSURBAN FINANCE CO 4.125% 02/02/26	F.	10/27/2015	J P MORGAN SEC FIXED INC		9,912,300	10,000,000	0
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F.	03/11/2015	CREDIT AGRICOLE SECURITIES		234,360	217,000	2,528
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV 5.500% 06/15/23	F.	03/09/2015	CREDIT SUISSE FIRST BOSTON		953,278	893,000	11,604
G1846#-AR-8	CAPITA HOLDINGS LTD PP 3.330% 01/22/22	R.	01/13/2015	PRIVATE PLACEMENT		13,000,000	13,000,000	0
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PP 6.050% 12/15/23	R.	05/07/2015	PRIVATE PLACEMENT		11,738,100	10,000,000	250,403
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F.	02/01/2015	Interest Capitalization		6,608	6,608	0
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F.	02/01/2015	Interest Capitalization		849	849	0
N7338#-AC-5	RED ELECTRICA PP 5.310% 10/19/25	R.	04/17/2015	PRIVATE PLACEMENT		2,293,980	2,000,000	2,655
38999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,500,213,207	1,485,386,414	6,237,916
25746U-AJ-5	DOMINION RESOURCES 7.500% 06/30/66		07/13/2015	IMPERIAL CAPITAL LLC		1,829,005	2,021,000	6,737
302570-AW-6	NEXTERA ENERGY 6.350% 10/01/66		08/04/2015	SEAPORT GROUP LLC		1,610,000	2,000,000	44,450

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
69352P-AC-7	PPL CAPITAL FUNDING 6.700% 03/30/67		.08/11/2015	STERNE AGEЕ LEACH		1,752,500	2,000,000	49,878
744320-AM-4	PRUDENTIAL FINANCIAL 5.625% 06/15/43		.04/01/2015	BARCLAYS		5,356,250	5,000,000	87,500
92931B-AC-0	INTEGRYS ENERGY 6.110% 12/01/66		.07/31/2015	IMPERIAL CAPITAL LLC		9,505,923	10,773,000	117,019
976657-AH-9	WISCONSIN ENERGY CORP 6.250% 05/15/67		.08/12/2015	Various		15,316,050	17,052,000	197,126
4899999. Subtotal - Bonds - Hybrid Securities						35,369,728	38,846,000	502,710
8399997. Total - Bonds - Part 3						1,751,080,854	1,739,390,474	7,128,340
8399998. Total - Bonds - Part 5						342,038,864	342,642,543	1,297,384
8399999. Total - Bonds						2,093,119,718	2,082,033,017	8,425,724
52469B-2F-6	LEGG MASON FUND PP 3.290% 02/18/20		.02/13/2015	PRIVATE PLACEMENT	10,000,000.000	10,000,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						10,000,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						10,000,000	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						10,000,000	XXX	0
31337#-10-5	FHLB CINCINNATI		.02/04/2015	Various	8,240.000	824,000		0
90130A-10-1	THIENTY-FIRST CENTURY FOX-A		.07/07/2015	Various	45,941.000	1,502,328		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,326,328	XXX	0
98259#-10-8	IFS W&S Fin Grp Distributors, Inc		.01/01/2015	W-S LIFE ASSURANCE	1,000.000	11,997		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						11,997	XXX	0
9799997. Total - Common Stocks - Part 3						2,338,325	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						2,338,325	XXX	0
9899999. Total - Preferred and Common Stocks						12,338,325	XXX	0
9999999 - Totals						2,105,458,043	XXX	8,425,724

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36176F-2C-1	G2 #765171 4.660% 12/27/61		11/01/2015	Paydown		89,297	89,297	96,910	93,301	0	(4,003)	0	(4,003)	0	89,297	0	0	0	2,834	12/27/2061
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		12/01/2015	Paydown		1,033,227	1,033,227	1,143,790	1,097,808	0	(64,581)	0	(64,581)	0	1,033,227	0	0	0	22,508	08/01/2042
36176F-Z5-0	G2 #765164 4.607% 10/20/61		10/01/2015	Paydown		342,737	342,737	369,368	355,111	0	(12,374)	0	(12,374)	0	342,737	0	0	0	9,022	10/20/2061
36176F-Z9-2	G2 #765168 4.615% 11/22/61		11/01/2015	Paydown		1,029,932	1,029,927	1,103,311	1,064,939	0	(35,007)	0	(35,007)	0	1,029,932	0	0	0	30,872	11/22/2061
36179D-B6-6	GN # AC3661 2.640% 01/15/33		12/01/2015	Paydown		235,897	235,897	236,192	236,142	0	(245)	0	(245)	0	235,897	0	0	0	3,389	01/15/2033
36179N-RP-5	G2 MA1394 1.713% 10/20/43		12/01/2015	Paydown		167,702	167,702	170,866	170,868	0	(3,165)	0	(3,165)	0	167,702	0	0	0	1,302	10/20/2043
	Government National Mortgage A POOL # MA2466																			
36179Q-W3-1	1.713% 12/20/44		12/01/2015	Paydown		52,992	52,992	53,828	53,824	0	(831)	0	(831)	0	52,992	0	0	0	766	12/20/2044
36180W-SN-6	GN AE4133 2.750% 09/15/30		12/01/2015	Paydown		703,606	703,606	671,999	674,297	0	29,309	0	29,309	0	703,606	0	0	0	10,529	09/15/2030
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		12/01/2015	Paydown		1,726	1,726	1,829	1,818	0	(92)	0	(92)	0	1,726	0	0	0	61	09/15/2032
36202K-2S-3	G2 # 8885 1.625% 12/20/21		12/01/2015	Paydown		898	898	921	851	0	47	0	47	0	898	0	0	0	8	12/20/2021
36202K-5J-0	G2 # 8949 1.875% 08/20/26		12/01/2015	Paydown		1,084	1,084	1,110	1,014	0	70	0	70	0	1,084	0	0	0	10	08/20/2026
36202K-AL-9	G2 # 8111 4.000% 03/20/16		12/01/2015	Paydown		11,107	11,107	11,537	10,790	0	317	0	317	0	11,107	0	0	0	220	03/20/2016
36202K-DB-8	G2 # 8198 1.750% 05/20/23		12/01/2015	Paydown		11,295	11,295	11,528	10,462	0	833	0	833	0	11,295	0	0	0	107	05/20/2023
36202K-DW-2	G2 # 8217 1.750% 06/20/23		12/01/2015	Paydown		12,069	12,069	12,378	11,227	0	842	0	842	0	12,069	0	0	0	107	06/20/2023
36202K-FC-4	G2 # 8263 2.000% 09/20/17		12/01/2015	Paydown		868	868	890	835	0	33	0	33	0	868	0	0	0	9	09/20/2017
36202K-FD-2	G2 # 8264 2.500% 09/20/17		12/01/2015	Paydown		5,518	5,518	5,635	5,306	0	212	0	212	0	5,518	0	0	0	73	09/20/2017
36202K-NU-5	G2 # 8503 1.875% 09/20/24		12/01/2015	Paydown		11,371	11,371	11,699	10,708	0	662	0	662	0	11,371	0	0	0	117	09/20/2024
36202K-OP-3	G2 # 8562 1.625% 12/20/24		12/01/2015	Paydown		6,264	6,264	6,428	5,918	0	345	0	345	0	6,264	0	0	0	63	12/20/2024
36202K-SA-4	G2 # 8613 3.000% 03/20/25		12/01/2015	Paydown		1,977	1,977	2,018	1,837	0	139	0	139	0	1,977	0	0	0	34	03/20/2025
36202K-V6-9	G2 # 8737 2.500% 01/20/21		12/01/2015	Paydown		10,043	10,043	10,106	9,345	0	698	0	698	0	10,043	0	0	0	147	01/20/2021
36202K-XR-1	G2 # 8788 1.750% 01/20/26		12/01/2015	Paydown		1,134	1,134	1,157	1,053	0	81	0	81	0	1,134	0	0	0	9	01/20/2026
36202K-ZQ-1	G2 # 8851 1.625% 10/20/21		12/01/2015	Paydown		10,200	10,200	10,557	9,723	0	478	0	478	0	10,200	0	0	0	74	10/20/2021
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		12/01/2015	Paydown		999	999	919	941	0	59	0	59	0	999	0	0	0	38	12/15/2022
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		12/01/2015	Paydown		2,163	2,163	2,075	2,100	0	64	0	64	0	2,163	0	0	0	90	05/15/2023
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		12/01/2015	Paydown		19,724	19,724	18,950	19,166	0	558	0	558	0	19,724	0	0	0	916	05/15/2023
36203N-ZU-1	GNMA # 354587 7.500% 05/15/23		12/01/2015	Paydown		1,472	1,472	1,350	1,384	0	88	0	88	0	1,472	0	0	0	61	05/15/2023
36204K-UB-4	GNMA # 372407 7.500% 03/15/27		12/01/2015	Paydown		619	619	618	618	0	1	0	1	0	619	0	0	0	25	03/15/2027
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		12/01/2015	Paydown		261	261	239	246	0	15	0	15	0	261	0	0	0	11	06/15/2022
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		12/01/2015	Paydown		844	844	865	860	0	(16)	0	(16)	0	844	0	0	0	35	05/15/2026
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		12/01/2015	Paydown		1,123	1,123	1,129	1,127	0	(4)	0	(4)	0	1,123	0	0	0	46	12/15/2026
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		12/01/2015	Paydown		3,626	3,626	3,589	3,597	0	29	0	29	0	3,626	0	0	0	160	06/15/2024
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		12/01/2015	Paydown		1,722	1,722	1,643	1,663	0	59	0	59	0	1,722	0	0	0	76	11/15/2024
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		12/01/2015	Paydown		6,864	6,864	6,796	6,810	0	54	0	54	0	6,864	0	0	0	188	06/15/2024
36205G-OH-7	GNMA 30 YR # 390256 8.000% 06/15/24		12/01/2015	Paydown		2,589	2,589	2,563	2,568	0	21	0	21	0	2,589	0	0	0	113	06/15/2024
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		12/01/2015	Paydown		1,521	1,521	1,522	1,521	0	0	0	0	0	1,521	0	0	0	63	06/15/2026
36205S-WT-9	GNMA 30 YR # 399170 7.500% 03/15/27		08/01/2015	Paydown		11,247	11,247	11,319	11,299	0	(52)	0	(52)	0	11,247	0	0	0	554	03/15/2027
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		12/01/2015	Paydown		660	660	677	673	0	(12)	0	(12)	0	660	0	0	0	27	02/15/2026
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		12/01/2015	Paydown		767	767	745	749	0	18	0	18	0	767	0	0	0	32	04/15/2026
36206M-SH-6	GNMA 30 YR # 415848 7.500% 05/15/27		12/01/2015	Paydown		399	399	401	400	0	(1)	0	(1)	0	399	0	0	0	16	05/15/2027
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		12/01/2015	Paydown		730	730	732	732	0	(1)	0	(1)	0	730	0	0	0	30	01/15/2026
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		12/01/2015	Paydown		16,385	16,385	16,349	16,346	0	39	0	39	0	16,385	0	0	0	811	02/15/2026
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		12/01/2015	Paydown		4,912	4,912	4,987	4,974	0	(62)	0	(62)	0	4,912	0	0	0	188	06/15/2028
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		12/01/2015	Paydown		793	793	793	792	0	0	0	0	0	793	0	0	0	33	02/15/2026
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		12/01/2015	Paydown		1,494	1,494	1,471	1,475	0	20	0	20	0	1,494	0	0			

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36207W-UZ-5	GNMA 30 YR # 444400		12/01/2015	Paydown		4,084	4,084	4,099	4,094	0	(10)	0	(10)	0	4,084	0	0	0	168	05/15/2027
36207X-PS-5	GNMA 30 YR # 445133		12/01/2015	Paydown		794	794	793	793	0	1	0	1	0	794	0	0	0	32	02/15/2027
36208D-VP-7	GNMA 30 YR # 448022		12/01/2015	Paydown		1,479	1,479	1,476	1,476	0	3	0	3	0	1,479	0	0	0	68	04/15/2027
36208E-HD-8	GNMA 30 YR # 448528		12/01/2015	Paydown		24,216	24,216	23,739	23,815	0	401	0	401	0	24,216	0	0	0	339	04/15/2027
36208H-SN-2	GNMA 30 YR # 451853		12/01/2015	Paydown		3,172	3,172	3,190	3,185	0	(12)	0	(12)	0	3,172	0	0	0	130	08/15/2027
36208H-S5-1	GNMA 30 YR # 451857		12/01/2015	Paydown		2,398	2,398	2,411	2,407	0	(9)	0	(9)	0	2,398	0	0	0	99	08/15/2027
36208H-SK-3	GNMA 30 YR # 451522		12/01/2015	Paydown		1,268	1,268	1,299	1,293	0	(25)	0	(25)	0	1,268	0	0	0	52	10/15/2027
36208Y-LM-9	GNMA 30 YR # 464832		12/01/2015	Paydown		4,285	4,285	4,348	4,336	0	(51)	0	(51)	0	4,285	0	0	0	152	09/15/2028
36209B-DX-3	GNMA 30 YR # 466418		12/01/2015	Paydown		17,150	17,150	17,392	17,346	0	(196)	0	(196)	0	17,150	0	0	0	561	12/15/2028
36209C-GZ-4	GNMA 30 YR # 468088		12/01/2015	Paydown		3,978	3,978	4,036	4,025	0	(47)	0	(47)	0	3,978	0	0	0	153	07/15/2028
36209Q-6M-2	GNMA # 478876		12/01/2015	Paydown		1,389	1,389	1,381	1,381	0	7	0	7	0	1,389	0	0	0	57	11/15/2029
36209T-Y9-4	GNMA 30 YR # 481436		12/01/2015	Paydown		22,612	22,612	22,930	22,871	0	(258)	0	(258)	0	22,612	0	0	0	651	12/15/2028
36209V-2X-1	GNMA # 483290		12/01/2015	Paydown		1,524	1,524	1,497	1,501	0	24	0	24	0	1,524	0	0	0	59	12/15/2028
36209V-CE-2	GNMA # 482569		12/01/2015	Paydown		2,849	2,849	2,849	2,848	0	1	0	1	0	2,849	0	0	0	101	05/15/2029
36210A-D9-5	GNMA 30 YR # 486228		12/01/2015	Paydown		2,760	2,760	2,745	2,746	0	15	0	15	0	2,760	0	0	0	107	11/15/2029
36210D-GY-1	GNMA # 489015		12/01/2015	Paydown		24,712	24,712	24,716	24,707	0	6	0	6	0	24,712	0	0	0	1,518	05/15/2029
36210F-TB-2	GNMA 30 YR # 491146		12/01/2015	Paydown		4,442	4,442	4,504	4,493	0	(51)	0	(51)	0	4,442	0	0	0	157	12/15/2028
36210J-V9-6	GNMA 30 YR # 493940		12/01/2015	Paydown		2,771	2,771	2,770	2,769	0	1	0	1	0	2,771	0	0	0	84	05/15/2029
36210T-3Y-0	GNMA 30 YR # 502215		12/01/2015	Paydown		39,492	39,492	39,486	39,472	0	20	0	20	0	39,492	0	0	0	1,512	05/15/2029
36210V-SE-2	GNMA 30 YR # 503717		12/01/2015	Paydown		13,981	13,981	13,979	13,974	0	7	0	7	0	13,981	0	0	0	493	05/15/2029
36210V-SV-4	GNMA 30 YR # 503732		12/01/2015	Paydown		1,590	1,590	1,590	1,589	0	1	0	1	0	1,590	0	0	0	56	05/15/2029
36210X-V4-6	GNMA # 505635		12/01/2015	Paydown		2,624	2,624	2,623	2,623	0	1	0	1	0	2,624	0	0	0	93	05/15/2029
36211U-TJ-5	GNMA 30 YR # 523897		12/01/2015	Paydown		3,385	3,385	3,366	3,367	0	18	0	18	0	3,385	0	0	0	139	11/15/2029
36225A-TB-6	GNMA 30 YR # 780546		12/01/2015	Paydown		4,393	4,393	4,409	4,403	0	(10)	0	(10)	0	4,393	0	0	0	185	04/15/2027
36225A-WB-2	GNMA 30 YR # 780642		12/01/2015	Paydown		5,837	5,837	5,927	5,909	0	(72)	0	(72)	0	5,837	0	0	0	237	09/15/2027
36225B-F6-0	GNMA 30 YR # 781089		12/01/2015	Paydown		11,192	11,192	11,197	11,192	0	0	0	0	0	11,192	0	0	0	491	09/15/2029
36225C-A8-9	GNMA ARM # 80030		12/01/2015	Paydown		2,930	2,930	2,975	2,705	0	225	0	225	0	2,930	0	0	0	27	01/20/2027
36225C-AY-2	GNMA ARM # 80022		12/01/2015	Paydown		5,861	5,861	5,924	5,461	0	399	0	399	0	5,861	0	0	0	51	12/20/2026
36225C-CN-4	GNMA ARM # 80076		12/01/2015	Paydown		1,191	1,191	1,216	1,098	0	93	0	93	0	1,191	0	0	0	10	05/20/2027
36225C-DJ-2	GNMA ARM # 80104		12/01/2015	Paydown		2,240	2,240	2,300	2,099	0	141	0	141	0	2,240	0	0	0	19	08/20/2027
36225C-E2-8	GNMA ARM # 80152		12/01/2015	Paydown		6,845	6,845	6,958	6,316	0	529	0	529	0	6,845	0	0	0	65	01/20/2028
36225C-EJ-1	GNMA ARM # 80136		12/01/2015	Paydown		1,166	1,166	1,198	1,097	0	68	0	68	0	1,166	0	0	0	9	11/20/2027
36225C-FM-3	GNMA ARM # 80171		12/01/2015	Paydown		972	972	992	900	0	71	0	71	0	972	0	0	0	4	02/20/2028
36225C-FW-1	GNMA ARM # 80180		12/01/2015	Paydown		5,119	5,119	5,167	4,709	0	411	0	411	0	5,119	0	0	0	47	03/20/2028
36225C-GG-5	GNMA ARM # 80198		12/01/2015	Paydown		8,156	8,156	8,319	7,494	0	662	0	662	0	8,156	0	0	0	78	05/20/2028
36225D-NS-9	GZAR # 81300		12/01/2015	Paydown		9,517	9,517	9,422	9,430	0	87	0	87	0	9,517	0	0	0	156	04/20/2035
36230R-NJ-6	G2 #756703		12/01/2015	Paydown		1,629,377	1,629,377	1,750,358	1,687,263	0	(57,886)	0	(57,886)	0	1,629,377	0	0	0	37,921	11/21/2061
36230U-YF-0	G2 # 4684% 09/01/46		11/01/2015	Paydown		775,379	775,379	836,092	804,517	0	(29,138)	0	(29,138)	0	775,379	0	0	0	23,271	09/01/2046
36230U-YL-7	G2 RF #759715		11/01/2015	Paydown		1,100,584	1,100,584	1,186,587	1,139,822	0	(39,239)	0	(39,239)	0	1,100,584	0	0	0	34,933	10/26/2061
36297E-Z5-7	G2 POOL # 710064		12/01/2015	Paydown		2,239,444	2,239,444	2,332,707	2,276,284	0	(36,841)	0	(36,841)	0	2,239,444	0	0	0	58,240	03/01/2061
36297E-ZY-4	G2 #710059		12/01/2015	Paydown		1,263,574	1,263,574	1,292,264	1,277,205	0	(13,632)	0	(13,632)	0	1,263,574	0	0	0	29,560	11/20/2060
38373X-DY-9	GNMA - CMO 2002-45 PAC		12/01/2015	Paydown		247,812	247,812	254,704	248,488	0	(676)	0	(676)	0	247,812	0	0	0	8,218	05/16/2032
38374T-VL-5	GNR 2009-38 Z		12/01/2015	Paydown		686,835	686,835	793,728	762,076	0	(75,241)	0	(75,241)	0	686,835	0	0	0	19,407	05/16/2039
38376G-FV-7	GNR 2010-28 IO		12/01/2015	Paydown		0	0	214,195	201,120	0	(198,766)	2,354	(201,120)	0	0	0	0	13,961	01/16/2052	
38376G-P3-8	GNR 2011-53 B		12/01/2015	Paydown		1,292,885	1,292,885	1,441,819	1,402,422	0	(109,537)	0	(109,537)	0	1,292,885	0	0	0	33,552	05/16/2051
38376G-WD-8	GNR 2010 122 IO		12/01/2015	Paydown		0	0	259,003	299,738	0	(180,058)	119,680	(299,738)	0	0	0	0	224,289	02/16/20	

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
485107-KK-0	KC MO TIF VRDN		01/01/2015	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	1,237	11/01/2028
0599999	Subtotal - Bonds - U.S. Governments					31,450,320	31,493,557	34,742,760	33,535,017	0	(2,127,881)	(71,453)	(2,056,428)	0	31,478,582	0	(28,263)	(28,263)	1,107,181	XXX
063679-BV-5	BANK OF MONTREAL 2.850% 06/09/15	A	06/09/2015	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	71,250	06/09/2015
136069-DM-0	CANADIAN IMPERIAL BANK 2.600% 07/02/15	A	07/02/2015	Maturity		5,000,000	5,000,000	4,996,050	4,999,577	0	423	0	423	0	5,000,000	0	0	0	130,000	07/02/2015
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	02/03/2015	MORGAN STANLEY FIXED INC		5,536,000	5,000,000	5,238,860	5,187,387	0	(2,258)	0	(2,258)	0	5,185,130	0	350,870	350,870	30,990	06/15/2022
731011-AS-1	REPUBLIC OF POLAND SOVEREIGN 3.875% 07/16/15	F	07/16/2015	Maturity		10,000,000	10,000,000	10,550,000	10,145,039	0	(145,039)	0	(145,039)	0	10,000,000	0	0	0	387,500	07/16/2015
831594-AF-3	REPUBLIC OF SLOVENIA 4.125% 02/18/19	F	05/19/2015	BARCLAYS		11,610,500	11,000,000	11,440,000	11,388,467	0	(34,818)	0	(34,818)	0	11,353,649	0	256,851	256,851	345,354	02/18/2019
1099999	Subtotal - Bonds - All Other Governments					37,146,500	36,000,000	37,224,910	36,720,470	0	(181,692)	0	(181,692)	0	36,538,779	0	607,721	607,721	965,094	XXX
485107-KK-0	KC MO TIF VRDN 0.140% 11/01/28		06/30/2015	Redemption 100.0000		10,880,000	10,880,000	10,880,000	10,880,000	0	0	0	0	0	10,880,000	0	0	0	7,181	11/01/2028
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					10,880,000	10,880,000	10,880,000	10,880,000	0	0	0	0	0	10,880,000	0	0	0	7,181	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		12/01/2015	Redemption 100.0000		244,014	244,014	244,014	244,014	0	0	0	0	0	244,014	0	0	0	7,129	07/01/2043
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		05/15/2015	Redemption 100.0000		3,700,000	3,700,000	3,700,000	3,700,000	0	0	0	0	0	3,700,000	0	0	0	0	11/15/2038
18610R-AB-0	CLEVELAND-CUYAHOGA CNTY OHIO 5.000% 10/15/15		05/22/2015	Call 101.6586		274,478	270,000	270,000	270,000	0	0	0	0	0	270,000	0	4,478	4,478	8,138	10/15/2015
18610R-AB-0	CLEVELAND-CUYAHOGA CNTY OHIO 5.000% 10/15/15		01/15/2015	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	63	10/15/2015
20775B-DB-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		12/01/2015	Redemption 100.0000		215,000	215,000	222,544	222,026	0	(7,026)	0	(7,026)	0	215,000	0	0	0	4,271	11/15/2035
232263-GR-8	CUYAHOGA CNTY OH ECON DEV 3.670% 12/01/15		12/01/2015	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	367,000	12/01/2015
270777-AC-9	EAST Baton Rouge VRDN 0.010% 08/01/35		11/27/2015	MERRILL LYNCH-NY---FX INC		3,700,000	3,700,000	3,700,000	3,700,000	0	0	0	0	0	3,700,000	0	0	0	730	08/01/2035
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		12/01/2015	Paydown		715,071	715,071	719,540	718,809	0	(3,739)	0	(3,739)	0	715,071	0	0	0	7,687	11/15/2032
31283G-LL-9	FHLMC # 600331 7.000% 12/01/24		12/01/2015	Paydown		4,840	4,840	4,871	4,860	0	(21)	0	(21)	0	4,840	0	0	0	179	12/01/2024
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		12/01/2015	Paydown		35,063	35,063	37,759	37,161	0	(2,098)	0	(2,098)	0	35,063	0	0	0	924	10/01/2020
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		12/01/2015	Paydown		28,997	28,997	31,407	30,872	0	(1,875)	0	(1,875)	0	28,997	0	0	0	750	10/01/2020
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		12/01/2015	Paydown		79,627	79,627	78,383	78,472	0	1,154	0	1,154	0	79,627	0	0	0	2,256	05/01/2033
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		12/01/2015	Paydown		11,755	11,755	11,768	11,757	0	(1)	0	(1)	0	11,755	0	0	0	365	08/01/2025
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		12/01/2015	Paydown		8,937	8,937	9,096	9,049	0	(112)	0	(112)	0	8,937	0	0	0	353	08/01/2025
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		12/01/2015	Paydown		2,494	2,494	2,519	2,513	0	(18)	0	(18)	0	2,494	0	0	0	95	11/01/2025
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		12/01/2015	Paydown		4,187	4,187	4,214	4,206	0	(19)	0	(19)	0	4,187	0	0	0	104	01/01/2026
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		12/01/2015	Paydown		510	510	514	513	0	(3)	0	(3)	0	510	0	0	0	20	01/01/2026
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		12/01/2015	Paydown		12,119	12,119	12,079	12,080	0	38	0	38	0	12,119	0	0	0	243	02/01/2026
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		12/01/2015	Paydown		2,935	2,935	2,926	2,926	0	9	0	9	0	2,935	0	0	0	113	02/01/2026
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		12/01/2015	Paydown		3,343	3,343	3,322	3,324	0	19	0	19	0	3,343	0	0	0	127	02/01/2026
3128HX-WT-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		12/01/2015	Paydown		1,279,559	1,279,559	1,329,742	1,326,373	0	(46,813)	0	(46,813)	0	1,279,559	0	0	0	22,713	08/15/2042
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		12/01/2015	Paydown		784,609	784,609	798,094	795,226	0	(10,617)	0	(10,617)	0	784,609	0	0	0	18,174	05/01/2024
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		12/01/2015	Paydown		326,758	326,758	335,285	333,511	0	(6,752)	0	(6,752)	0	326,758	0	0	0	7,697	05/01/2024
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		12/01/2015	Paydown		4,991	4,991	5,004	5,003	0	(12)	0	(12)	0	4,991	0	0	0	192	07/01/2035
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		11/01/2015	Paydown		446,109	446,109	446,179	446,124	0	(15)	0	(15)	0	446,109	0	0	0	18,682	08/01/2035
3128P7-AB-6	FG C91718 3.000% 08/01/33		12/01/2015	Paydown		2,654,886	2,654,886	2,652,811	2,652,768	0	2,117	0	2,117	0	2,654,886	0	0	0	42,765	08/01/2033
3128P7-QA-4	FG C91349 4.500% 12/01/30		12/01/2015	Paydown		2,443,291	2,443,291	2,542,550	2,534,521	0	(91,229)	0	(91,229)	0	2,443,291	0	0	0	58,941	12/01/2030
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		12/01/2015	Paydown		524,398	524,398	534,559	532,511	0	(8,112)	0	(8,112)	0	524,398	0	0	0	11,813	07/01/2024
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		12/01/2015	Paydown		146,847	146,847	150,140	149,482	0	(2,635)	0	(2,635)	0	146,847	0	0	0	3,024	07/01/2024
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		12/01/2015	Paydown		672,594	672,594	687,780	684,751	0	(12,157)	0	(12,157)	0	672,594	0	0	0	13,723	12/01/2024
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		12/01/2015	Paydown		424,954	424,954	441,155	438,473	0	(13,520)	0	(13,520)	0	424,954	0	0	0	10,334	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		12/01/2015	Paydown		340,174	340,174	360,584	357,949	0	(17,775)	0	(17,775)	0	340,174	0	0	0	7,565	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		12/01/2015	Paydown		529,529	529,529	561,466	557,341	0	(27,813)	0	(27,813)	0	529,529	0	0	0	13,131	05/01/2025
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		12/01/2015	Paydown		525,624	525,624	558,804	554,560	0	(28,936)	0	(28,936)	0	525,624	0	0	0	13,569	06/01/2025
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		12/01/2015	Paydown		572,705	572,705	608,857	604,284	0	(31,579)	0	(31,579)	0	572,705	0	0	0	15,187	07/01/2025

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		12/01/2015	Paydown		1,814,594	1,814,594	1,756,187	1,764,466	0	50,128	0	50,128	0	1,814,594	0	0	0	27,021	02/01/2026
3128Q2-CY-7	FHLMC # 1L0087 2.503% 06/01/35		12/01/2015	Paydown		23,489	23,489	24,766	24,668	0	(1,180)	0	(1,180)	0	23,489	0	0	0	239	06/01/2035
3128Q2-E9-0	FHLMC # 1L0160 2.503% 07/01/35		12/01/2015	Paydown		35,548	35,548	37,498	37,353	0	(1,805)	0	(1,805)	0	35,548	0	0	0	432	07/01/2035
3128QJ-T4-8	FHARM # 1G1471 2.635% 01/01/37		12/01/2015	Paydown		16,360	16,360	17,249	17,191	0	(831)	0	(831)	0	16,360	0	0	0	207	01/01/2037
3128QP-LV-2	FHLMC # 1B7189 3.198% 03/01/36		12/01/2015	Paydown		11,375	11,375	11,915	11,886	0	(511)	0	(511)	0	11,375	0	0	0	252	03/01/2036
3128S4-DY-0	FHARM # 100119 2.678% 09/01/36		12/01/2015	Paydown		17,129	17,129	18,071	18,084	0	(955)	0	(955)	0	17,129	0	0	0	219	09/01/2036
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		12/15/2015	Paydown		3,964	3,964	3,974	3,962	0	2	0	2	0	3,964	0	0	0	176	08/15/2021
312914-6X-7	FHLMC-GNMA 7 B 1.322% 04/25/23		12/25/2015	Paydown		18,110	18,110	18,483	18,082	0	28	0	28	0	18,110	0	0	0	108	04/25/2023
31293T-HV-2	FHLMC # C29444 7.000% 07/01/29		12/01/2015	Paydown		7,570	7,570	7,995	7,940	0	(370)	0	(370)	0	7,570	0	0	0	365	07/01/2029
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		12/01/2015	Paydown		488	488	495	491	0	(3)	0	(3)	0	488	0	0	0	18	03/01/2021
31300L-CF-0	FHARM 848170 2.743% 12/01/39		12/01/2015	Paydown		36,267	36,267	37,809	37,840	0	(1,573)	0	(1,573)	0	36,267	0	0	0	298	12/01/2039
3132G7-DZ-5	FG U80120 3.500% 12/01/32		12/01/2015	Paydown		1,221,301	1,221,301	1,287,137	1,283,622	0	(62,321)	0	(62,321)	0	1,221,301	0	0	0	27,452	12/01/2032
3132G7-H3-2	FG U80250 3.500% 03/01/33		12/01/2015	Paydown		1,292,769	1,292,769	1,362,457	1,358,806	0	(66,037)	0	(66,037)	0	1,292,769	0	0	0	21,221	03/01/2033
3132G7-LE-3	FG U80325 3.500% 05/01/33		12/01/2015	Paydown		1,690,511	1,690,511	1,781,640	1,776,924	0	(86,414)	0	(86,414)	0	1,690,511	0	0	0	31,987	05/01/2033
3132H7-C4-4	FG U99090 4.000% 10/01/42		12/01/2015	Paydown		1,789,666	1,789,666	1,881,386	1,880,358	0	(90,692)	0	(90,692)	0	1,789,666	0	0	0	39,083	10/01/2042
3132J2-2X-0	FG K90790 3.000% 07/01/33		12/01/2015	Paydown		2,710,213	2,710,213	2,661,090	2,662,888	0	47,325	0	47,325	0	2,710,213	0	0	0	47,771	07/01/2033
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		12/01/2015	Paydown		2,572	2,572	2,580	2,576	0	(5)	0	(5)	0	2,572	0	0	0	105	08/01/2025
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		12/01/2015	Paydown		6,830	6,830	6,748	6,761	0	69	0	69	0	6,830	0	0	0	243	08/01/2025
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		12/01/2015	Paydown		3,583	3,583	3,629	3,615	0	(32)	0	(32)	0	3,583	0	0	0	129	09/01/2025
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		12/01/2015	Paydown		5,496	5,496	5,226	5,273	0	223	0	223	0	5,496	0	0	0	206	04/01/2026
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		12/01/2015	Paydown		89,701	89,701	97,073	93,274	0	(3,573)	0	(3,573)	0	89,701	0	0	0	3,820	07/20/2023
3133T4-QF-7	FHG 27 FC 1.875% 03/25/24		12/01/2015	Paydown		16,622	16,622	16,456	16,511	0	111	0	111	0	16,622	0	0	0	169	03/25/2024
	FHLMC STRUCTURED PASS THROUGH T-7 A5																			
3133TA-ZY-1	7.270% 08/25/28		12/01/2015	Paydown		12,623	12,623	12,727	12,736	0	(114)	0	(114)	0	12,623	0	0	0	270	08/25/2028
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		12/01/2015	Paydown		624	624	630	619	0	5	0	5	0	624	0	0	0	34	02/01/2018
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		12/01/2015	Paydown		1,272	1,272	1,285	1,270	0	2	0	2	0	1,272	0	0	0	43	07/01/2019
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		12/01/2015	Paydown		200	200	202	199	0	0	0	0	0	200	0	0	0	11	03/01/2020
31340Y-ER-6	FHLMC - CMO 17-1 9.900% 10/15/19		12/15/2015	Paydown		23,945	23,945	24,342	23,920	0	25	0	25	0	23,945	0	0	0	1,162	10/15/2019
31349U-B5-6	FHARM 782760 2.503% 11/01/36		12/01/2015	Paydown		5,515	5,515	5,901	5,881	0	(366)	0	(366)	0	5,515	0	0	0	59	11/01/2036
313614-3T-4	FNMA # 050310 10.000% 05/01/20		12/01/2015	Paydown		94	94	96	95	0	0	0	0	0	94	0	0	0	5	05/01/2020
313615-B2-1	FNMA # 050457 9.500% 06/01/21		12/01/2015	Paydown		153	153	150	151	0	2	0	2	0	153	0	0	0	8	06/01/2021
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		12/01/2015	Paydown		2,233,276	2,233,276	2,227,603	2,227,512	0	5,764	0	5,764	0	2,233,276	0	0	0	89,517	01/25/2021
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2015	Paydown		919,492	919,492	907,999	908,969	0	10,523	0	10,523	0	919,492	0	0	0	13,505	02/25/2032
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		12/01/2015	Paydown		518,494	518,494	496,782	499,714	0	18,781	0	18,781	0	518,494	0	0	0	6,721	02/25/2040
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		12/01/2015	Paydown		2,768,718	2,768,718	2,831,446	2,825,124	0	(56,406)	0	(56,406)	0	2,768,718	0	0	0	55,055	03/25/2042
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		12/01/2015	Paydown		4,750	4,750	4,772	4,739	0	11	0	11	0	4,750	0	0	0	195	03/01/2017
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		12/01/2015	Paydown		79,958	79,958	81,339	81,238	0	(1,280)	0	(1,280)	0	79,958	0	0	0	3,215	10/01/2035
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		12/01/2015	Paydown		627,975	627,975	655,056	648,877	0	(20,903)	0	(20,903)	0	627,975	0	0	0	17,315	05/01/2023
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		12/01/2015	Paydown		12,729	12,729	12,890	12,826	0	(98)	0	(98)	0	12,729	0	0	0	540	11/01/2024
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		12/01/2015	Paydown		4,938	4,938	5,001	4,976	0	(38)	0	(38)	0	4,938	0	0	0	112	11/01/2024
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		12/01/2015	Paydown		1,057	1,057	1,067	1,063	0	(6)	0	(6)	0	1,057	0	0	0	46	06/01/2025
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		12/01/2015	Paydown		3,629	3,629	3,662	3,649	0	(20)	0	(20)	0	3,629	0	0	0	149	06/01/2025
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		12/01/2015	Paydown		29,526	29,526	29,416	29,406	0	120	0	120	0	29,526	0	0	0	1,422	08/01/2025

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
31378C-6T-0	FHR 4361 W 3.500% 05/15/44		12/01/2015	Paydown		11,489	11,489	11,400	11,404	0	85	0	85	0	11,489	0	0	0	219	05/15/2044
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		12/01/2015	Paydown		9,952	9,952	10,521	10,434	0	(482)	0	(482)	0	9,952	0	0	0	535	09/01/2027
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		12/01/2015	Paydown		1,783	1,783	1,795	1,792	0	(9)	0	(9)	0	1,783	0	0	0	63	11/01/2028
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		12/01/2015	Paydown		7,048	7,048	7,094	7,083	0	(35)	0	(35)	0	7,048	0	0	0	153	12/01/2028
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		12/01/2015	Paydown		189,865	189,865	190,073	189,760	0	105	0	105	0	189,865	0	0	0	3,201	12/01/2017
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		12/01/2015	Paydown		17,491	17,491	17,273	17,291	0	199	0	199	0	17,491	0	0	0	600	05/01/2029
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		12/01/2015	Paydown		11,156	11,156	11,151	11,143	0	13	0	13	0	11,156	0	0	0	458	11/01/2029
31384V-JY-9	FNMA # 534979 2.402% 04/01/30		12/01/2015	Paydown		7,603	7,603	7,533	6,986	0	617	0	617	0	7,603	0	0	0	96	04/01/2030
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		12/01/2015	Paydown		6,299	6,299	6,327	6,319	0	(20)	0	(20)	0	6,299	0	0	0	298	05/01/2030
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		12/01/2015	Paydown		655	655	649	649	0	6	0	6	0	655	0	0	0	27	05/01/2030
31385B-V9-0	FNMA # 539936 7.500% 05/01/30		12/01/2015	Paydown		1,027	1,027	1,017	1,017	0	10	0	10	0	1,027	0	0	0	42	05/01/2030
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		12/01/2015	Paydown		146,211	146,211	146,309	146,244	0	(33)	0	(33)	0	146,211	0	0	0	5,035	07/01/2032
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		12/01/2015	Paydown		76,850	76,850	76,870	76,838	0	12	0	12	0	76,850	0	0	0	2,877	07/01/2032
31385W-ZS-7	FNMA # 555285 6.000% 03/01/33		12/01/2015	Paydown		39,439	39,439	39,520	39,499	0	(60)	0	(60)	0	39,439	0	0	0	1,214	03/01/2033
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		12/01/2015	Paydown		12,464	12,464	13,489	13,118	0	(654)	0	(654)	0	12,464	0	0	0	469	06/01/2023
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		12/01/2015	Paydown		73,231	73,231	73,563	73,497	0	(266)	0	(266)	0	73,231	0	0	0	2,708	05/01/2031
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		12/01/2015	Paydown		16,449	16,449	16,350	16,352	0	97	0	97	0	16,449	0	0	0	459	08/01/2031
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		12/01/2015	Paydown		91,548	91,548	90,994	91,008	0	540	0	540	0	91,548	0	0	0	1,562	09/01/2031
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		12/01/2015	Paydown		59,457	59,457	61,669	61,429	0	(1,971)	0	(1,971)	0	59,457	0	0	0	1,421	08/01/2031
3138EO-YE-3	FNMA # AJ7908 3.000% 01/01/27		12/01/2015	Paydown		387,319	387,319	374,798	376,142	0	11,177	0	11,177	0	387,319	0	0	0	5,999	01/01/2027
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		12/01/2015	Paydown		943,660	943,660	944,360	944,013	0	(353)	0	(353)	0	943,660	0	0	0	13,283	07/01/2026
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		12/01/2015	Paydown		2,259,741	2,259,741	2,289,047	2,287,718	0	(27,978)	0	(27,978)	0	2,259,741	0	0	0	43,159	05/01/2032
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		12/01/2015	Paydown		2,243,150	2,243,150	2,303,785	2,301,603	0	(58,453)	0	(58,453)	0	2,243,150	0	0	0	44,680	09/01/2032
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		12/01/2015	Paydown		1,164,136	1,164,136	1,222,343	1,221,420	0	(57,284)	0	(57,284)	0	1,164,136	0	0	0	27,271	09/01/2043
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		12/01/2015	Paydown		532,778	532,778	499,229	503,721	0	29,057	0	29,057	0	532,778	0	0	0	7,186	05/01/2023
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		12/01/2015	Paydown		133,795	133,795	128,480	129,123	0	4,672	0	4,672	0	133,795	0	0	0	2,033	08/01/2023
3138MC-YS-7	FN AP8820 3.500% 11/01/32		12/01/2015	Paydown		393,782	393,782	421,101	419,621	0	(25,839)	0	(25,839)	0	393,782	0	0	0	9,579	11/01/2032
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		12/01/2015	Paydown		1,777,756	1,777,756	1,776,089	1,776,016	0	1,739	0	1,739	0	1,777,756	0	0	0	29,287	11/01/2032
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		12/01/2015	Paydown		509,746	509,746	545,109	543,216	0	(33,470)	0	(33,470)	0	509,746	0	0	0	7,777	01/01/2033
3138W5-Z2-0	FN AR7991 3.500% 03/01/33		12/01/2015	Paydown		1,178,956	1,178,956	1,260,746	1,256,416	0	(77,461)	0	(77,461)	0	1,178,956	0	0	0	21,494	03/01/2033
3138W9-JV-3	FN AS0275 3.000% 08/01/33		12/01/2015	Paydown		673,895	673,895	673,158	673,133	0	.762	0	.762	0	673,895	0	0	0	12,346	08/01/2033
31390B-TS-7	FNMA # 641461 7.000% 06/01/32		06/01/2015	Paydown		71,356	71,356	71,374	71,344	0	12	0	12	0	71,356	0	0	0	2,483	06/01/2032
31390Q-G3-2	FNMA # 653074 7.000% 07/01/32		12/01/2015	Paydown		23,782	23,782	23,788	23,778	0	.4	0	.4	0	23,782	0	0	0	1,563	07/01/2032
31391X-EP-0	FNMA # 679742 2.969% 01/01/40		12/01/2015	Paydown		2,571	2,571	2,637	2,634	0	(63)	0	(63)	0	2,571	0	0	0	.38	01/01/2040
31392Q-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		12/01/2015	Paydown		3,419	3,419	3,459	3,435	0	(16)	0	(16)	0	3,419	0	0	0	127	10/25/2031
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		12/01/2015	Paydown		167,294	167,294	151,558	159,896	0	7,398	0	7,398	0	167,294	0	0	0	5,333	09/15/2032
31393A-S4-0	FNR 2003-W5 A 0.642% 04/25/33		12/25/2015	Paydown		6,839	6,839	6,839	6,839	0	0	0	0	0	6,839	0	0	0	.17	04/25/2033
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		12/01/2015	Paydown		302,236	302,236	342,282	334,205	0	(31,969)	0	(31,969)	0	302,236	0	0	0	9,085	04/25/2043
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		12/01/2015	Paydown		102,832	102,832	99,547	101,070	0	1,763	0	1,763	0	102,832	0	0	0	2,691	06/25/2043
	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32																			
31393G-3L-6			12/01/2015	Paydown		606,411	606,411	563,308	587,073	0	19,338	0	19,338	0	606,411	0	0	0	17,506	12/15/2032
31393T-V7-5	FNR 2003-106 WE 4.500% 11/25/22		06/01/2015	Paydown		39,726	39,726	40,608	39,849	0	(123)	0	(123)	0	39,726	0	0	0	.462	11/25/2022
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2015	Paydown		521,047	521,04													

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		12/01/2015	Paydown		617,849	617,849	616,498	616,657	0	1,192	0	1,192	0	617,849	0	0	0	15,127	10/15/2029
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		12/01/2015	Paydown		1,066,108	1,066,108	1,121,745	1,091,808	0	(25,700)	0	(25,700)	0	1,066,108	0	0	0	30,695	01/15/2025
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2015	Paydown		1,311,398	1,311,398	1,254,844	1,286,208	0	25,190	0	25,190	0	1,311,398	0	0	0	27,184	02/25/2025
31398V-H6-6	FHR 3640 GM 4.000% 03/15/25		12/01/2015	Paydown		2,659,557	2,659,557	2,626,313	2,641,947	0	17,610	0	17,610	0	2,659,557	0	0	0	72,966	03/15/2025
31398W-EN-0	FHR 3634 EU 4.000% 02/15/25		12/01/2015	Paydown		130,518	130,518	124,237	127,409	0	3,109	0	3,109	0	130,518	0	0	0	5,015	02/15/2025
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		12/01/2015	Paydown		1,530,233	1,530,233	1,451,808	1,495,903	0	34,330	0	34,330	0	1,530,233	0	0	0	32,268	02/15/2025
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		12/01/2015	Paydown		390,853	390,853	384,868	385,235	0	5,618	0	5,618	0	390,853	0	0	0	13,635	07/01/2033
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		12/01/2015	Paydown		74,410	74,410	73,643	73,683	0	727	0	727	0	74,410	0	0	0	901	08/01/2033
31402R-BG-3	FNMA #735439 6.000% 09/01/19		12/01/2015	Paydown		72,405	72,405	78,541	76,773	0	(4,368)	0	(4,368)	0	72,405	0	0	0	2,228	09/01/2019
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		12/01/2015	Paydown		53,248	53,248	53,664	53,613	0	(365)	0	(365)	0	53,248	0	0	0	651	09/01/2033
31402W-O5-0	FNMA # 740376 5.500% 09/01/33		01/01/2015	Paydown		75,193	75,193	75,462	75,417	0	(224)	0	(224)	0	75,193	0	0	0	345	09/01/2033
31403D-RN-1	FNMA # 745793 2.524% 07/01/34		12/01/2015	Paydown		65,036	65,036	65,686	65,603	0	(567)	0	(567)	0	65,036	0	0	0	617	07/01/2034
31404V-AB-4	FNMA #779502 2.284% 06/01/34		12/01/2015	Paydown		54,128	54,128	54,602	54,553	0	(425)	0	(425)	0	54,128	0	0	0	639	06/01/2034
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		12/01/2015	Paydown		23,439	23,439	23,889	23,633	0	(194)	0	(194)	0	23,439	0	0	0	698	07/01/2019
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		12/01/2015	Paydown		216,256	216,256	220,027	219,693	0	(3,436)	0	(3,436)	0	216,256	0	0	0	5,232	09/01/2034
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		12/01/2015	Paydown		155,068	155,068	157,771	157,532	0	(2,464)	0	(2,464)	0	155,068	0	0	0	4,124	09/01/2034
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		12/01/2015	Paydown		162,953	162,953	165,794	165,542	0	(2,589)	0	(2,589)	0	162,953	0	0	0	5,289	09/01/2034
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		12/01/2015	Paydown		432,603	432,603	440,145	439,476	0	(6,874)	0	(6,874)	0	432,603	0	0	0	13,316	09/01/2034
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		12/01/2015	Paydown		136,656	136,656	139,038	138,827	0	(2,171)	0	(2,171)	0	136,656	0	0	0	4,166	09/01/2034
31406B-KX-7	FNARM # 805010 2.336% 01/01/35		12/01/2015	Paydown		3,057	3,057	3,068	3,066	0	(9)	0	(9)	0	3,057	0	0	0	34	01/01/2035
31407S-LU-4	FNMA # 839239 2.588% 09/01/35		12/01/2015	Paydown		12,079	12,079	12,797	12,746	0	(666)	0	(666)	0	12,079	0	0	0	220	09/01/2035
31409G-SY-3	FNMA # 870935 2.421% 01/01/37		12/01/2015	Paydown		549	549	545	498	0	51	0	51	0	549	0	0	0	7	01/01/2037
31412E-QK-0	FNMA # 922674 2.526% 04/01/36		12/01/2015	Paydown		20,251	20,251	21,238	21,179	0	(928)	0	(928)	0	20,251	0	0	0	303	04/01/2036
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		12/01/2015	Paydown		63,233	63,233	63,575	63,550	0	(318)	0	(318)	0	63,233	0	0	0	1,865	03/01/2038
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		12/01/2015	Paydown		226,935	226,935	236,864	234,750	0	(7,814)	0	(7,814)	0	226,935	0	0	0	4,309	11/01/2023
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		12/01/2015	Paydown		809,118	809,118	844,517	836,345	0	(27,228)	0	(27,228)	0	809,118	0	0	0	27,171	04/01/2023
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		12/01/2015	Paydown		235,953	235,953	240,467	240,229	0	(4,276)	0	(4,276)	0	235,953	0	0	0	5,704	08/01/2038
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		12/01/2015	Paydown		199,077	199,077	207,787	205,800	0	(6,723)	0	(6,723)	0	199,077	0	0	0	4,276	05/01/2023
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		12/01/2015	Paydown		35,780	35,780	37,888	37,514	0	(1,734)	0	(1,734)	0	35,780	0	0	0	753	04/01/2023
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		12/01/2015	Paydown		861,675	861,675	875,408	872,935	0	(11,259)	0	(11,259)	0	861,675	0	0	0	16,412	11/01/2025
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		12/01/2015	Paydown		658,224	658,224	669,435	667,009	0	(8,785)	0	(8,785)	0	658,224	0	0	0	14,796	07/01/2024
31417C-QF-5	FN AB5853 3.000% 08/01/32		12/01/2015	Paydown		2,198,054	2,198,054	2,183,629	2,184,060	0	13,993	0	13,993	0	2,198,054	0	0	0	35,786	08/01/2032
31417C-R8-0	FN AB5910 3.000% 08/01/32		12/01/2015	Paydown		7,098,193	7,098,193	7,094,003	7,093,542	0	4,651	0	4,651	0	7,098,193	0	0	0	121,801	08/01/2032
31417C-LJ-2	FN POOL # AB5984 3.000% 08/01/32		12/01/2015	Paydown		3,322,711	3,322,711	3,316,481	3,316,455	0	6,256	0	6,256	0	3,322,711	0	0	0	54,458	08/01/2032
31417F-KT-4	FN AB8405 3.500% 02/01/33		12/01/2015	Paydown		1,151,751	1,151,751	1,231,653	1,227,400	0	(75,649)	0	(75,649)	0	1,151,751	0	0	0	26,226	02/01/2033
31417H-C5-1	FN AB9991 3.000% 07/01/33		12/01/2015	Paydown		501,216	501,216	500,746	500,725	0	491	0	491	0	501,216	0	0	0	9,016	07/01/2033
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		12/01/2015	Paydown		1,287,715	1,287,715	1,315,482	1,309,913	0	(22,198)	0	(22,198)	0	1,287,715	0	0	0	27,324	01/01/2025
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		12/01/2015	Paydown		1,936,880	1,936,880	1,953,223	1,949,315	0	(12,434)	0	(12,434)	0	1,936,880	0	0	0	39,484	01/01/2025
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		12/01/2015	Paydown		705,472	705,472	714,291	712,215	0	(6,743)	0	(6,743)	0	705,472	0	0	0	15,195	06/01/2024
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		12/01/2015	Paydown		571,432	571,432	587,860	584,544	0	(13,112)	0	(13,112)	0	571,432	0	0	0	13,117	08/01/2024
31418A-WD-6	FN MA1543 3.500% 08/01/33		12/01/2015	Paydown		1,408,301	1,408,301	1,447,909	1,446,624	0	(38,323)	0	(38,323)	0						

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
67105Q-AA-3	OSL SANTA ROSA VDRN 0.390% 02/01/52		11/01/2015	Redemption 100.0000		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	1,646	02/01/2052
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		12/01/2015	Redemption 100.0000		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	27,650	12/01/2018
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		12/01/2015	Redemption 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	6,300	12/01/2021
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		12/01/2015	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	4,539	06/01/2027
677555-Q3-1	OH ECON DEV REV 3.375% 06/01/22		12/01/2015	Redemption 100.0000		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	4,809	06/01/2022
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		09/01/2015	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	3,583	06/01/2027
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		12/01/2015	Redemption 100.0000		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	13,174	06/01/2018
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		12/01/2015	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,492	12/01/2025
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		12/01/2015	Redemption 100.0000		510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	16,844	09/01/2019
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		03/01/2015	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	73	09/01/2019
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		11/15/2015	Redemption 100.0000		325,000	325,000	324,958	324,915	0	85	0	85	0	325,000	0	0	0	16,072	05/15/2023
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		12/01/2015	Redemption 100.0000		295,000	295,000	295,000	295,000	0	0	0	0	0	295,000	0	0	0	4,893	09/01/2041
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		12/01/2015	Redemption 100.0000		686,373	686,373	686,373	686,373	0	0	0	0	0	686,373	0	0	0	12,273	09/01/2035
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		01/02/2015	Redemption 100.0000		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	4,586	06/01/2044
730146-AM-9	PMA LEVY & AID TRANS WY REV 1.000% 09/25/15		09/25/2015	Maturity Redemption		3,400,000	3,400,000	3,414,790	3,412,371	0	(12,371)	0	(12,371)	0	3,400,000	0	0	0	30,978	09/25/2015
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A 5.870% 12/01/39		12/01/2015	Redemption 100.0000		1,713,000	1,713,000	1,713,000	1,713,000	0	0	0	0	0	1,713,000	0	0	0	75,782	12/01/2039
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES B 1.993% 12/01/39		12/01/2015	Redemption 100.0000		1,224,000	1,224,000	1,224,000	1,224,000	0	0	0	0	0	1,224,000	0	0	0	17,758	12/01/2039
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		12/01/2015	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	22,688	12/01/2039
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		12/01/2015	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	9,390	12/01/2039
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		06/18/2015	Redemption 100.0000		95,000	95,000	103,033	101,402	0	(6,402)	0	(6,402)	0	95,000	0	0	0	1,932	11/01/2029
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN 0.020% 12/01/33		06/01/2015	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	48	12/01/2033
880591-DX-7	TENNESSEE VALLEY AUTH 4.650% 06/15/35		08/11/2015	FTN FINANCIAL SECURITIES		1,841,874	1,588,000	1,975,837	1,946,515	0	(7,802)	0	(7,802)	0	1,938,714	0	(96,840)	(96,840)	48,613	06/15/2035
88275F-NU-9	TEXAS ST DEPT HSG REV 3.200% 09/01/39		12/28/2015	Securify Withdraw Redemption		11,722,523	11,845,000	11,845,000	11,845,000	0	0	0	0	0	11,845,000	0	(122,477)	(122,477)	63,173	09/01/2039
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		12/25/2015	Redemption 100.0000		152,458	152,458	152,458	152,458	0	0	0	0	0	152,458	0	0	0	3,769	10/25/2043
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		12/25/2015	Redemption 100.0000		665,272	665,272	665,272	665,272	0	0	0	0	0	665,272	0	0	0	15,974	12/25/2043
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		12/25/2015	Redemption 100.0000		2,550,325	2,550,325	2,550,325	2,550,325	0	0	0	0	0	2,550,325	0	0	0	46,776	10/25/2037
92812U-Q5-0	VHDA MULTIFAMILY HSG 3.250% 06/25/42		12/25/2015	Redemption 100.0000		42,295	42,295	42,295	42,295	0	0	0	0	0	42,295	0	0	0	115	06/25/2042
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		12/25/2015	Redemption 100.0000		676,660	676,660	676,660	676,660	0	0	0	0	0	676,660	0	0	0	13,702	04/25/2042
93978P-DW-4	WASHINGTON ST HSG FIN COMM VRDN 0.500% 09/15/37		05/15/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	59	09/15/2037

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
31999999	Subtotal - Bonds - U.S. Special Revenues					170,849,686	165,386,368	175,529,242	174,091,404	0	(3,270,748)	0	(3,270,748)	0	170,820,668	0	29,018	29,018	4,149,098	XXX	
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33 AMERICAN BUSINESS FINANCIAL 2001-2 A4		12/01/2015	Paydown		584,059	584,059	503,751	512,824	0	71,235	0	71,235	0	584,059	0	0	0	19,622	05/25/2033	
00079C-AE-9	7.490% 12/25/31		12/01/2015	Paydown		13,824	13,824	11,069	10,059	0	3,764	0	3,764	0	13,824	0	0	0	526	12/25/2031	
001192-AE-3	AGL CAPITAL CORPORATION 4.950% 01/15/15 AAMES MORTGAGE TRUST 01-4 A4 6.530%		01/15/2015	Maturity		11,155,000	11,155,000	11,140,499	11,154,440	0	560	0	560	0	11,155,000	0	0	0	276,086	01/15/2015	
00253C-HH-3	04/25/31		03/01/2015	Paydown		43,085	43,085	43,067	43,251	0	(166)	0	(166)	0	43,085	0	0	0	497	04/25/2031	
00817Y-AK-4	AETNA INC 1.750% 05/15/17		10/22/2015	Various		6,042,260	6,000,000	5,921,520	5,950,915	0	16,708	0	16,708	0	5,967,624	0	74,636	74,636	99,556	05/15/2017	
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		12/01/2015	Paydown		1,110,250	1,110,250	1,124,822	1,124,822	0	(14,572)	0	(14,572)	0	1,110,250	0	0	0	14,129	03/25/2045	
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		12/01/2015	Paydown		1,304,338	1,304,338	1,330,018	1,330,018	0	(25,679)	0	(25,679)	0	1,304,338	0	0	0	15,451	04/25/2045	
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		12/01/2015	Paydown		692,504	692,504	704,623	704,623	0	(12,119)	0	(12,119)	0	692,504	0	0	0	6,535	07/25/2045	
010392-EP-9	ALABAMA POWER CO 5.650% 03/15/35		03/16/2015	Call 100.0000		1,000,000	1,000,000	905,720	916,785	0	533	0	533	0	917,318	0	82,682	82,682	28,407	03/15/2035	
010392-FJ-2	ALABAMA POWER CO 3.850% 12/01/42		03/24/2015	BARCLAYS		1,036,930	1,000,000	997,000	997,086	0	(3)	0	(3)	0	997,083	0	39,847	39,847	12,406	12/01/2042	
014477-AM-5	ALERIS INTL INC 7.625% 02/15/18		09/08/2015	TENDER OFFER Redemption		1,100,000	1,100,000	1,124,811	1,110,921	0	(3,343)	0	(3,343)	0	1,107,579	0	(7,579)	(7,579)	89,234	02/15/2018	
01877K-AA-1	ALLIANCE PIPELINE 7.770% 06/30/15		06/30/2015	0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	2,592	06/30/2015	
02005R-AD-3	ALLYA 2010-5 B 2.450% 06/15/16		01/15/2015	Paydown		250,000	250,000	250,215	250,140	0	(140)	0	(140)	0	250,000	0	0	0	510	06/15/2016	
02005V-AG-7	ALLYA 2011-2 D 3.380% 09/15/17		02/15/2015	Paydown		230,000	230,000	232,507	231,786	0	(1,786)	0	(1,786)	0	230,000	0	0	0	1,296	09/15/2017	
02005Y-AA-4	ALLYA 2012-1 B 1.840% 11/15/16		06/15/2015	Paydown		250,000	250,000	251,582	251,171	0	(1,171)	0	(1,171)	0	250,000	0	0	0	2,300	11/15/2016	
02006A-AF-4	ALLYA 2012-2 C 2.260% 07/16/18		09/15/2015	Paydown		200,000	200,000	202,750	202,206	0	(2,206)	0	(2,206)	0	200,000	0	0	0	3,390	07/16/2018	
02006K-AC-9	ALLYL 2013-SN1 A3 0.720% 05/20/16		07/20/2015	Paydown		185,555	185,555	185,737	185,666	0	(110)	0	(110)	0	185,555	0	0	0	406	05/20/2016	
02148J-AD-9	CIWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2015	Paydown		283,507	336,945	285,102	298,146	0	(14,640)	0	(14,640)	0	283,507	0	0	0	11,547	01/25/2037	
02151F-AF-6	CIWALT 2007-21CB 1A6 6.000% 09/25/37		12/01/2015	Paydown		449,662	504,533	458,428	466,479	0	(16,817)	0	(16,817)	0	449,662	0	0	0	16,495	09/25/2037	
02209S-AN-3	ALTRIA GROUP INC 2.850% 08/09/22		03/10/2015	US BANCORP		1,872,499	1,893,000	1,844,842	1,844,923	0	1,122	0	1,122	0	1,846,045	0	26,454	26,454	32,071	08/09/2022	
02528A-AA-4	ACAR 2014-3 A 0.990% 08/10/18		12/10/2015	Paydown		179,213	179,213	179,101	179,101	0	112	0	112	0	179,213	0	0	0	649	08/10/2018	
02528T-AA-3	ACAR 2012-3 A 1.950% 11/15/16		04/15/2015	Paydown		63,792	63,792	64,038	63,858	0	(66)	0	(66)	0	63,792	0	0	0	219	11/15/2016	
02529B-AA-1	ACAR 2015-3 A 1.950% 09/12/19		12/08/2015	Paydown		33,325	33,325	33,323	33,323	0	2	0	2	0	33,325	0	0	0	87	09/12/2019	
02529C-AA-9	ACAR 2014-4 A 1.330% 07/10/18		12/10/2015	Paydown		195,332	195,332	195,330	195,331	0	1	0	1	0	195,332	0	0	0	1,385	07/10/2018	
0258MO-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		08/05/2015	CITIGROUP GLOBAL MKTS		8,019,680	8,000,000	7,953,280	7,992,815	0	5,828	0	5,828	0	7,998,643	0	21,037	21,037	196,167	09/15/2015	
0258MO-DC-0	AMERICAN EXPRESS 2.800% 09/19/16		08/13/2015	GOLDMAN SACHS		6,648,608	6,524,000	6,823,713	6,721,288	0	(72,064)	0	(72,064)	0	6,649,224	0	(615)	(615)	166,942	09/19/2016	
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2015	Paydown		1,226,276	1,226,276	1,222,636	1,219,987	0	6,289	0	6,289	0	1,226,276	0	0	0	30,369	09/25/2035	
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		12/01/2015	Paydown		81,746	81,746	81,742	81,734	0	12	0	12	0	81,746	0	0	0	1,676	10/17/2036	
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/45		12/01/2015	Paydown		71,796	71,796	71,793	71,793	0	3	0	3	0	71,796	0	0	0	1,106	04/17/2045	
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/45		10/06/2015	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2045
03061U-AD-5	AMCAR 2012-3 B 1.590% 07/10/17		10/08/2015	Paydown		10,000,000	10,000,000	9,997,864	10,000,663	0	(663)	0	(663)	0	10,000,000	0	0	0	91,320	07/10/2017	
03063P-AE-2	AMCAR 2010-3 C 3.340% 04/08/16		04/08/2015	Paydown		129,658	129,658	130,811	129,901	0	(243)	0	(243)	0	129,658	0	0	0	794	04/08/2016	
03063X-AE-5	AMCAR 2012-4 B 1.310% 11/08/17		12/08/2015	Paydown		10,317,052	10,317,052	10,315,093	10,316,546	0	506	0	506	0	10,317,052	0	0	0	117,785	11/08/2017	
03064F-AW-3	AMCAR 2010-4 D 4.200% 11/08/16		03/08/2015	Paydown		250,000	250,000	256,543	252,274	0	(2,274)	0	(2,274)	0	250,000	0	0	0	2,429	11/08/2016	
03064M-AE-8	AMCAR 2011-1 C 2.850% 08/08/16		04/08/2015	Paydown		111,496	111,496	112,332	111,748	0	(253)	0	(253)	0	111,496	0	0	0	648	08/08/2016	
03064N-AF-3	AMCAR 2011-2 C 3.190% 10/12/16		05/08/2015	Paydown		67,681	67,681	68,527	67,849	0	(168)	0	(168)	0	67,681	0	0	0	517	10/12/2016	
03064P-AE-1	AMCAR 2011-3 C 2.860% 01/09/17		09/08/2015	Paydown		5,428,262	5,428,262	5,565,665	5,447,352	0	(19,090)	0	(19,090)	0	5,428,262	0	0	0	59,190	01/09/2017	
03064R-AD-9	AMCAR 2011-4 B 2.260% 09/08/16		02/08/2015	Paydown		51,014	51,014	51,189	51,048	0	(34)	0	(34)	0	51,014	0	0	0	130	09/08/2016	
03064R-AF-4	AMCAR 2011-4 D 4.080% 09/08/17		12/08/2015	Paydown		7,629	7,629	7,683	7,683	0	(54)	0	(54)	0	7,629	0	0	0	52	09/08/2017	
03064T-AE-3	AMCAR 2011-5 C 3.440% 10/08/17		12/08/2015	Paydown		274,462	274,462	275,920	275,920	0	(1,458)	0	(1,458)	0	274,462	0	0	0			

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		12/01/2015	Paydown		326,866	326,866	261,232	259,509	0	72,446	5,089	67,357	0	326,866	0	0	0	7,449	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2015	Paydown		342,090	342,090	340,967	341,921	0	169	0	169	0	342,090	0	0	0	8,891	09/25/2035
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		12/01/2015	Paydown		972,581	972,581	918,177	939,078	0	33,503	0	33,503	0	972,581	0	0	0	28,574	10/25/2034
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2015	Paydown		800,811	800,811	784,106	791,294	0	9,516	0	9,516	0	800,811	0	0	0	28,707	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2015	Paydown		123,581	123,581	117,595	120,448	0	3,133	0	3,133	0	123,581	0	0	0	3,466	08/25/2035
05947U-4D-7	BACM 2005-6 A4 5.158% 09/10/47		10/01/2015	Paydown		23,078,441	23,078,441	23,795,629	23,162,507	0	(84,067)	0	(84,067)	0	23,078,441	0	0	0	778,158	09/10/2047
05947U-D3-9	BACM 2005-1 A5 5.408% 11/10/42		03/01/2015	Paydown		11,512,037	11,512,037	11,377,408	11,496,653	0	15,384	0	15,384	0	11,512,037	0	0	0	77,832	11/10/2042
05947U-M2-1	BACM 2005-2 A5 4.857% 07/10/43		02/01/2015	Paydown		208,939	208,939	212,073	210,539	0	(1,600)	0	(1,600)	0	208,939	0	0	0	1,538	07/10/2043
05947U-RM-2	BACM 2004-2 F 4.992% 11/10/38		09/01/2015	Paydown		308,000	308,000	319,005	311,548	0	(3,548)	0	(3,548)	0	308,000	0	0	0	11,532	11/10/2038
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		01/01/2015	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	48	07/10/2045
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		12/01/2015	Paydown		684,619	684,619	654,079	666,530	0	18,089	0	18,089	0	684,619	0	0	0	20,125	11/25/2033
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		12/01/2015	Paydown		1,002,827	1,002,827	973,133	989,922	0	12,904	0	12,904	0	1,002,827	0	0	0	25,758	11/25/2018
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		12/01/2015	Paydown		192,608	218,161	178,892	193,213	0	(605)	0	(605)	0	192,608	0	0	0	7,722	03/25/2035
05948K-YT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		12/01/2015	Paydown		314,227	341,028	314,736	327,148	0	(12,922)	0	(12,922)	0	314,227	0	0	0	12,104	03/25/2035
05948K-ZB-8	BOAA 2005-4 CB2 0.922% 05/25/35		12/25/2015	Paydown		319,658	366,947	282,549	282,549	0	37,109	0	37,109	0	319,658	0	0	0	1,217	05/25/2035
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		12/01/2015	Paydown		543,704	543,704	525,822	532,762	0	10,942	0	10,942	0	543,704	0	0	0	16,816	06/25/2033
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		12/01/2015	Paydown		416,856	416,856	338,175	360,800	0	56,056	0	56,056	0	416,856	0	0	0	11,107	07/25/2034
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		12/01/2015	Paydown		1,958,847	2,016,077	1,988,491	2,035,629	0	(63,423)	13,360	(76,783)	0	1,958,847	0	0	0	55,713	12/25/2035
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		12/01/2015	Paydown		674,890	727,565	687,905	701,959	0	(27,070)	0	(27,070)	0	674,890	0	0	0	8,904	01/25/2036
05950P-AJ-2	BAFC 2006-H 3A2 2.836% 09/20/46		12/01/2015	Paydown		2,469,280	2,904,250	2,463,201	2,574,900	0	(105,620)	0	(105,620)	0	2,469,280	0	0	0	47,076	09/20/2046
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2015	Paydown		1,034,683	1,034,683	866,248	942,938	0	91,745	0	91,745	0	1,034,683	0	0	0	27,106	09/25/2034
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		12/01/2015	Paydown		406,648	681,325	622,033	668,623	0	(261,975)	0	(261,975)	0	406,648	0	0	0	24,987	01/25/2037
059522-AX-0	BAFC 2007-C 1A5 5.293% 05/20/36		10/01/2015	Paydown		90,932	1,236,291	308,108	97,813	0	(6,881)	0	(6,881)	0	90,932	0	0	0	25,590	05/20/2036
06423A-AV-5	BANK ONE CORP 4.900% 04/30/15		04/30/2015	Maturity		1,000,000	1,000,000	993,950	999,648	0	352	0	352	0	1,000,000	0	0	0	24,500	04/30/2015
06846N-AC-8	BILL BARRETT CORP 7.625% 10/01/19		09/15/2015	Various		3,296,843	4,179,000	4,536,958	4,438,112	0	(94,386)	0	(94,386)	0	4,343,727	0	(1,046,884)	(1,046,884)	305,594	10/01/2019
06846N-AD-6	BILL BARRETT CORP 7.000% 10/15/22		09/18/2015	Various		1,560,670	2,282,000	2,282,000	2,282,000	0	0	0	0	0	2,282,000	0	(721,330)	(721,330)	149,411	10/15/2022
06985P-AH-3	BASIC ENERGY SERVICES 7.750% 02/15/19		10/05/2015	CITIGROUP GLOBAL MKTS		1,571,080	3,472,000	3,527,663	3,502,399	0	(11,549)	0	(11,549)	0	3,490,851	0	(1,919,771)	(1,919,771)	308,695	02/15/2019
06985P-AK-6	BASIC ENERGY SERVICES 7.750% 10/15/22		10/06/2015	CITIGROUP GLOBAL MKTS		1,591,600	3,680,000	3,680,000	3,680,000	0	0	0	0	0	3,680,000	0	(2,088,400)	(2,088,400)	280,310	10/15/2022
073247-BL-1	BAYV 2004-C M1 1.397% 05/28/44		12/28/2015	Paydown		35,318	35,318	35,263	35,263	0	55	0	55	0	35,318	0	0	0	78	05/28/2044
07325N-AC-6	BAYV 2004-D M1 1.054% 08/28/44		12/29/2015	Paydown		174,449	174,449	174,558	174,550	0	(102)	0	(102)	0	174,449	0	0	0	748	08/28/2044
07383F-3Z-9	BSOMS 2005-PWR7 A3 5.116% 02/11/41		02/01/2015	Paydown		158,851	158,851	159,248	158,920	0	(69)	0	(69)	0	158,851	0	0	0	928	02/11/2041
07383F-7W-2	BSOMS 2005-PWR8 A4 4.674% 06/11/41		06/01/2015	Paydown		254,216	254,216	262,243	256,616	0	(2,400)	0	(2,400)	0	254,216	0	0	0	3,423	06/11/2041
07384M-TM-4	BSARM 2003-1 5A1 2.249% 04/25/33		12/01/2015	Paydown		7,785	7,785	7,775	7,775	0	10	0	10	0	7,785	0	0	0	73	04/25/2033
07387B-CL-5	BSOMS 2005-T20 A4A 5.129% 10/12/42		09/01/2015	Paydown		5,191,080	5,191,080	5,411,477	5,213,082	0	(22,002)	0	(22,002)	0	5,191,080	0	0	0	147,165	10/12/2042
07388N-AE-6	BSOMS 2006-T24 A4 5.537% 10/12/41		12/01/2015	Paydown		1,236,023	1,236,023	1,329,830	1,268,800	0	(32,777)	0	(32,777)	0	1,236,023	0	0	0	35,596	10/12/2041
07388V-AE-8	BSOMS 2007-T26 A4 5.471% 01/12/45		12/01/2015	Paydown		111,372	111,372	124,084	116,410	0	(5,038)	0	(5,038)	0	111,372	0	0	0	3,350	01/12/2045
073902-KF-4	BEAR STEARNS CO 5.300% 10/30/15		10/30/2015	Maturity		1,000,000	1,000,000	993,150	999,143	0	857	0	857	0	1,000,000	0	0	0	53,000	10/30/2015
07401D-AC-5	BSOMS 2007-PW18 A3 5.957% 06/11/50		05/01/2015	Paydown		233,925	233,925	251,314	243,480	0	(9,555)	0	(9,555)	0	233,925	0	0	0	30,164	06/11/2050
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/16		10/22/2015	BROWNSTONE INV GROUP LLC		152,869	150,000	153,155	153,155	0	(403)	0	(403)	0	152,752	0	117	117	3,689	04/26/2016
085789-AE-5	BERRY PETROLEUM CO 6.750% 11/01/20		12/15/2015	JEFFERIES & CO		1,008,753	3,600,000	3,897,000	3,78											

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
12592A-AA-4	COMM 2014-SAVA A 1.501% 06/15/34		11/15/2015	Paydown KGS-ALPHA CAPITAL		4,699,581	4,699,581	4,699,581	4,699,581	0	0	0	0	0	4,699,581	0	0	0	51,352	06/15/2034
12592A-AE-6	COMM 2014-SAVA C 2.751% 06/15/34		09/22/2015	MARKETS		3,980,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(20,000)	(20,000)	81,425	06/15/2034
126171-AF-4	COMM 2005-06 A5A 5.116% 06/10/44		07/01/2015	Paydown		12,088,284	12,088,284	11,861,021	12,055,605	0	32,679	0	32,679	0	12,088,284	0	0	0	224,755	06/10/2044
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		12/01/2015	Paydown		6,403,579	6,403,579	6,426,592	6,411,625	0	(8,045)	0	(8,045)	0	6,403,579	0	0	0	476,952	07/10/2046
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		12/30/2015	Paydown		933,520	933,520	620,097	585,780	0	349,462	1,722	347,740	0	933,520	0	0	0	26,560	11/25/2036
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		12/01/2015	Paydown		492,103	492,103	352,765	360,257	0	138,589	6,743	131,846	0	492,103	0	0	0	14,924	12/25/2036
126408-GN-7	CSX CORP 6.250% 04/01/15		04/01/2015	Maturity		4,822,000	4,822,000	4,799,961	4,819,850	0	2,150	0	2,150	0	4,822,000	0	0	0	150,688	04/01/2015
12646C-AA-6	CSMC 2012-C1M1 A1 3.380% 02/25/42		12/01/2015	Paydown		19,156	19,156	19,305	19,305	0	(150)	0	(150)	0	19,156	0	0	0	73	02/25/2042
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		12/01/2015	Paydown		635,741	635,741	634,300	634,300	0	1,440	0	1,440	0	635,741	0	0	0	7,558	08/25/2043
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		12/01/2015	Paydown		1,666,243	1,666,243	1,667,936	1,667,936	0	(1,692)	0	(1,692)	0	1,666,243	0	0	0	20,099	12/25/2044
126673-7B-2	CIVL 2005-BC4 M3 0.971% 08/25/35		12/25/2015	Paydown		34,575	34,575	34,537	34,537	0	38	0	38	0	34,575	0	0	0	31	08/25/2035
126673-NV-0	CIVL 2004-12 MV3 1.412% 03/25/35		12/25/2015	Paydown		25,804	25,804	25,728	25,728	0	77	0	77	0	25,804	0	0	0	54	03/25/2035
126673-W2-4	CIVL 2005-6 M1 0.912% 12/25/35		09/25/2015	Paydown		57,301	57,301	56,459	57,247	0	54	0	54	0	57,301	0	0	0	144	12/25/2035
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		12/01/2015	Paydown		787,682	787,682	747,006	764,108	0	23,575	0	23,575	0	787,682	0	0	0	21,164	02/25/2035
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		12/01/2015	Paydown		406,341	406,341	358,596	366,193	0	40,148	0	40,148	0	406,341	0	0	0	11,860	04/25/2035
12667F-C9-4	CWALT 2004-J13 1A4 5.530% 02/25/35		09/01/2015	Paydown		26,144	26,144	26,377	26,006	0	138	0	138	0	26,144	0	0	0	347	02/25/2035
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		12/01/2015	Paydown		416,392	416,392	408,715	412,540	0	3,853	0	3,853	0	416,392	0	0	0	10,951	04/25/2034
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		12/01/2015	Paydown		1,404,475	1,404,475	1,415,009	1,408,478	0	(4,003)	0	(4,003)	0	1,404,475	0	0	0	34,869	07/25/2019
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		12/01/2015	Paydown		698,201	772,614	721,196	737,459	0	(39,258)	0	(39,258)	0	698,201	0	0	0	24,467	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2015	Paydown		1,049,156	1,061,193	1,019,082	1,015,526	0	33,630	0	33,630	0	1,049,156	0	0	0	31,601	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		12/01/2015	Paydown		1,396,928	1,396,928	1,353,820	1,373,453	0	23,475	0	23,475	0	1,396,928	0	0	0	32,855	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2015	Paydown		517,619	592,496	535,951	541,879	0	(24,261)	0	(24,261)	0	517,619	0	0	0	18,861	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2015	Paydown		320,173	320,173	300,073	296,769	0	23,404	0	23,404	0	320,173	0	0	0	10,527	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2015	Paydown		674,977	737,699	672,121	682,276	0	(7,299)	0	(7,299)	0	674,977	0	0	0	26,021	10/25/2035
12668A-IH-5	CWALT 2005-49CB A3 5.500% 11/25/35		12/01/2015	Paydown		1,094,093	1,094,093	1,012,036	1,050,611	0	43,482	0	43,482	0	1,094,093	0	0	0	32,190	11/25/2035
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		12/01/2015	Paydown		1,156,050	1,294,964	1,212,736	1,236,625	0	(80,575)	0	(80,575)	0	1,156,050	0	0	0	41,099	10/25/2035
12668B-VF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2015	Paydown		238,935	385,314	312,912	323,691	0	(84,757)	0	(84,757)	0	238,935	0	0	0	11,972	05/25/2036
12668W-AU-1	CIVL 2007-4 A5W 5.528% 03/25/37		12/01/2015	Paydown		309,999	309,999	284,347	293,202	0	16,797	0	16,797	0	309,999	0	0	0	9,476	03/25/2037
12668X-AD-7	CIVL 2006-S8 A4 5.650% 03/25/36		12/01/2015	Paydown		82,282	82,282	56,956	54,326	0	27,956	0	27,956	0	82,282	0	0	0	2,245	03/25/2036
126694-HK-7	CIVL 2005-25 A6 5.500% 11/25/35		12/30/2015	Paydown		811,280	811,280	782,096	789,631	0	21,807	157	21,650	0	811,280	0	0	0	24,633	11/25/2035
126694-JX-7	CIVL 2005-24 A7 5.500% 11/25/35		12/01/2015	Paydown		295,476	309,038	290,363	288,403	0	7,073	0	7,073	0	295,476	0	0	0	9,196	11/25/2035
126694-KZ-0	CIVL 2005-24 A33 5.500% 11/25/35		12/01/2015	Paydown		179,782	188,034	176,879	175,679	0	4,104	0	4,104	0	179,782	0	0	0	5,595	11/25/2035
12669F-RG-0	CIVL 2004-4 A5 5.250% 05/25/34		12/01/2015	Paydown		41,676	41,676	41,487	41,497	0	179	0	179	0	41,676	0	0	0	1,142	05/25/2034
12669F-UC-5	CIVL 2004-9 A7 5.250% 06/25/34		12/01/2015	Paydown		591,359	591,359	555,184	572,975	0	18,384	0	18,384	0	591,359	0	0	0	14,076	06/25/2034
12669G-W5-6	CIVL 2005-J2 3A14 5.500% 08/25/35		12/30/2015	Paydown		1,077,517	1,133,192	1,091,394	1,077,692	0	1,120	1,295	(175)	0	1,077,517	0	0	0	33,642	08/25/2035
12669R-AE-7	CIVL 2007-S1 A5 6.018% 11/25/36		12/01/2015	Paydown		205,849	205,849	127,319	70,768	0	135,081	0	135,081	0	205,849	0	0	0	7,862	11/25/2036
12670B-AE-9	CIVL 2007-S2 A5F 6.000% 05/25/37		12/01/2015	Paydown		17,429	17,429	12,994	10,978	0	6,451	0	6,451	0	17,429	0	0	0	652	05/25/2037
12670B-AE-9	CIVL 2007-S2 A5F 6.000% 05/25/37		12/28/2015	Security Withdraw		435,131	506,234	377,413	318,871	0	(7,056)	0	(7,056)	0	311,815	0	123,316	123,316	32,736	05/25/2037
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		12/15/2015	Paydown		62,050	62,050	62,044	62,048	0	2	0	2	0	62,050	0	0	0	367	08/15/2017
13959R-AB-0	CAPELLA HEALTHCARE 9.250% 07/01/17		10/01/2015	Call	102.3130	5,864														

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
165167-BU-0	CHESAPEAKE ENERGY 6.875% 11/15/20		10/15/2015	JEFFERIES & CO		1,649,733	2,207,000	2,416,665	2,375,507	0	(20,029)	0	(20,029)	0	2,355,478	0	(705,746)	(705,746)	141,194	11/15/2020
165167-CF-2	CHESAPEAKE ENERGY 6.625% 08/15/20		10/14/2015	Various		1,553,805	2,051,000	2,202,261	2,151,765	0	(12,454)	0	(12,454)	0	2,139,311	0	(585,506)	(585,506)	159,116	08/15/2020
17121E-AD-9	CHRYSLER GP/CG 8.250% 06/15/21		12/28/2015	Call 100.0000		1,398,000	1,398,000	1,398,000	1,398,000	0	0	0	0	0	1,398,000	0	0	0	221,884	06/15/2021
172967-GG-0	CITIGROUP 1.250% 01/15/16		05/21/2015	CITIGROUP GLOBAL MKTS		7,520,100	7,500,000	7,481,025	7,493,363	0	2,556	0	2,556	0	7,495,920	0	24,180	24,180	81,250	01/15/2016
173100-AR-9	CMIS 2006-6 B1 6.000% 11/25/36		11/01/2015	Paydown		21	378,541	200,382	111,894	95,964	(207,837)	0	(111,873)	0	21	0	0	0	2,738	11/25/2036
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		12/01/2015	Paydown		619,752	619,752	619,727	608,105	0	11,647	0	11,647	0	619,752	0	0	0	20,122	06/25/2037
17321L-AA-7	CMILT 2013-J1 A1 3.500% 10/25/43		12/01/2015	Paydown		1,880,606	1,880,606	1,842,258	1,843,798	0	36,808	0	36,808	0	1,880,606	0	0	0	31,655	10/25/2043
17322N-AA-2	CMILT 2014-J1 A1 3.500% 06/25/44		12/01/2015	Paydown		2,013,287	2,013,287	2,035,307	2,035,307	0	(22,020)	0	(22,020)	0	2,013,287	0	0	0	41,777	06/25/2044
17323M-AA-3	CMILT 2015-A A1 3.500% 06/25/58		12/01/2015	Paydown		1,553,741	1,553,741	1,574,645	1,574,645	0	(20,904)	0	(20,904)	0	1,553,741	0	0	0	23,034	06/25/2058
191216-AM-2	COCA-COLA CO 4.875% 03/15/19		03/30/2015	Call 100.0000		4,000,000	4,000,000	3,963,080	3,982,009	0	1,142	0	1,142	0	3,983,151	0	16,849	16,849	617,425	03/15/2019
191216-BE-9	COCA-COLA CO 3.200% 11/01/23		04/29/2015	JEFFERIES & CO		1,041,030	1,000,000	991,050	991,911	0	297	0	297	0	992,209	0	48,821	48,821	16,267	11/01/2023
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		12/01/2015	Paydown		1,126,689	1,126,689	1,188,356	1,147,309	0	(20,620)	0	(20,620)	0	1,126,689	0	0	0	40,541	07/16/2034
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		12/01/2015	Paydown		725,594	725,594	711,488	721,693	0	3,901	0	3,901	0	725,594	0	0	0	29,682	12/10/2046
20047P-AE-7	COMM 2005-LP A4 4.982% 05/10/43		02/01/2015	Paydown		17,680,276	17,680,276	15,299,841	17,550,009	0	130,267	0	130,267	0	17,680,276	0	0	0	82,464	05/10/2043
20173Q-AE-1	GCCFC 2007-9G9 A4 5.444% 03/10/39		12/01/2015	Paydown		2,340,691	2,340,691	2,347,548	2,339,990	0	700	0	700	0	2,340,691	0	0	0	66,787	03/10/2039
	CONSECO FINANCE 2002-B A3 7.370% 05/15/33																			
20847T-BQ-3			12/15/2015	Paydown		246,484	246,484	246,473	247,161	0	(677)	0	(677)	0	246,484	0	0	0	10,545	05/15/2033
20854P-AF-6	CONSOLIDATED ENERGY 8.250% 04/01/20		04/02/2015	TENDER OFFER		968,365	926,000	926,000	926,000	0	0	0	0	0	926,000	0	42,365	42,365	37,985	04/01/2020
212015-AF-8	CONTINENTAL RESOURCES 7.125% 04/01/21		04/16/2015	STERNE AGEE LEACH		214,000	200,000	227,000	218,567	0	(2,762)	0	(2,762)	0	215,805	0	(1,805)	(1,805)	7,917	04/01/2021
21684B-ZN-7	ROBOBANK NEDERLAND 0.291% 07/17/15		07/17/2015	Maturity		5,400,000	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	0	0	8,757	07/17/2015
				Redemption																
21987H-AS-4	CBBC - ADM SER 98-1 6.500% 12/15/17		12/15/2015	100.0000		755,392	755,392	757,046	755,713	0	(321)	0	(321)	0	755,392	0	0	0	37,022	12/15/2017
	CORP FINANCE MANAGERS VRDN 0.420%																			
21988Y-AB-3	02/02/43		10/05/2015	Call 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	162	02/02/2043
	CORP FINANCE MANAGERS VRDN 0.420%			Redemption																
21988Y-AB-3	02/02/43		12/01/2015	100.0000		420,000	420,000	420,000	420,000	0	0	0	0	0	420,000	0	0	0	757	02/02/2043
224044-BH-9	COX COMMUNICATIONS INC 5.500% 10/01/15		10/01/2015	Maturity		14,000,000	14,000,000	13,706,910	13,959,505	0	40,495	0	40,495	0	14,000,000	0	0	0	770,000	10/01/2015
22533F-AA-4	CAALT 2013-1A A 1.210% 10/15/20		12/15/2015	Paydown		78,954	78,954	78,954	78,954	0	0	0	0	0	78,954	0	0	0	80	10/15/2020
22533N-AA-7	CAALT 2013-2A A 1.500% 04/15/21		12/15/2015	Paydown		855,848	855,848	856,048	856,048	0	(201)	0	(201)	0	855,848	0	0	0	2,654	04/15/2021
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2015	Paydown		177,635	177,635	170,939	172,485	0	5,150	0	5,150	0	177,635	0	0	0	5,541	06/25/2033
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		12/01/2015	Paydown		650,117	650,117	647,375	648,614	0	1,503	0	1,503	0	650,117	0	0	0	16,130	07/25/2033
22541S-2V-9	CSFB 2004-C5 B 4.929% 11/15/37		01/01/2015	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	419	11/15/2037
22541S-SU-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		12/01/2015	Paydown		1,159,006	1,159,006	1,156,285	1,154,390	0	4,616	0	4,616	0	1,159,006	0	0	0	31,228	05/25/2035
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		12/01/2015	Paydown		981,421	981,421	950,138	963,047	0	18,374	0	18,374	0	981,421	0	0	0	33,999	12/25/2034
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		12/01/2015	Paydown		2,814,785	2,814,785	2,860,745	2,824,187	0	(9,402)	0	(9,402)	0	2,814,785	0	0	0	78,228	07/25/2035
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/01/2015	Paydown		886,872	886,872	880,393	891,593	0	(4,721)	0	(4,721)	0	886,872	0	0	0	29,899	06/25/2035
225458-RT-7	CSFB 2005-C2 A4 4.832% 04/15/37		03/01/2015	Paydown		183,786	183,786	190,010	184,410	0	(624)	0	(624)	0	183,786	0	0	0	1,474	04/15/2037
225458-VQ-8	CSFB 2005-C3 A4 4.686% 07/15/37		02/01/2015	Paydown		6,531,649	6,531,649	6,103,010	6,500,400	0	31,249	0	31,249	0	6,531,649	0	0	0	28,812	07/15/2037
22546B-AD-2	CSMC 2007-C5 A3 5.694% 09/15/40		10/01/2015	Paydown		6,661,234	6,661,234	6,911,030	6,649,756	0	11,478	0	11,478	0	6,661,234	0	0	0	269,835	09/15/2040
225470-F6-5	CSMC 2006-C1 AAB 5.468% 02/15/39		01/01/2015	Paydown		6,443	6,443	6,840	6,438	0	6	0	6	0	6,443	0	0	0	29	02/15/2039
225470-M6-7	CSMC 2006-3 1AAA 5.896% 04/25/36		12/01/2015	Paydown		485,802	485,802	449,045	455,023	0	30,779	0	30,779	0	485,802	0	0	0	19,152	04/25/2036
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		09/01/2015	Paydown		6,534,489	6,534,489	6,584,916	6,530,788	0	3,702	0	3,702	0	6,534,489	0	0	0	202,860	

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
233851-CA-0	DAIMLER FINANCE NA LLC 2.700% 08/03/20		07/28/2015	CREDIT SUISSE FIRST BOSTON BROWNSTONE INV GROUP,LLC		2,498,725	2,500,000	2,495,125	2,495,125	0	0	0	0	0	2,495,125	0	3,600	3,600	0	08/03/2020
240019-BS-7	DAYTON POWER & LIGHT 1.875% 09/15/16		10/21/2015	GROUP,LLC		105,697	105,000	105,455	105,455	0	(45)	0	(45)	0	105,409	0	288	288	224	09/15/2016
24422E-RE-1	JOHN DEERE CAPITAL 3.900% 07/12/21		05/14/2015	WELLS FARGO		10,799,400	10,000,000	10,580,920	10,502,410	0	(27,061)	0	(27,061)	0	10,475,349	0	324,051	324,051	332,583	07/12/2021
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		12/01/2015	Paydown		1,952,321	1,952,321	1,850,129	1,929,240	0	23,081	0	23,081	0	1,952,321	0	0	0	58,185	06/25/2035
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2015	Paydown		707,378	842,817	767,938	788,928	0	(81,550)	0	(81,550)	0	707,378	0	0	0	24,089	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		12/01/2015	Paydown		156,805	156,805	143,398	142,831	0	13,974	0	13,974	0	156,805	0	0	0	4,823	02/25/2036
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		12/01/2015	Paydown		4,935	7,499	6,344	7,075	0	(2,140)	0	(2,140)	0	4,935	0	0	0	209	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		12/01/2015	Paydown		523,834	523,834	451,815	419,180	0	104,654	0	104,654	0	523,834	0	0	0	19,432	07/25/2036
25456G-AB-6	DRCT 2013-2 A2 1.730% 08/20/18		12/20/2015	Paydown		220,415	220,415	220,622	220,622	0	(207)	0	(207)	0	220,415	0	0	0	1,690	08/20/2018
25459H-BF-1	DIRECTV HLDS/FN 3.800% 03/15/22		05/12/2015	WELLS FARGO		3,063,870	3,000,000	2,998,633	2,998,933	0	53	0	53	0	2,998,987	0	64,883	64,883	76,000	03/15/2022
25468P-CT-1	DISNEY 2.550% 02/15/22		07/15/2015	FTN FINANCIAL		6,908,440	7,000,000	6,613,460	6,657,498	0	23,836	0	23,836	0	6,681,335	0	227,105	227,105	166,104	02/15/2022
257559-AG-9	DOMTAR CORP 10.750% 06/01/17		08/20/2015	Call 100.0000		859,000	859,000	1,110,893	1,004,836	0	(37,306)	0	(37,306)	0	967,530	0	(108,530)	(108,530)	210,490	06/01/2017
26441Y-AK-3	DUKE REALTY CORP 5.500% 03/01/16		10/30/2015	Call 100.0000		4,000,000	4,000,000	3,764,320	3,959,053	0	28,132	0	28,132	0	3,987,184	0	12,816	12,816	325,829	03/01/2016
26483E-AF-7	DUN & BRADSTREET CORP 3.250% 12/01/17		01/22/2015	MARKETS		311,760	300,000	313,149	310,070	0	(244)	0	(244)	0	309,826	0	1,934	1,934	1,517	12/01/2017
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		03/02/2015	Call 100.0000		2,385,000	2,385,000	2,412,454	2,400,464	0	(1,096)	0	(1,096)	0	2,399,368	0	(14,368)	(14,368)	325,338	07/15/2019
26875P-AE-1	EOG RESOURCES 4.400% 06/01/20		07/01/2015	FTN FINANCIAL		5,431,350	5,000,000	5,646,150	5,449,781	0	(40,254)	0	(40,254)	0	5,409,527	0	21,823	21,823	132,000	06/01/2020
26884A-AH-6	ERP OPERATING 6.584% 04/13/15		04/13/2015	Maturity		2,125,000	2,125,000	2,183,119	2,127,206	0	(2,206)	0	(2,206)	0	2,125,000	0	0	0	69,955	04/13/2015
28369S-BP-8	EL PASO NATURAL GAS 5.950% 04/15/17		10/22/2015	AMHERST SECURITIES		2,621,250	2,500,000	2,765,350	2,626,301	0	(44,115)	0	(44,115)	0	2,582,187	0	39,063	39,063	153,708	04/15/2017
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		12/25/2015	GROUP		3,167,208	3,167,208	3,167,140	3,167,367	0	(159)	0	(159)	0	3,167,208	0	0	0	42,438	02/25/2027
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/01/2015	Redemption 100.0000		31,327	31,327	31,327	31,327	0	0	0	0	0	31,327	0	0	0	41,746	01/19/2031
292480-AA-8	ENABLE MIDSTREAM PARTNERS LP 2.400% 05/15/19		12/29/2015	Tax Free Exchange Redemption 100.0000		22,579,671	22,885,000	22,487,799	22,495,228	0	84,444	0	84,444	0	22,579,671	0	0	0	622,091	05/15/2019
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		12/31/2015	Redemption 100.0000		113,667	113,667	113,667	113,667	0	0	0	0	0	113,667	0	0	0	3,527	06/30/2040
29266R-AB-4	ENERGIZER HOLDINGS INC 4.700% 05/19/21		11/17/2015	BANK of AMERICA SEC		9,188,390	9,000,000	8,998,709	8,999,064	0	478	0	478	0	8,999,542	0	188,848	188,848	423,205	05/19/2021
29266R-AC-2	ENERGIZER HOLDINGS INC 4.700% 05/24/22		11/05/2015	Various		4,065,000	4,000,000	3,988,640	3,990,926	0	636	0	636	0	3,991,562	0	73,438	73,438	142,697	05/24/2022
29273R-AB-5	ENERGY TRANSFER PARTNERS 5.950% 02/01/15		02/01/2015	Maturity		11,000,000	11,000,000	10,891,270	10,996,965	0	3,035	0	3,035	0	11,000,000	0	0	0	327,250	02/01/2015
294751-CQ-3	EOABS 2003-3 AF4 5.495% 12/25/33		01/01/2015	Paydown		101,630	101,630	103,016	103,016	0	(1,387)	0	(1,387)	0	101,630	0	0	0	465	12/25/2033
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		12/01/2015	Paydown		1,224,656	1,224,656	1,213,701	1,214,131	0	10,526	0	10,526	0	1,224,656	0	0	0	18,698	06/25/2043
301657-AA-0	EART 2013-1A A 1.290% 10/16/17		11/15/2015	Paydown		2,965,850	2,965,850	2,965,728	2,965,817	0	33	0	33	0	2,965,850	0	0	0	16,533	10/16/2017
30165P-AA-0	EART 2013-2A A 1.490% 11/15/17		11/15/2015	Paydown		82,652	82,652	82,651	82,642	0	11	0	11	0	82,652	0	0	0	573	11/15/2017
30165R-AA-6	EART 2014-2A A 1.060% 08/15/18		12/15/2015	Paydown		97,386	97,386	97,383	97,384	0	3	0	3	0	97,386	0	0	0	428	08/15/2018
30165T-AA-2	Eart 2015-1A A 1.600% 06/17/19		12/15/2015	Paydown		157,396	157,396	157,386	157,386	0	9	0	9	0	157,396	0	0	0	1,125	06/17/2019
30225A-AJ-2	ESA 2013-ESFL BFL 1.376% 12/05/31		12/05/2015	Paydown		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	83,330	12/05/2031
30225X-AC-7	EXTERRAN HOLDINGS INC 7.250% 12/01/18		12/04/2015	Call 101.8130		2,070,876	2,034,000	2,034,000	2,034,000	0	0	0	0	0	2,034,000	0	36,876	36,876	148,694	12/01/2018
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		06/20/2015	Redemption 100.0000		321,535	321,535	321,535	321,535	0	0	0	0	0	321,535	0	0	0	206,709	06/20/2023
302570-BC-9	NEXTERA ENERGY 7.875% 12/15/15		12/15/2015	Maturity		232,000	232,000	249,870	247,690	0	(15,690)	0	(15,690)	0	232,000	0	0	0	18,779	12/15/2015
30257D-AA-6	PNH 2015-1 A 3.240% 12/10/23		12/10/2015	Paydown		10,560	10,560	10,559	10,559	0	0	0	0	0	10,560	0	0	0	6	12/10/2023
305915-AD-2	FALCONBRIDGE LTD 5.375% 06/01/15	G	06/01/2015	Maturity		1,413,000	1,413,000	1,469,633	1,439,268	0	(26,268)	0	(26,268)	0	1,413,000	0	0	0	37,974	06/01/2015
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		12/01/2015	Paydown		486,807	536,511	471,841	486,596	0	8,055	7,844	211	0	486,807	0	0	0	14,139	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		12/01/2015	Paydown		716,756	716,756	638,948	653,425	0	76,021	12,690	63,331	0	716,756	0	0	0	22,215	08/25/2035
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		12/01/2015	Paydown		182,493	182,493	166,068	172,863	0	9,630	0	9,630	0	182,493	0	0	0	5,630	08/25/2036
32058B-AB-5	FIAOT 2013-3A A2 0.890% 09/15/17		07/15/2015	Paydown		106,738	106,738	106,730	106,717	0	21	0	21	0	106,738	0	0	0	314	09/15/2017
33735P-AB-3	FUOIT 1999-C1 F 5.350% 10/15/35		12/01/2015	Paydown		2,169,279	2,169,279	2,238,425	2,166,576	0	2,703	0	2,703	0	2,169,279	0	0	0	88,009	10/15/2035
340711-AR-1	FLORIDA GAS TRANSMISSION 4.000% 07/15/15		07/15/2015	Maturity		9,300,000	9,300,000	9,394,086	9,382,070	0	(82,070)	0	(82,070)	0	9,300,000	0	0	0	372,000	07/15/2015
35906A-AB-4	FRONTIER COMMUNICATIONS 8.125% 10/01/18		10/19/2015	BANK of AMERICA SEC		2,674,855	2,568,000	2,527,965	2,547,158	0	4,178	0	4,178	0	2,551,335	0	123,520	123,520	220,416	10/01/2018
36155W-AF-3	GCI INC 8.625% 11/15/19		04/01/2015	TENDER OFFER		4,582,550	4,375,000	4,746,875	4,555,283	0	(15,449)	0	(15,449)	0	4,539,834	0	42,716	42,716	142,552	11/15/2019
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		12/01/2015	Paydown		225	225	230	221	0	4	0	4	0	225	0	0	0	7	06/25/2028

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		12/01/2015	Paydown		438,555	438,555	487,746	461,531	0	(22,976)	0	(22,976)	0	438,555	0	0	0	22,607	05/12/2035
36163L-AC-4	GEEST 2014-1A A3 0.950% 09/25/17		12/24/2015	Paydown		616	616	615	615	0	2	0	2	0	616	0	0	0	0	09/25/2017
36164N-FF-7	GE CAPTIAL INTL 2.342% 11/15/20	E	10/01/2015	Cash Adjustment		192	0	0	0	0	0	0	0	0	0	0	192	192	0	11/15/2020
36164N-FH-3	15NOV35 4.418% 11/15/35	E	10/01/2015	Cash Adjustment		410	0	0	0	0	0	0	0	0	0	0	410	410	0	11/15/2035
361849-Q2-1	GMACC 2005-C1 A5 4.697% 05/10/43		03/01/2015	Paydown		3,953,406	3,953,406	3,677,903	3,938,011	0	15,395	0	15,395	0	3,953,406	0	0	0	20,072	05/10/2043
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		03/01/2015	Paydown		82,044	82,044	78,852	81,679	0	365	0	365	0	82,044	0	0	0	966	06/25/2034
36185N-5II-6	GMACM 2004-J6 3N1 5.500% 02/25/35		12/01/2015	Paydown		2,895,234	2,895,234	2,919,210	2,898,512	0	(3,278)	0	(3,278)	0	2,895,234	0	0	0	77,189	02/25/2035
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		12/01/2015	Paydown		1,212,890	1,235,441	1,184,070	1,159,939	0	52,951	0	52,951	0	1,212,890	0	0	0	42,037	07/25/2037
36197X-AM-6	GSMS 2013-GC12 XA 1.733% 06/10/46		12/01/2015	Paydown		0	0	43,089	43,089	0	(43,089)	0	(43,089)	0	0	0	0	0	3,015	06/10/2046
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		12/01/2015	Paydown		413,024	819,190	295,746	275,703	0	137,321	0	137,321	0	413,024	0	0	0	24,328	01/25/2037
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2015	Paydown		804,121	804,121	766,050	781,105	0	23,016	0	23,016	0	804,121	0	0	0	23,464	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2015	Paydown		533,643	533,643	436,253	497,667	0	35,975	0	35,975	0	533,643	0	0	0	11,074	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2015	Paydown		314,456	314,456	314,603	313,564	0	891	0	891	0	314,456	0	0	0	9,138	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2015	Paydown		72,691	72,691	69,193	71,175	0	1,516	0	1,516	0	72,691	0	0	0	2,228	09/25/2035
36249F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		12/01/2015	Paydown		5,413,035	5,413,035	5,477,243	5,429,598	0	(16,563)	0	(16,563)	0	5,413,035	0	0	0	180,564	03/10/2044
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		12/01/2015	Paydown		2,381,732	2,381,732	2,453,139	2,412,067	0	(30,334)	0	(30,334)	0	2,381,732	0	0	0	43,180	08/10/2043
364725-BC-4	GANNETT CO 5.500% 09/15/24		04/02/2015	WELLS FARGO		1,406,793	1,343,000	1,400,078	1,400,078	0	(615)	0	(615)	0	1,399,463	0	7,330	7,330	43,088	09/15/2024
36828Q-PII-0	GEICM 2005-C3 A7A 4.974% 07/10/45		06/01/2015	Paydown		3,000,000	3,000,000	2,838,281	2,983,484	0	16,516	0	16,516	0	3,000,000	0	0	0	59,207	07/10/2045
36828Q-QE-9	GEICM 2005-C4 A4 5.601% 11/10/45		11/01/2015	Paydown		21,250,000	21,250,000	21,921,953	21,326,755	0	(76,755)	0	(76,755)	0	21,250,000	0	0	0	830,218	11/10/2045
36828Q-RY-4	GEICM 2006-C1 A4 5.657% 03/10/44		12/01/2015	Paydown		6,728,579	6,728,579	6,686,789	6,714,712	0	13,867	0	13,867	0	6,728,579	0	0	0	286,695	03/10/2044
36962G-4R-2	GEN ELEC CAP CORP 4.375% 09/16/20		10/01/2015	Taxable Exchange		6,415,956	5,709,000	6,393,395	6,221,000	0	(68,789)	0	(68,789)	0	6,152,211	0	263,745	263,745	277,521	09/16/2020
36962G-6M-1	GEN ELEC CAP CORP 1.000% 12/11/15		05/21/2015	Various		7,529,010	7,500,000	7,492,500	7,497,602	0	733	0	733	0	7,498,335	0	30,675	30,675	26,250	12/11/2015
36962G-XZ-2	GEN ELEC CAP CORP 6.750% 03/15/32		10/01/2015	Taxable Exchange		2,063,293	1,452,000	1,464,280	1,461,265	0	(250)	0	(250)	0	1,461,015	0	602,279	602,279	109,172	03/15/2032
370334-BF-0	GENERAL MILLS 5.200% 03/17/15		03/17/2015	Maturity		5,000,000	5,000,000	4,988,700	4,988,771	0	1,229	0	1,229	0	5,000,000	0	0	0	130,000	03/17/2015
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		05/21/2015	TENDER OFFER AMHERST SECURITIES		325,728	312,000	312,000	312,000	0	0	0	0	0	312,000	0	13,728	13,728	10,647	12/15/2018
373334-KD-2	GEORGIA POWER CO 1.950% 12/01/18		12/01/2015	GROUP		149,913	150,000	149,870	149,870	0	0	0	0	0	149,870	0	44	44	0	12/01/2018
38137D-AC-1	GOLD7 2013-7A B 2.073% 04/25/25		12/28/2015	Security Withdraw		12,809,063	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	(190,938)	(190,938)	313,581	04/25/2025
38141G-EA-8	GOLDMAN SACHS GROUP INC 5.125% 01/15/15		01/15/2015	Maturity		7,100,000	7,100,000	7,298,822	7,112,671	0	(12,671)	0	(12,671)	0	7,100,000	0	0	0	181,938	01/15/2015
39153V-BV-5	GALC 2015-1 A2 1.120% 06/20/17		12/20/2015	Paydown		416	416	416	416	0	0	0	0	0	416	0	0	0	1	06/20/2017
402524-AA-0	GULF SOUTH PIPELINE 5.050% 02/01/15		02/01/2015	Maturity		12,570,000	12,570,000	12,555,903	12,576,579	0	(6,579)	0	(6,579)	0	12,570,000	0	0	0	317,393	02/01/2015
40412C-AB-7	HCA HOLDINGS INC 7.750% 05/15/21		06/05/2015	Call 100.0000		1,800,000	1,800,000	1,948,500	1,900,264	0	(14,854)	0	(14,854)	0	1,885,410	0	(85,410)	(85,410)	202,721	05/15/2021
40414L-AC-3	HCP INC 3.750% 02/01/16		09/08/2015	US BANCORP		4,040,760	4,000,000	3,984,040	3,996,201	0	2,206	0	2,206	0	3,998,406	0	42,354	42,354	166,667	02/01/2016
40429C-CS-9	HSBC FINANCE CORP 5.000% 06/30/15		06/30/2015	Maturity		10,300,000	10,300,000	10,752,438	10,525,292	0	(225,292)	0	(225,292)	0	10,300,000	0	0	0	257,500	06/30/2015
40429X-XF-8	HSBC FINANCE CORP 3.900% 04/15/15		04/15/2015	Maturity		100,000	100,000	103,599	100,737	0	(737)	0	(737)	0	100,000	0	0	0	1,950	04/15/2015
42217K-AM-8	HEALTH CARE REIT 5.875% 05/15/15		05/15/2015	Maturity		7,500,000	7,500,000	7,476,610	7,497,583	0	2,417	0	2,417	0	7,500,000	0	0	0	220,313	05/15/2015
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		11/03/2015	GROUP,LLC		70,766	70,000	70,722	70,722	0	(46)	0	(46)	0	70,677	0	90	90	324	03/15/2016
42225B-AA-4	HEALTHCARE REALTY TRUST 6.500% 01/17/17		05/18/2015	Call 100.0000		6,000,000	6,000,000	5,964,200	5,988,020	0	1,624	0	1,624	0	5,989,644	0	10,356	10,356	859,437	01/17/2017
423074-AS-2	HJ HEINZ CO. 4.875% 02/15/25		07/06/2015	Call 104.8750		1,069,725	1,020,000	1,020,000	1,020,000	0	0	0	0	0	1,020,000	0	49,725	49,725	21,548	02/15/2025
42824C-AA-7	HP ENTERPRISE CO 2.450% 10/05/17		10/01/2015	Various		249,975	250,000	249,860	249,860	0	0	0	0	0	249,860	0	115	115	0	10/05/2017
431318-AJ-3	HILCORP ENERGY 8.000% 02/15/20		06/19/2015	Call 104.0000		2,441,920	2,348,000	2,308,436	2,323,529	0	1,752	0	1,752	0	2,325,281	0	116,639	116,639	158,620	02/15/2020
43289J-AE-5	HILT 2013-HLF BFL 1.776% 11/05/30		12/05/2015	Paydown		1,496,26														

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560%		12/01/2015	Paydown		1,475,776	1,475,776	1,475,692	1,472,934	0	2,842	0	2,842	0	1,475,776	0	0	0	41,015	01/25/2036
464120-AE-7	IRIWE 2006-2 2A4 6.170% 02/25/36		12/01/2015	Paydown		1,970,844	1,970,844	1,924,817	1,866,878	0	103,966	0	103,966	0	1,970,844	0	0	0	67,642	02/25/2036
466177-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2015	Paydown		61,866	61,866	61,831	61,832	0	34	0	34	0	61,866	0	0	0	1,407	03/15/2063
46625H-DF-4	JP MORGAN CHASE & CO 5.150% 10/01/15		10/01/2015	Maturity		1,000,000	1,000,000	995,840	999,525	0	475	0	475	0	1,000,000	0	0	0	51,500	10/01/2015
46625H-HP-8	JP MORGAN CHASE & CO 3.700% 01/20/15		01/20/2015	Maturity		4,800,000	4,800,000	4,943,232	4,807,805	0	(7,805)	0	(7,805)	0	4,800,000	0	0	0	88,800	01/20/2015
46625H-HW-3	JP MORGAN CHASE & CO 2.600% 01/15/16		08/24/2015	BOSTON		251,750	250,000	256,090	254,683	0	(2,952)	0	(2,952)	0	251,731	0	19	19	7,258	01/15/2016
46625Y-JF-1	JPMCC 2005-CB11 A4 5.335% 08/12/37		02/01/2015	Paydown		132,206	132,206	137,208	132,542	0	(336)	0	(336)	0	132,206	0	0	0	720	08/12/2037
46625Y-JH-7	JPMCC 2005-CB11 AJ 5.408% 08/12/37		12/01/2015	Paydown		170,333	170,333	176,960	171,625	0	(1,292)	0	(1,292)	0	170,333	0	0	0	4,818	08/12/2037
46625Y-SG-9	JPMCC 2005-LDP3 A4A 4.936% 08/15/42		07/01/2015	Paydown		266,071	266,071	273,596	270,128	0	(4,057)	0	(4,057)	0	266,071	0	0	0	5,303	08/15/2042
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		08/01/2015	Paydown		4,362,736	4,362,736	4,351,147	4,353,991	0	8,745	0	8,745	0	4,362,736	0	0	0	106,470	10/15/2042
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		12/01/2015	Paydown		305,196	305,196	196,188	186,425	0	118,771	0	118,771	0	305,196	0	0	0	5,964	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/01/2015	Paydown		342,770	342,770	226,750	215,430	0	127,340	0	127,340	0	342,770	0	0	0	6,699	07/25/2036
46630J-AC-3	JPMCC 2007-LDPX A3 5.420% 01/15/49		12/01/2015	Paydown		722,509	722,509	719,489	720,599	0	1,910	0	1,910	0	722,509	0	0	0	31,646	01/15/2049
46630V-AC-6	JPMCC 2007-CB 19 A3 5.697% 02/12/49		06/01/2015	Paydown		3,255	3,255	3,320	3,251	0	3	0	3	0	3,255	0	0	0	117	02/12/2049
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		12/01/2015	Paydown		1,487,392	1,487,392	1,502,262	1,490,235	0	(2,842)	0	(2,842)	0	1,487,392	0	0	0	35,054	07/15/2046
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		12/01/2015	Paydown		527,381	527,381	532,653	529,581	0	(2,200)	0	(2,200)	0	527,381	0	0	0	19,691	07/15/2046
46637Y-AJ-8	JPMCC 2012-HSBC C 4.021% 07/05/32		04/01/2015	WELLS FARGO		4,081,438	3,800,000	3,857,000	3,845,296	0	(1,447)	0	(1,447)	0	3,843,850	0	237,588	237,588	53,474	07/05/2032
46640T-AA-3	JPMCC 2013-ALC A 1.752% 07/17/26		01/17/2015	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	28,623	07/17/2026
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		12/01/2015	Paydown		2,678,079	2,678,079	2,718,250	2,713,186	0	(35,107)	0	(35,107)	0	2,678,079	0	0	0	59,267	08/26/2036
46849L-SL-6	JACKSON NATL LIFE GLOBAL 1.875% 10/15/18		10/07/2015	AMHERST SECURITIES GROUP		99,985	100,000	99,948	99,948	0	0	0	0	0	99,948	0	37	37	0	10/15/2018
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		12/29/2015	ROBERT W. BAIRD		3,470,963	4,969,000	5,142,614	5,067,161	0	(43,426)	0	(43,426)	0	5,023,735	0	(1,552,772)	(1,552,772)	534,064	03/15/2018
478366-AR-8	JOHNSON CONTROLS 5.500% 01/15/16		09/11/2015	Various		3,047,820	3,000,000	2,994,090	2,999,143	0	112	0	112	0	2,999,255	0	48,565	48,565	191,125	01/15/2016
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		03/29/2015	Redemption		74,197	74,197	70,021	72,477	0	1,720	0	1,720	0	74,197	0	0	0	2,095	03/29/2021
486606-AJ-5	KAYNE ANDERSON 1.836% 08/19/16		10/30/2015	Call 100,0000		32,800,000	32,800,000	32,779,373	32,786,928	0	6,557	0	6,557	0	32,793,485	0	6,515	6,515	1,091,324	08/19/2016
487836-BB-3	KELLOGG CO 4.450% 05/30/16		10/19/2015	AMHERST SECURITIES GROUP		7,319,764	7,165,000	6,999,847	7,126,697	0	21,381	0	21,381	0	7,148,077	0	171,687	171,687	285,187	05/30/2016
487836-BD-9	KELLOGG CO 4.000% 12/15/20		10/14/2015	US BANCORP		5,355,550	5,000,000	4,956,850	4,972,161	0	3,214	0	3,214	0	4,975,375	0	380,175	380,175	168,889	12/15/2020
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		12/31/2015	Redemption		715,000	715,000	715,106	715,030	0	(29)	0	(29)	0	715,000	0	0	0	18,950	04/30/2018
492914-AS-5	KEY ENERGY SERVICES INC 6.750% 03/01/21		10/01/2015	100,0000		3,219,800	9,470,000	9,446,325	9,449,017	0	2,388	0	2,388	0	9,451,405	0	(6,231,605)	(6,231,605)	701,372	03/01/2021
49306B-NR-0	KEY BANK NA 5.091% 03/26/15		03/26/2015	JEFFERIES & CO		4,600,000	4,600,000	4,685,514	4,650,125	0	(50,125)	0	(50,125)	0	4,600,000	0	0	0	117,093	03/26/2015
500255-AP-9	KOHL'S CORP 6.250% 12/15/17		08/17/2015	Maturity		5,000,000	5,000,000	5,022,350	5,008,461	0	(2,054)	0	(2,054)	0	5,006,407	0	(6,407)	(6,407)	791,690	12/15/2017
50075N-BB-9	KRAFT FOODS INC 4.125% 02/09/16		09/08/2015	Call 100,0000		5,064,550	5,000,000	4,982,900	4,996,346	0	2,030	0	2,030	0	4,998,376	0	66,174	66,174	224,583	02/09/2016
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		12/01/2015	KEY BANC-MCDONALD		193,850	193,850	192,318	193,692	0	158	0	158	0	193,850	0	0	0	7,762	04/01/2016
52108H-5X-8	LBUS 2005-C3 A5 4.739% 07/15/30		04/11/2015	Redemption		5,059,879	5,059,879	4,852,740	5,045,955	0	13,924	0	13,924	0	5,059,879	0	0	0	60,718	07/15/2030
52108H-Q7-2	LBUS 2004-C7 H 4.766% 10/15/36		12/15/2015	Paydown		97,000	97,000	100,820	99,867	0	(2,866)	0	(2,866)	0	97,000	0	0	0	4,225	10/15/2036
52108H-TL-8	LBUS 2003-C5 J 5.250% 04/15/37		07/11/2015	Paydown		486,489	486,489	489,834	486,485	0	4	0	4	0	486,489	0	0	0	9,624	04/15/2037
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2015	Paydown		964,414	1,131,560	963,961	989,838	0	(25,424)	0	(25,424)	0	964,414	0	0	0	34,020	11/25/2036
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		12/01/2015	Paydown		494,764	494,764	494,764	494,764	0	0	0	0	0	494,764	0	0	0	15,381	09/25/2035
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		12/01/2015	Paydown		1,435,798	1,435,798	1,433,683	1,407,308	0	28,490	0	28,490	0	1,435,798	0	0	0	46,381	10/25/2035
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		12/01/2015	Paydown		1,036,621	1,305,421	1,177,676	1,231,678	0	(195,056)	0	(195,056)	0	1,036,621	0	0	0	39,461	12/25/2035
52522H-AN-2	LXS 2006-8 3A5 4.813% 06/25/36		12/01/2015	Paydown		1,663,913	1,773,728	1,670,639	1,685,963	0	(22,050)	0	(22,050)	0	1,663,913	0	0	0	49,837	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		12/01/2015	Paydown		12	238,637	187,497	219,724	0	(219,712)	0	(219,712)	0	12	0	0	0	7,429	11/25/2036
52524M-AV-1	LXS 2007-9 WF3 5.553% 05/25/37		12/01/2015	Paydown		14	392,887	276,173	317,309	0	(317,295)	0	(317,295)	0	14	0	0	0	14,255	05/25/2037
52524P-AL-6	LXS 2007-6 3A5 5.058% 05/25/37		12/01/2015	Paydown		1,048,326	1,174,213	932,035	982,051	0	66,275	0	66,275	0	1,048,326	0	0	0	15,850	05/25/2037
53117C-AJ-1	LIBERTY PROPERTY LP 5.125% 03/02/15		03/02/2015	Maturity		2,000,000	2,000,000	1,992,520	1,999,905	0	95	0	95	0	2,000,000	0	0	0	25,910	03/02/2015
536022-AC-0	LINN ENERGY LLC/FIN CORP 8.625% 04/15/20		11/18/2015	UBS WARBURG		4,295,500	17,182,000	6,314,385	17,899,914	0	(42,544)	11,445,438	(11,487,982)	0	6,411,933	0	(2,116,433)	(2,116,433)	1,638,375	04/15/2020
53621*-AA-2	WALGREEN Lion One 7.500% 02/01/16		12/01/2015	Redemption		204,137	204,137	204,873	204,204	0	(66)	0	(66)	0	204,137	0	0	0	8,388	02/01/2016
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		12/01/2015	Paydown		235,653	235,653	198,538	194,624	0	41,029	0	41,029	0	235,653	0	0	0	7,395	10/25/2033
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		12/01/2015	Paydown		157,684	157,684	164,090	163,406	0	(5,721)	0	(5,721)	0	157,684	0	0	0	5,395	04/25/2033
55660A-AE-2	MAIMC 2002-A M2 2.672% 03/25/32		12/25/2015	Paydown		120,501	120,501	122,760	121,948	0	(1,448)	0	(1,448)	0	120,501	0	0	0	1,508	03/25/2032

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Iden-tification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57164X-AA-7	MVCOT 2009-2A A 4.809% 07/20/31		04/20/2015	Paydown		106,606	106,606	110,371	108,761	0	(2,155)	0	(2,155)	0	106,606	0	0	0	1,737	07/20/2031
574599-BD-7	MASCO CORP 6.125% 10/03/16		10/21/2015	CITIGROUP GLOBAL MKTS		8,818,750	8,500,000	8,409,900	8,477,545	0	10,281	0	10,281	0	8,487,826	0	330,924	330,924	553,887	10/03/2016
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		12/01/2015	Paydown		882,313	882,313	882,243	880,382	0	1,931	0	1,931	0	882,313	0	0	0	23,655	11/25/2035
58155Q-AC-7	MCKESSON CORP 3.250% 03/01/16		10/20/2015	BROWNSTONE INV GROUP,LLC		7,057,820	7,000,000	6,992,475	6,997,926	0	1,117	0	1,117	0	6,999,043	0	58,777	58,777	260,361	03/01/2016
585055-BF-2	MEDTRONIC INC 2.500% 03/15/20		09/02/2015	Tax Free Exchange		11,989,197	12,000,000	11,987,880	11,987,912	0	1,285	0	1,285	0	11,989,197	0	0	0	218,333	03/15/2020
585055-BP-0	MEDTRONIC INC 4.625% 03/15/45		09/02/2015	Tax Free Exchange		4,986,339	5,000,000	4,986,600	4,986,477	0	(138)	0	(138)	0	4,986,339	0	0	0	168,299	03/15/2045
59018Y-UH-9	MERRILL BAC 5.000% 01/15/15		01/15/2015	Maturity		250,000	250,000	259,081	250,408	0	(408)	0	(408)	0	250,000	0	0	0	6,250	01/15/2015
59022H-FY-3	MLMT 2005-MKB2 A4 5.204% 09/12/42		03/01/2015	Paydown		10,453,087	10,453,087	8,989,646	10,426,255	0	26,832	0	26,832	0	10,453,087	0	0	0	52,126	09/12/2042
59022H-HJ-4	MLMT 2005-MCP1 A4 4.747% 06/12/43		04/01/2015	Paydown		9,228,397	9,228,397	8,937,561	9,199,812	0	28,586	0	28,586	0	9,228,397	0	0	0	100,314	06/12/2043
59022H-JK-9	MLMT 2005-CIP1 ASB 5.022% 07/12/38		01/01/2015	Paydown		28,015	28,015	28,628	28,044	0	(29)	0	(29)	0	28,015	0	0	0	125	07/12/2038
59022H-JL-7	MLMT 2005-CIP1 A4 5.047% 07/12/38		06/01/2015	Paydown		9,926,000	9,926,000	10,340,100	9,958,437	0	(32,437)	0	(32,437)	0	9,926,000	0	0	0	177,462	07/12/2038
59022H-MU-3	MLMT 2005-CK11 A6 5.460% 11/12/37		07/01/2015	Paydown		9,450,505	9,450,505	9,504,858	9,447,216	0	3,289	0	3,289	0	9,450,505	0	0	0	225,348	11/12/2037
59157B-AH-5	METLIFE INSTITUTIONAL FD 1.625% 04/02/15		04/02/2015	Maturity		2,385,000	2,385,000	2,402,744	2,392,936	0	(7,936)	0	(7,936)	0	2,385,000	0	0	0	19,378	04/02/2015
59217G-AZ-2	MET LIFE GLOB 1.875% 06/22/18		06/25/2015	HUNTINGTON INVESTMENT CO		12,065,880	12,000,000	11,983,560	11,988,368	0	1,617	0	1,617	0	11,989,985	0	75,895	75,895	117,500	06/22/2018
59217G-BM-0	MET LIFE GLOB 0.517% 07/14/16		03/18/2015	US BANCORP BROWNSTONE INV GROUP,LLC		400,180	400,000	400,000	400,000	0	0	0	0	0	400,000	0	180	180	342	07/14/2016
59217G-BQ-1	MET LIFE GLOB 1.950% 12/03/18		11/23/2015	Redemption		149,936	150,000	149,892	149,892	0	0	0	0	0	149,892	0	44	44	0	12/03/2018
593074-AA-5	MEYER COOKWARE INDUS 0.320% 05/01/27		08/05/2015	Redemption		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	3,301	05/01/2027
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/05/2015	Redemption		328,000	328,000	328,000	328,000	0	0	0	0	0	328,000	0	0	0	13,951	08/01/2025
60040H-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		12/30/2015	Redemption		108,811	108,811	108,811	108,811	0	0	0	0	0	108,811	0	0	0	4,350	06/30/2027
60687U-AE-7	MLCFC 2006-2 A4 6.062% 06/12/46		12/01/2015	Redemption		12,101,129	12,101,129	13,933,316	12,690,822	0	(589,693)	0	(589,693)	0	12,101,129	0	0	0	622,542	06/12/2046
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		11/20/2015	Redemption		700,000	700,000	713,125	711,187	0	(11,187)	0	(11,187)	0	700,000	0	0	0	22,402	05/20/2027
617451-CP-2	MSC 2006-T21 A3 5.185% 10/12/52		06/01/2015	Paydown		1,941,611	1,941,611	1,899,139	1,938,326	0	3,286	0	3,286	0	1,941,611	0	0	0	32,832	10/12/2052
61745B-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		12/01/2015	Paydown		13,528,367	13,528,367	13,663,650	13,540,816	0	(12,450)	0	(12,450)	0	13,528,367	0	0	0	355,913	09/15/2047
61745M-6G-3	MSC 2005-HQ6 A4A 4.989% 08/13/42		03/01/2015	Paydown		9,347,441	9,347,441	9,189,703	9,325,495	0	21,946	0	21,946	0	9,347,441	0	0	0	49,116	08/13/2042
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		12/01/2015	Paydown		2,381,565	2,381,565	2,316,816	2,359,217	0	22,348	0	22,348	0	2,381,565	0	0	0	72,194	04/25/2034
61745M-P2-3	MSC 2004-I08 C 5.300% 06/15/40		05/01/2015	Paydown		169,536	169,536	171,208	170,121	0	(585)	0	(585)	0	169,536	0	0	0	4,909	06/15/2040
61747Y-CE-3	MORGAN STANLEY 6.000% 04/28/15		04/28/2015	Maturity		20,000,000	20,000,000	19,975,200	19,994,568	0	5,432	0	5,432	0	20,000,000	0	0	0	600,000	04/28/2015
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		12/01/2015	Paydown		822,955	822,955	557,360	534,039	0	288,917	0	288,917	0	822,955	0	0	0	13,103	10/25/2036
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		12/01/2015	Paydown		339,741	339,741	204,988	199,524	0	142,778	2,561	140,217	0	339,741	0	0	0	5,737	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		12/01/2015	Paydown		256,587	256,587	163,028	153,222	0	103,364	0	103,364	0	256,587	0	0	0	7,653	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2015	Paydown		191,508	191,508	132,262	134,083	0	59,626	2,202	57,424	0	191,508	0	0	0	4,253	01/25/2047
61755B-AC-8	MSC 2007-HQ12 A2 5.678% 04/12/49		08/01/2015	Paydown		149,055	149,055	152,269	149,977	0	(922)	0	(922)	0	149,055	0	0	0	2,650	04/12/2049
628530-AL-1	MYLAN LABORATORIES INC 7.875% 07/15/20		07/15/2015	Call	103.9380	21,782,287	20,957,000	24,279,820	22,448,277	0	(665,991)	0	(665,991)	0	21,782,287	0	0	0	1,650,364	07/15/2020
62913T-AA-0			02/11/2015	Tax Free Exchange		5,600,000	5,600,000	5,600,000	5,600,000	0	0	0	0	0	5,600,000	0	0	0	124,056	10/15/2021
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2015	Paydown		325,303	325,303	317,170	317,226	0	8,077	0	8,077	0	325,303	0	0	0	5,822	07/25/2043
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		12/01/2015	Paydown		929,436	929,436	942,216	941,161	0	(11,725)	0	(11,725)	0	929,436	0	0	0	16,634	07/25/2043
62963H-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		12/01/2015	Redemption		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	33,110	12/01/2023
63838X-AA-0	NVTAS 2013-1 A 1.950% 11/15/16		12/15/2015	Paydown		1,738,458	1,738,458	1,738,436	1,737,804	0	654	0	654	0	1,738,458	0	0	0	17,243	11/15/2016
64352V-MA-6	NCHET 2005-A A6 4.954% 08/25/35		12/01/2015	Paydown		405,687	405,687	378,810	380,520	0	25,167	0	25,167	0	405,687	0	0	0	10,895	08/25/2035
65129Q-AN-8	NEWFIELD EXPLORATION CO 6.875% 02/01/20		04/10/2015	Call	103.4380	3,444,485	3,330,000	3,488,175	3,406,435	0	(6,446)	0	(6,446)	0	3,399,989	0	44,497	44,497	158,348	02/01/2020
652478-AQ-1	NEWS AMER HLDGS INC 8.250% 08/10/18		04/06/2015	Tax Free Exchange		2,739,950	2,800,000	2,665,012	2,736,068	0	3,881	0	3,881	0	2,739,950	0	0	0	151,433	08/10/2018
652478-BX-5	NEWS AMER HLDGS INC 8.000% 10/17/16		04/17/2015	Tax Free Exchange		4,117,472	4,000,000	4,606,720	4,138,783	0	(21,311)	0	(21,311)	0	4,117,472	0	0	0	320,000	10/17/2016
652482-AJ-9	NEWS AMERICA INC 7.300% 04/30/28		04/30/2015	Tax Free Exchange		3,233,666	3,000,000	3,325,710	3,237,075	0	(3,409)	0	(3,409)	0	3,233,666	0	0	0	219,000	04/30/2028
652482-AM-2	NEWS AMERICA INC 7.250% 05/18/18		04/06/2015	Tax Free Exchange		5,434,599	5,250,000	5,794,418	5,448,936	0	(14,337)	0	(14,337)	0	5,434,599	0	0	0	145,906	05/18/2018
652482-BC-3	NEWS AMERICA INC 6.550% 03/15/33		04/06/2015	Tax Free Exchange		12,288,888	12,000,000	12,358,530	12,290,337	0	(1,448)	0	(1,448)	0	12,288,888	0	0	0	438,850	03/15/2033
652482-CE-8	NEWS AMERICA INC 6.150% 02/15/41		04/06/2015	Tax Free Exchange		995,036	1,000,000	994,853	995,024	0	12	0	12	0	995,036	0	0	0	39,463	02/15/2041
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/25/2015	Paydown		282,090	282,090	234,582	223,671	0	58,418	0	58,418	0	282,090	0	0	0	8,263	03/25/2047

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
66987W-BV-8	NHEL 2004-4 M3 1.502% 03/25/35		12/25/2015	Paydown		24,790	24,790	24,759	24,759	0	.31	0	.31	0	24,790	0	0	0	.27	03/25/2035
66987X-GF-6	NHEL 2005-1 M2 0.902% 06/25/35		02/26/2015	Paydown		48,550	48,550	48,580	48,592	0	(42)	0	(42)	0	48,550	0	0	0	.45	06/25/2035
66989H-AC-2	NOVARTIS CAPITAL CORP 2.900% 04/24/15		04/24/2015	Maturity		10,000,000	10,000,000	9,952,200	9,996,353	0	3,647	0	3,647	0	10,000,000	0	0	0	145,000	04/24/2015
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2015	Redemption		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	12,938	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2015	Redemption		41,668	41,668	41,668	41,668	0	0	0	0	0	41,668	0	0	0	2,365	12/01/2028
681936-AV-2	OMEGA HEALTHCARE 7.500% 02/15/20		03/13/2015	Call 103.7500		2,075,000	2,000,000	1,967,220	1,978,924	0	747	0	747	0	1,979,672	0	95,328	95,328	86,667	02/15/2020
681936-AX-8	OMEGA HEALTHCARE 6.750% 10/15/22		10/26/2015	Call 103.3750		23,200,451	22,443,000	24,169,094	23,722,945	0	(628,858)	0	(628,858)	0	23,094,088	0	106,364	106,364	1,561,191	10/15/2022
68233D-AL-1	ONCOR ELECTRIC DELIVERY 6.375% 01/15/15		01/15/2015	Maturity		13,250,000	13,250,000	14,430,818	13,255,491	0	(5,491)	0	(5,491)	0	13,250,000	0	0	0	422,344	01/15/2015
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		12/10/2015	Paydown		70,855	70,855	72,915	72,844	0	(1,989)	0	(1,989)	0	70,855	0	0	0	1,272	03/10/2027
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		12/30/2015	Redemption		355,094	355,094	348,024	351,024	0	4,070	0	4,070	0	355,094	0	0	0	18,982	12/30/2020
693320-AR-4	PHH CORP 7.375% 09/01/19		11/18/2015	GOLDMAN SACHS		5,447,250	5,380,000	5,798,413	5,679,406	0	(50,869)	0	(50,869)	0	5,628,537	0	(181,287)	(181,287)	483,798	09/01/2019
693476-AT-0	PNC FUNDING CORP 5.250% 11/15/15		11/15/2015	Maturity		6,000,000	6,000,000	6,201,270	6,188,457	0	(188,457)	0	(188,457)	0	6,000,000	0	0	0	315,000	11/15/2015
69351H-AC-6	PRIME PROPERTY FUNDING 5.625% 01/15/17		11/30/2015	Call 100.0000		4,600,000	4,600,000	4,463,840	4,563,139	0	15,686	0	15,686	0	4,578,825	0	21,175	21,175	620,171	01/15/2017
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		10/01/2015	Redemption		205,201	205,201	202,934	205,055	0	145	0	145	0	205,201	0	0	0	6,885	10/01/2015
69403W-AB-3	PACIFIC BEACON LLC 0.527% 07/15/26		07/15/2015	Redemption		686,650	686,650	583,653	601,133	0	85,517	0	85,517	0	686,650	0	0	0	2,370	07/15/2026
704549-AK-0	PEABODY ENERGY CORP 6.000% 11/15/18		02/18/2015	BANK of AMERICA SEC		6,266,633	7,101,000	7,117,107	7,111,831	0	(420)	0	(420)	0	7,111,411	0	(844,778)	(844,778)	115,983	11/15/2018
71085P-BM-4	PCHLT 2005-1 M3 1.292% 01/25/35		12/25/2015	Paydown		95,519	95,519	95,620	95,622	0	(103)	0	(103)	0	95,519	0	0	0	572	01/25/2035
71943P-AA-9	PEPSI AMERICAS INC 4.875% 01/15/15		01/15/2015	Maturity		5,208,000	5,208,000	5,461,780	5,209,885	0	(1,885)	0	(1,885)	0	5,208,000	0	0	0	126,945	01/15/2015
717081-DA-8	PFIZER INC 5.350% 03/15/15		03/15/2015	Maturity		10,000,000	10,000,000	9,987,500	9,997,769	0	2,231	0	2,231	0	10,000,000	0	0	0	267,500	03/15/2015
726505-AK-6	PLAINS E&P COMPANY 6.625% 05/01/21		09/18/2015	Various		139,065	152,000	167,200	163,530	0	(3,428)	0	(3,428)	0	160,102	0	(21,038)	(21,038)	8,829	05/01/2021
72650R-AJ-1	PLAINS ALL AMER PIPELINE 5.250% 06/15/15		06/15/2015	Maturity		3,000,000	3,000,000	2,779,110	2,981,950	0	18,050	0	18,050	0	3,000,000	0	0	0	78,750	06/15/2015
73019*-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2015	Redemption		200,968	200,968	200,968	200,968	0	0	0	0	0	200,968	0	0	0	4,522	09/13/2027
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		12/01/2015	Paydown		4,009	4,009	3,690	3,594	0	415	0	415	0	4,009	0	0	0	257	04/28/2022
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		05/12/2015	Redemption		514,809	514,809	501,482	514,220	0	626	0	626	0	514,846	0	(37)	(37)	5,610	05/12/2015
745332-BZ-8	PUGET SOUND ENERGY INC 6.750% 01/15/16		06/05/2015	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	291,762	01/15/2016
747525-AE-3	QUALCOMM 3.000% 05/20/22		09/10/2015	CITIGROUP GLOBAL MKTS		4,879,450	5,000,000	4,998,100	4,998,100	0	(51)	0	(51)	0	4,998,049	0	(118,599)	(118,599)	47,917	05/20/2022
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2015	Paydown		347,195	546,122	456,890	475,373	0	(128,178)	0	(128,178)	0	347,195	0	0	0	18,213	06/25/2036
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		12/26/2015	Paydown		1,016,318	1,016,318	1,029,022	1,021,392	0	(5,075)	0	(5,075)	0	1,016,318	0	0	0	24,573	10/26/2034
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		12/25/2015	Paydown		330,935	374,646	306,234	325,708	0	5,227	0	5,227	0	330,935	0	0	0	11,706	06/25/2036
74977X-AA-9	RSI HOME PRODUCTS INC 6.875% 03/01/18		03/16/2015	TENDER OFFER		6,424,496	6,095,000	6,213,820	6,170,960	0	(6,708)	0	(6,708)	0	6,164,252	0	260,243	260,243	226,975	03/01/2018
749868-AK-7	REEF AMERICA 11 PP 4.180% 11/02/15		07/06/2015	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	200,040	11/02/2015
75884R-AP-8	REGENCY CENTERS LP 5.250% 08/01/15		08/01/2015	Maturity		2,000,000	2,000,000	1,867,040	1,987,604	0	12,397	0	12,397	0	2,000,000	0	0	0	105,000	08/01/2015
75884R-AQ-6	REGENCY CENTERS LP 5.875% 06/15/17		11/27/2015	Call 100.0000		996,000	996,000	991,289	994,552	0	494	0	494	0	995,046	0	954	954	135,696	06/15/2017
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		12/01/2015	Paydown		41,246	41,246	40,763	40,965	0	281	0	281	0	41,246	0	0	0	1,235	11/25/2035
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		12/25/2015	Paydown		310,419	310,419	240,385	242,074	0	69,179	834	68,345	0	310,419	0	0	0	8,446	05/25/2036
760985-7E-5	RAMP 2004-RS7 A15 5.641% 07/25/34		12/01/2015	Paydown		125,116	141,516	131,787	131,787	0	(6,670)	0	(6,670)	0	125,116	0	0	0	3,714	07/25/2034
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		11/01/2015	Paydown		197,400	197,400	199,868	200,152	0	(2,751)	0	(2,751)	0	197,400	0	0	0	6,285	01/25/2032
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 09/25/33		12/01/2015	Paydown		939,024	939,024	932,787	941,480	0	(2,456)	0	(2,456)	0	939,024	0	0	0	25,390	09/25/2033
760985-UR-0	RAMP 2003-RS4 A15 5.468% 05/25/33		12/01/2015	Paydown		141,265	141,265	102,417	111,110	0	30,155	0	30,155	0	141,265	0	0	0	4,728	05/25/2033
760985-IW-3	RAMP 2003-RS5 A15 5.370% 06/25/33		12/01/2015	Paydown		507,153	507,153	506,856	514,219	0	(7,066)	0	(7,066)	0	507,153	0	0	0	14,404	06/25/2033
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		12/01/2015	Paydown		2,243,942	2,243,942	2,243,686	2,259,307	0	(15,364)	0	(15,364)	0	2,243,942	0	0	0	78,039	09/25/2033
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		06/01/2015	Paydown		671,466	671,466	671,571	669,330	0	2,136	0	2,136	0	671,466	0	0	0	9,944	11/25/2033
76110V-BX-5	RFMSI 99-H11 A6 7.580% 09/25/29		02/01/2015	Paydown		4,171	4,171	4,235	4,127	0	45	0	45	0	4,171	0	0	0	37	09/25/2029
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2015	Paydown		297,164	361,653	327,390	337,763	0	(40,599)	0	(40,599)	0	297,164	0	0	0	11,707	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2015	Paydown		446,694	605,637	499,075	521,114	0	(74,421)	0	(74,421)	0	446,694	0	0	0	21,301	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		11/01/2015	Paydown		26,074	26,006	25,526	25,437	0	637	0	637	0	26,074	0	0	0	737	11/25/2035
76112B-TS-9	RAMP 2005-RS6 M1 0.922% 06/25/35		12/25/2015	Paydown		2,252,412	2,252,412	1,765,328	2,116,329	0	136,084	0	136,084	0	2,252,412	0	0	0	8,537	06/25/2035
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		12/01/2015	Paydown		72,643	394,416	314,171	383,319	0	(302,453)	8,222	(310,675)	0	72,643	0	0	0	16,349	04/25/2036
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		03/26/2015	Call 100.0000		1,750,000	1,750,000	1,794,326	1,771,782	0	(1,045)	0	(1,045)	0	1,770,737	0	(20,737)	(20,737)	343,309	03/01/2019

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
78116*-AA-5	WALGREEN Ruben James 7.560% 03/01/16		12/01/2015	Redemption		168,376	168,376	169,592	168,494	0	(117)	0	(117)	0	168,376	0	0	0	6,974	03/01/2016
78442F-EP-9	SLM CORP 3.875% 09/10/15		09/10/2015	Maturity		7,000,000	7,000,000	7,237,650	7,064,197	0	(64,197)	0	(64,197)	0	7,000,000	0	0	0	271,250	09/10/2015
78459T-AE-8	SNAAC 2012-1A C 4.380% 06/15/17		08/15/2015	Paydown		184,629	184,629	188,495	186,064	0	(1,435)	0	(1,435)	0	184,629	0	0	0	2,578	06/15/2017
78571C-AA-6	SABRE INC 8.500% 05/15/19		04/29/2015	Call 100.0000		1,270,000	1,270,000	1,270,000	1,270,000	0	0	0	0	0	1,270,000	0	0	0	134,496	05/15/2019
78573A-AD-2	SABMILLER HOLDINGS INC 1.850% 01/15/15		01/15/2015	Maturity		255,000	255,000	256,318	255,140	0	(140)	0	(140)	0	255,000	0	0	0	2,359	01/15/2015
80007P-AL-3	SANDRIDGE ENERGY INC 8.750% 01/15/20		12/15/2015	JEFFERIES & CO		299,160	2,493,000	747,900	2,534,728	0	4,025	1,777,895	(1,773,870)	0	760,859	0	(461,699)	(461,699)	310,846	01/15/2020
80281A-AE-9	SDART 2012-1 C 3.780% 11/15/17		12/15/2015	Paydown		413,188	413,188	417,906	417,699	0	(4,511)	0	(4,511)	0	413,188	0	0	0	7,413	11/15/2017
80282H-AE-3	SDART 2010-3 C 3.060% 11/15/17		02/15/2015	Paydown		272,362	272,362	278,560	273,707	0	(1,345)	0	(1,345)	0	272,362	0	0	0	1,352	11/15/2017
80282P-AE-5	SDART 2011-1 C 3.110% 05/16/16		02/15/2015	Paydown		56,120	56,120	57,514	56,157	0	(37)	0	(37)	0	56,120	0	0	0	217	05/16/2016
80282T-AE-7	SDART 2011-3 C 3.090% 05/15/17		07/15/2015	Paydown		113,276	113,276	116,515	113,537	0	(261)	0	(261)	0	113,276	0	0	0	1,094	05/15/2017
80282T-AF-4	SDART 2011-3 D 4.230% 05/15/17		12/15/2015	Paydown		76,124	76,124	77,373	77,373	0	(1,249)	0	(1,249)	0	76,124	0	0	0	1,555	05/15/2017
80282U-AD-6	SDART 2012-05 B 1.560% 08/15/18		10/15/2015	Paydown		18,000,000	18,000,000	17,998,619	17,999,850	0	150	0	150	0	18,000,000	0	0	0	116,203	08/15/2018
80282U-AE-4	SDART 2012-5 C 2.700% 08/15/18		12/15/2015	Paydown		68,718	68,718	69,223	69,223	0	(505)	0	(505)	0	68,718	0	0	0	457	08/15/2018
80282V-AD-4	SDART 2012-2 B 2.090% 08/15/16		01/15/2015	Paydown		46,364	46,364	46,500	46,389	0	(25)	0	(25)	0	46,364	0	0	0	81	08/15/2016
80282V-AE-2	SDART 2012-2 C 3.200% 02/15/18		12/15/2015	Paydown		149,294	149,294	150,273	150,273	0	(980)	0	(980)	0	149,294	0	0	0	1,343	02/15/2018
80282W-AD-2	SDART 2012-3 B 1.940% 12/15/16		04/15/2015	Paydown		108,393	108,393	109,126	108,560	0	(167)	0	(167)	0	108,393	0	0	0	423	12/15/2016
80282W-AE-0	SDART 2012-3 C 3.010% 04/16/18		12/15/2015	Paydown		260,646	260,646	264,100	263,798	0	(3,153)	0	(3,153)	0	260,646	0	0	0	4,513	04/16/2018
80282X-AD-0	SDART 2012-4 B 1.830% 03/15/17		06/15/2015	Paydown		151,008	151,008	152,223	151,311	0	(303)	0	(303)	0	151,008	0	0	0	756	03/15/2017
80282X-AE-8	SDART 2012-4 C 2.940% 12/15/17		12/15/2015	Paydown		8,519,308	8,519,308	8,830,867	8,604,848	0	(85,540)	0	(85,540)	0	8,519,308	0	0	0	189,998	12/15/2017
80283B-AE-5	SDART 2012-AA C 1.780% 11/15/18		12/15/2015	Paydown		14,441	14,441	14,479	14,479	0	(38)	0	(38)	0	14,441	0	0	0	214	11/15/2018
80283C-AD-5	SDART 2012-6 B 1.330% 05/15/17		07/15/2015	Paydown		9,843,757	9,843,757	9,843,871	9,844,006	0	(250)	0	(250)	0	9,843,757	0	0	0	37,326	05/15/2017
80284Q-AA-9	SDART 2015-5 A1 0.550% 10/17/16		12/15/2015	Paydown		1,095,280	1,095,280	1,095,280	1,095,280	0	0	0	0	0	1,095,280	0	0	0	920	10/17/2016
80284Q-AA-9	SDART 2015-5 A1 0.550% 10/17/16		11/16/2015	Redemption		1,140,809	1,140,809	1,140,809	1,140,809	0	0	0	0	0	1,140,809	0	0	0	453	10/17/2016
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		12/01/2015	Paydown		756,073	756,073	756,053	755,878	0	195	0	195	0	756,073	0	0	0	10,983	01/25/2042
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		12/01/2015	Paydown		1,342,534	1,342,534	1,355,143	1,354,335	0	(11,802)	0	(11,802)	0	1,342,534	0	0	0	17,975	05/25/2043
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2015	Paydown		1,687,095	1,687,095	1,657,834	1,658,053	0	29,041	0	29,041	0	1,687,095	0	0	0	30,148	07/25/2043
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		12/01/2015	Paydown		1,448,515	1,448,515	1,414,580	1,416,051	0	32,464	0	32,464	0	1,448,515	0	0	0	25,147	06/25/2043
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		12/28/2015	Security Withdraw		8,995,397	9,248,282	9,031,620	9,041,010	0	1,403	0	1,403	0	9,042,413	0	(47,016)	(47,016)	299,028	06/25/2043
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		12/01/2015	Paydown		888,680	888,680	900,830	900,830	0	(12,150)	0	(12,150)	0	888,680	0	0	0	9,964	07/25/2045
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		12/01/2015	Paydown		2,187,183	2,187,183	2,139,261	2,139,420	0	47,763	0	47,763	0	2,187,183	0	0	0	40,333	07/25/2043
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		12/20/2015	Paydown		134,446	134,446	134,971	134,958	0	(512)	0	(512)	0	134,446	0	0	0	1,240	08/20/2029
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		12/20/2015	Paydown		2,956,546	2,956,546	2,955,715	2,955,393	0	1,153	0	1,153	0	2,956,546	0	0	0	33,700	10/20/2030
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		12/20/2015	Paydown		40,035	40,035	41,136	40,992	0	(957)	0	(957)	0	40,035	0	0	0	666	05/20/2028
82651X-AA-5	SRFC 2011-3A A 3.370% 07/20/28		09/14/2015	WELLS FARGO		1,257,074	1,242,130	1,259,431	1,259,339	0	(473)	0	(473)	0	1,258,866	0	(1,791)	(1,791)	9,351	07/20/2028
82651X-AA-5	SRFC 2011-3A A 3.370% 07/20/28		12/20/2015	Paydown		140,816	140,816	143,145	143,113	0	(2,297)	0	(2,297)	0	140,816	0	0	0	1,079	07/20/2028
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		12/20/2015	Paydown		45,045	45,045	45,256	45,257	0	(212)	0	(212)	0	45,045	0	0	0	356	11/20/2029
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		12/20/2015	Paydown		38,610	38,610	39,600	39,516	0	(906)	0	(906)	0	38,610	0	0	0	561	11/20/2028
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		12/20/2015	Paydown		2,661,805	2,661,805	2,661,717	2,661,511	0	294	0	294	0	2,661,805	0	0	0	30,057	11/20/2025
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		12/20/2015	Paydown		7,416,529	7,416,529	7,415,166	7,416,013	0	515	0	515	0	7,416,529	0	0	0	85,428	10/20/2031
828807-BP-1	SIMON PROPERTY GROUP INC 5.750% 12/01/15		09/02/2015	Call 100.0000		6,500,000	6,500,000	6,492,846	6,498,774	0	(339)	0	(339)	0	6,498,435	0	1,565	1,565	281,351	12/01/2015
829259-AN-0	S																			

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Iden-tification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86358E-TF-3	SAIL 2005-5 M1 1.052% 06/25/35		12/25/2015	Paydown		240,519	240,519	240,619	240,578	0	(59)	0	(59)	0	240,519	0	0	0	1,052	06/25/2035
86359A-K3-6	SASC 2003-25XS A5 5.708% 08/25/33		12/01/2015	Paydown		337,809	337,809	337,597	341,805	0	(3,797)	0	(3,797)	0	337,809	0	0	0	13,221	08/25/2033
86359A-Q5-5	SASC 2003-28XS A5 6.044% 09/25/33		12/01/2015	Paydown		464,668	464,668	464,523	463,510	0	1,158	0	1,158	0	464,668	0	0	0	11,170	09/25/2033
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		12/01/2015	Paydown		702,692	702,692	679,416	691,494	0	11,199	0	11,199	0	702,692	0	0	0	18,376	02/25/2035
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		12/01/2015	Paydown		2,547,954	2,547,954	2,508,043	2,526,264	0	21,690	0	21,690	0	2,547,954	0	0	0	76,883	08/25/2035
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		12/01/2015	Paydown		592,276	615,055	573,170	571,225	0	21,051	0	21,051	0	592,276	0	0	0	17,989	10/25/2035
871829-AU-1	SYSCO CORP 3.500% 10/02/24		07/14/2015	Call 101.0000		9,090,000	9,000,000	8,965,440	8,965,810	0	1,580	0	1,580	0	8,967,391	0	122,609	122,609	246,750	10/02/2024
871829-AW-7	SYSCO CORP 4.500% 10/02/44		07/14/2015	Call 101.0000		1,010,000	1,000,000	989,920	989,896	0	88	0	88	0	989,984	0	20,016	20,016	35,250	10/02/2044
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		12/01/2015	Paydown		1,840,781	1,840,781	1,833,580	1,845,550	0	(4,770)	0	(4,770)	0	1,840,781	0	0	0	46,534	11/25/2036
87612E-BA-3	TARGET CORP 4.000% 07/01/42		09/14/2015	JEFFERIES & CO Redemption		979,000	1,000,000	978,590	979,557	0	241	0	241	0	979,798	0	(798)	(798)	48,444	07/01/2042
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2015			210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	14,963	02/01/2030
882440-AS-9	TEXAS GAS TRANSMISSION 4.600% 06/01/15		06/01/2015	Maturity		9,000,000	9,000,000	8,157,978	8,938,843	0	61,157	0	61,157	0	9,000,000	0	0	0	207,000	06/01/2015
88641V-AB-7	TIMCAT 2014-AA A2 0.960% 07/15/17		10/15/2015	Paydown		186,523	186,523	186,515	186,519	0	3	0	3	0	186,523	0	0	0	810	07/15/2017
887317-AC-9	TIME WARNER INC 5.875% 11/15/16		08/31/2015	Call 100.0000		5,000,000	5,000,000	5,044,500	5,010,370	0	(3,812)	0	(3,812)	0	5,006,558	0	(6,558)	(6,558)	544,017	11/15/2016
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		12/01/2015	Paydown		514,893	514,893	515,063	515,063	0	(170)	0	(170)	0	514,893	0	0	0	3,782	03/25/2054
89233P-4B-9	TOYOTA MOTOR CREDIT CORP 3.200% 06/17/15		06/17/2015	Maturity		4,250,000	4,250,000	4,244,730	4,249,400	0	600	0	600	0	4,250,000	0	0	0	68,000	06/17/2015
89233P-6D-3	TOYOTA MOTOR CREDIT CORP 1.750% 05/22/17		07/08/2015	BOSTON GUGGENHEIM CAPITAL		17,231,880	17,000,000	16,915,510	16,947,234	0	11,514	0	11,514	0	16,958,747	0	273,133	273,133	190,896	05/22/2017
89236T-BD-6	TOYOTA STRUCTURED NOTE 0.750% 03/03/17		03/25/2015	MARKETS		500,031	500,000	500,000	500,000	0	0	0	0	0	500,000	0	31	31	1,163	03/03/2017
89236T-CP-8	TOYOTA 1.550% 07/13/18		11/05/2015	WELLS FARGO		5,007,700	5,000,000	4,995,750	4,995,750	0	416	0	416	0	4,996,166	0	11,534	11,534	25,188	07/13/2018
893045-AC-8	TRANS-ALLEGHENY INTERSTA 4.000% 01/15/15		01/15/2015	Maturity		245,000	245,000	246,009	245,321	0	(321)	0	(321)	0	245,000	0	0	0	4,900	01/15/2015
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2015	100.0000		1,176,720	1,176,720	1,176,720	1,176,720	0	0	0	0	0	1,176,720	0	0	0	35,537	01/31/2018
89566E-AE-8	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		09/03/2015	Tax Free Exchange		6,997,014	7,000,000	6,997,060	6,996,835	0	179	0	179	0	6,997,014	0	0	0	217,992	11/01/2024
90268T-AE-4	UBSC 2011-C1 XA 2.432% 01/10/45		12/01/2015	Paydown		0	0	1,048	1,048	0	(1,048)	0	(1,048)	0	0	0	0	0	51	01/10/2045
90342N-AQ-0	US EDU LOAN TRST 0.000% 09/01/46		06/15/2015	JP MORGAN SEC FIXED INC		35,550,500	36,650,000	30,828,947	30,992,939	0	75,567	0	75,567	0	31,068,506	0	4,481,994	4,481,994	5,138	09/01/2046
90943P-AE-5	UACST 2013-1 D 2.900% 12/15/17		11/15/2015	Paydown		200,000	200,000	202,242	201,238	0	(1,238)	0	(1,238)	0	200,000	0	0	0	4,481	12/15/2017
90943R-AA-9	UACST 2015-1 A 1.160% 02/15/17		12/15/2015	Paydown		191,790	191,790	191,785	191,785	0	6	0	6	0	191,790	0	0	0	824	02/15/2017
91019P-CP-5	UNITED DOMINION REALTY 5.250% 01/15/15		01/15/2015	Maturity		250,000	250,000	252,628	250,454	0	(454)	0	(454)	0	250,000	0	0	0	6,563	01/15/2015
911365-AY-0	NA UNITED RENTALS 5.750% 07/15/18		04/13/2015	Call 100.0000		369,000	369,000	369,000	369,000	0	0	0	0	0	369,000	0	0	0	31,298	07/15/2018
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		08/13/2015	WILLIAM BLAIR & COMPANY		770,899	723,000	742,059	735,781	0	(2,218)	0	(2,218)	0	733,564	0	37,335	37,335	40,435	05/15/2020
913017-BU-2	UNITED TECHNOLOGIES CORP 1.800% 06/01/17		01/14/2015	MORGAN STANLEY FIXED INC		5,097,800	5,000,000	4,995,700	4,997,845	0	33	0	33	0	4,997,878	0	99,922	99,922	12,250	06/01/2017
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		12/01/2015	Paydown		2,999,195	2,999,195	2,998,085	2,996,241	0	2,954	0	2,954	0	2,999,195	0	0	0	107,119	05/07/2027
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		06/10/2015	WELLS FARGO		10,047,150	10,000,000	9,973,900	9,983,966	0	1,247	0	1,247	0	9,985,213	0	61,937	61,937	125,556	02/15/2018
92343V-AM-6	VERIZON COMMUNICATIONS 6.100% 04/15/18		12/28/2015	Security Withdraw		2,202,660	2,000,000	2,195,460	2,085,974	0	(24,609)	0	(24,609)	0	2,061,365	0	141,295	141,295	147,078	04/15/2018
925524-BB-5	VIACOM 6.250% 04/30/16		09/29/2015	Call 100.0000		3,520,000	3,520,000	3,399,053	3,494,342	0	13,995	0	13,995	0	3,508,337	0	11,663	11,663	318,479	04/30/2016
92553P-AF-9	VIACOM INC-CLASS B 4.250% 09/15/15		09/15/2015	Maturity		5,000,000	5,000,000	4,990,700	4,998,489	0	1,511	0	1,511	0	5,000,000	0	0	0	212,500	09/15/2015
92553P-AW-2	VIACOM INC-CLASS B 5.250% 04/01/44		02/24/2015	BARCLAYS		1,062,280	1,000,000	998,310	998,285	0	37	0	37	0	998,321	0	63,959	63,959	21,292	04/01/2044
92553P-AX-0	VIACOM INC-CLASS B 3.875% 04/01/24		08/28/2015	UBS WARBURG		4,646,000	5,000,000	4,959,600	4,962,150	0	2,396	0	2,396	0	4,964,546	0	(318,546)	(318,546)	178,142	04/01/2024
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970%		09/13/28			590,259	590,259	590,259	590,007	0	252	0	252	0	590,259	0	0	0	9,552	09/13/2028
929160-AF-6	VULCAN MATERIALS CO 6.400% 11/30/17		04/09/2015	Call 100.0000		5,000,000	5,000,000	4,997,250	4,998,602	0	(66)	0	(66)	0	4,998,536	0	1,464	1,464	800,617	11/30/2017
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		06/26/2015	JEFFERIES & CO		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	22,750	04/01/2025
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2015	Paydown		614,996	614,996	513,522	525,906	0	89,090	0	89,090	0	614,996	0	0	0	19,313	06/25/2033
929766-4Q-3	WBMT 2005-C20 A7 5.118% 07/15/42		04/01/2015	Paydown		18,815,898	18,815,898	19,609,146	18,871,095	0	(55,197)	0	(55,197)	0	18,815,898	0	0	0	257,618	07/15/2042
929766-RS-4	WBMT 2005-C18 A4 4.935% 04/15/42		02/01/2015	Paydown		8,278,979	8,278,979	7,808,387	8,247,945	0	31,034	0	31,034	0	8,278,979	0	0	0	41,529	04/15/2042
92978Q-AD-9	WBMT 2007-C30 APB 5.294% 12/15/43		12/01/2015	Paydown		1,473,820	1,473,820	1,490,861	1,476,816	0	(2,996)	0	(2,996)	0	1,473,820	0	0	0	47,928	12/15/2043
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.892% 05/25/18		12/25/2015	Paydown		11,594	11,594	11,632	11,562	0	32	0	32	0	11,594	0	0	0	30	05/25/2018
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		12/01/2015	Paydown		266,424	471,009	354,996	385,117	0	(118,693)	0	(118,693)	0	266,424	0	0	0	11,346	05/25/2036
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/01/2015	Paydown		397,355	435,088	401,762	414,154	0	(16,800)	0	(16,800)	0	397,355	0	0	0	10,426	11/25/2035

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
939355-AE-3	WMALT 2007-0A3 5A 1.917% 04/25/47		12/01/2015	Paydown		35,086	46,842	40,162	38,293	0	(3,207)	0	(3,207)	0	35,086	0	0	0	652	04/25/2047
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		12/01/2015	Paydown		301,614	301,614	169,402	170,129	0	134,324	2,838	131,486	0	301,614	0	0	0	4,703	07/25/2036
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.595% 10/25/36		12/01/2015	Paydown		834,042	834,042	548,799	572,073	0	285,344	23,375	261,969	0	834,042	0	0	0	15,742	10/25/2036
94106L-AU-3	WASTE MANAGEMENT INC 7.375% 03/11/19		01/20/2015	Call 100.0000		6,180,000	6,180,000	7,539,909	7,215,759	0	(12,169)	0	(12,169)	0	7,203,590	0	(1,023,590)	(1,023,590)	1,563,892	03/11/2019
	WEINGARTEN REALTY INVEST 5.542% 12/15/16			BROWNSTONE INV GROUP, LLC		52,427	50,000	53,205	53,205	0	(866)	0	(866)	0	52,339	0	88	88	2,255	12/15/2016
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		12/15/2015	Paydown		3,650,807	3,650,807	3,650,309	3,650,928	0	(121)	0	(121)	0	3,650,807	0	0	0	52,120	03/15/2029
949772-AU-1	WFMS 2005-18 2B1 5.500% 01/25/36		12/01/2015	Paydown		11	546,352	180,620	202,502	0	(202,491)	0	(202,491)	0	11	0	0	0	18,151	01/25/2036
94980D-AA-6	WFMS 2003-M A1 2.780% 12/25/33		12/01/2015	Paydown		16,290	16,290	16,738	16,193	0	97	0	97	0	16,290	0	0	0	256	12/25/2033
94984E-AN-2	WFMS 2006-10 A13 6.000% 08/25/36		12/01/2015	Paydown		74,735	435,399	163,994	122,534	0	(47,799)	0	(47,799)	0	74,735	0	0	0	14,745	08/25/2036
94987Y-AA-3	WFRR 2012-10 A 1.750% 08/20/21		12/20/2015	Paydown		4,550,396	4,550,396	4,534,938	4,543,016	0	7,380	0	7,380	0	4,550,396	0	0	0	41,220	08/20/2021
94989Q-BC-4	WFCM 2013-LC12 XA 0.485% 07/15/46		12/01/2015	Paydown		0	0	31,657	31,657	0	(31,657)	0	(31,657)	0	0	0	0	0	2,959	07/15/2046
95058X-AA-6	WIEN 2015-1A A21 3.371% 06/15/45		12/15/2015	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,362	06/15/2045
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		11/01/2015	Paydown		77,791	77,791	77,791	77,791	0	0	0	0	0	77,791	0	0	0	1,511	01/20/2025
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		12/01/2015	Paydown		66,261	66,261	66,261	66,261	0	0	0	0	0	66,261	0	0	0	873	03/20/2025
96032U-AB-9	WESTR 2012-3A B 4.500% 03/20/25		12/01/2015	Paydown		93,870	93,870	95,791	94,622	0	(753)	0	(753)	0	93,870	0	0	0	2,227	03/20/2025
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		12/01/2015	Paydown		4,764,946	4,764,946	4,772,256	4,766,586	0	(1,640)	0	(1,640)	0	4,764,946	0	0	0	55,945	08/20/2025
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		12/01/2015	Paydown		63,097	63,097	63,076	63,076	0	21	0	21	0	63,097	0	0	0	632	05/20/2027
96041Q-AA-9	WLAKE 2014-1A A1 0.350% 06/15/15		01/15/2015	Paydown		16,557	16,557	16,557	16,557	0	0	0	0	0	16,557	0	0	0	5	06/15/2015
96041Q-AB-7	WLAKE 2014-1A A2 0.700% 05/15/17		12/15/2015	Paydown		523,696	523,696	523,312	523,312	0	384	0	384	0	523,696	0	0	0	1,445	05/15/2017
96041U-AB-8	WLAKE 2013-1A A2 1.120% 01/15/18		09/15/2015	Paydown		124,535	124,535	124,521	124,531	0	3	0	3	0	124,535	0	0	0	532	01/15/2018
96042A-AB-1	WLAKE 2015-1A A2 1.170% 03/15/18		12/15/2015	Paydown		27,930	27,930	27,905	27,905	0	25	0	25	0	27,930	0	0	0	27	03/15/2018
96042D-AA-7	WLAKE 2015-3A A1 0.640% 10/17/16		12/15/2015	Paydown		1,228,991	1,228,991	1,228,991	1,228,991	0	0	0	0	0	1,228,991	0	0	0	895	10/17/2016
96950F-AB-0	WILLIAMS PARTNERS 3.800% 02/15/15		02/15/2015	Maturity		200,000	200,000	201,762	200,731	0	(731)	0	(731)	0	200,000	0	0	0	3,800	02/15/2015
97381W-AU-8	WINDSTREAM CORP 7.500% 04/01/23		10/14/2015	BANK OF AMERICA SEC		2,567,715	3,236,000	3,236,000	3,236,000	0	0	0	0	0	3,236,000	0	(668,285)	(668,285)	254,835	04/01/2023
976707-AN-9	WISCONSIN GAS CO 5.200% 12/01/15		12/01/2015	Maturity		4,000,000	4,000,000	3,862,920	3,985,378	0	14,622	0	14,622	0	4,000,000	0	0	0	208,000	12/01/2015
976843-BG-6	WISCONSIN PUB SERV 6.375% 12/01/15		12/01/2015	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	318,750	12/01/2015
				AMHERST SECURITIES GROUP		149,913	150,000	149,861	149,861	0	0	0	0	0	149,861	0	53	53	0	12/04/2018
976843-BK-7	WISCONSIN PUB SERV 1.650% 12/04/18		12/01/2015	GROUP		149,913	150,000	149,861	149,861	0	0	0	0	0	149,861	0	53	53	0	12/04/2018
013716-AV-7	ALCAN INC 5.000% 06/01/15	A	06/01/2015	Maturity		5,000,000	5,000,000	4,821,550	4,986,863	0	13,137	0	13,137	0	5,000,000	0	0	0	125,000	06/01/2015
				MIZUHO SECURITIES USA INC		4,052,600	4,000,000	3,994,880	3,997,782	0	714	0	714	0	3,998,496	0	54,104	54,104	86,883	01/30/2017
06415C-AC-3	BANK OF NOVA SCOTIA 1.950% 01/30/17	A	09/08/2015	INC		2,308,263	2,468,000	2,466,508	2,466,811	0	149	0	149	0	2,466,959	0	(158,697)	(158,697)	105,453	04/01/2022
067901-AL-2	BARRICK GOLD CORP 3.850% 04/01/22	A	12/14/2015	TENDER OFFER		5,191,500	5,000,000	5,110,900	5,025,607	0	(12,760)	0	(12,760)	0	5,012,847	0	178,653	178,653	355,833	08/15/2016
136385-AH-4	CANADIAN NATL RESOURCES 6.000% 08/15/16	A	10/19/2015	WELLS FARGO		3,204,097	3,069,000	3,077,741	3,068,094	0	(1,989)	0	(1,989)	0	3,068,105	0	137,992	137,992	204,089	01/15/2020
146900-AL-9	CASCADES INC 7.875% 01/15/20	A	05/19/2015	TENDER OFFER		22,245,000	22,245,000	21,332,234	22,232,139	0	12,861	0	12,861	0	22,245,000	0	0	0	545,003	03/01/2015
29250N-AA-3	ENBRIDGE INC 4.900% 03/01/15	A	03/01/2015	Maturity		2,000,000	2,000,000	2,063,485	2,018,113	0	(18,113)	0	(18,113)	0	2,000,000	0	0	0	52,000	03/10/2015
65334H-AD-4	NEXEN INC 5.200% 03/10/15	A	03/10/2015	Maturity		289,080	292,000	292,000	292,000	0	0	0	0	0	292,000	0	(2,920)	(2,920)	24,047	12/15/2017
67000X-AL-0	NOVELIS INC 8.375% 12/15/17	A	12/04/2015	GOLDMAN SACHS		9,365,000	9,365,000	10,068,268	9,385,846	0	(20,846)	0	(20,846)	0	9,365,000	0	0	0	351,188	03/15/2015
77531Q-AM-0	ROGERS WIRELESS INC 7.500% 03/15/15	A	03/15/2015	Maturity		4,260,650	5,000,000	4,390,400	4,459,643	0	10,267	0	10,267	0	4,469,909	0	(209,259)	(209,259)	398,125	02/01/2037
878742-AF-2	TECK RESOURCES LIMITED 5.375% 10/01/15	A	10/01/2015	Maturity		5,063,000	5,063,000	4,923,503	5,045,905	0	17,095	0	17,095	0	5,063,000	0	0	0	272,136	10/01/2015
89114Q-AE-8	TORONTO DOMINION BANK 2.375% 10/19/16	A	10/07/2015	Various		6,397,579	6,296,000	6,536,192	6,456,627	0	(66,218)	0	(66,218)	0	6,390,409	0	7,170	7,170	141,430	10/19/2016
893526-DG-5	TRANS-CANADA PIPELINES 4.875% 01/15/15	A	01/15/2015	Maturity		15,750,000	15,750,000	14,774,698	15,742,087	0	7,913	0	7,913	0	15,750,000	0	0	0	383,906	01/15/2015
893526-DH-3																				

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
11778B-AA-0	BSKYB FINANCE UK 5.625% 10/15/15	F	10/15/2015	Maturity		16,000,000	16,000,000	15,848,640	15,983,113	0	16,887	0	16,887	0	16,000,000	0	0	0	900,000	10/15/2015
12548W-AA-1	CIFC 2012-3A A1L 1.709% 01/29/25	F	12/28/2015	Security Withdraw		2,986,644	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(13,356)	(13,356)	58,710	01/29/2025
12591D-AC-5	CNOOC FIN 2014 ULC 4.250% 04/30/24	F	12/07/2015	WELLS FARGO NOMURA SECURITIES		3,068,790	3,000,000	3,058,260	3,055,224	0	(4,671)	0	(4,671)	0	3,050,553	0	18,237	18,237	141,667	04/30/2024
12623U-AA-3	CNOOC FIN 2012 3.875% 05/02/22	F	12/08/2015	INTERNATIONA		5,631,030	5,500,000	5,460,565	5,468,702	0	3,526	0	3,526	0	5,472,228	0	158,802	158,802	235,998	05/02/2022
128690-AA-2	CALCIPAR SA 6.875% 05/01/18	F	05/01/2015	Call 103.4380		3,337,944	3,227,000	3,147,606	3,178,096	0	4,325	0	4,325	0	3,182,421	0	155,523	155,523	110,928	05/01/2018
151288-AA-5	CEMEX SA 9.250% 05/12/20	F	05/12/2015	Call 104.6250		2,334,184	2,231,000	2,100,000	2,144,599	0	4,938	0	4,938	0	2,149,536	0	184,647	184,647	101,464	05/12/2020
21987B-AN-8	CODELCO INC 3.750% 11/04/20	F	07/01/2015	HONG KONG SHANGHAI BK		9,344,430	9,000,000	9,251,610	9,177,992	0	(14,420)	0	(14,420)	0	9,163,572	0	180,858	180,858	227,813	11/04/2020
22546Q-AE-7	CREDIT SUISS NEW YORK 3.500% 03/23/15	F	03/23/2015	Maturity		10,500,000	10,500,000	10,644,795	10,574,667	0	(74,667)	0	(74,667)	0	10,500,000	0	0	0	183,750	03/23/2015
233048-AC-1	DBS BANK LTD/SINGAPORE 1.927% 07/15/21	F	08/25/2015	Various		7,593,700	7,597,000	7,443,556	7,484,655	0	2,048	0	2,048	0	7,486,703	0	106,997	106,997	15,473	07/15/2021
25244S-AC-5	DIAGEO FINANCE BV 5.300% 10/28/15	F	10/28/2015	Maturity		8,500,000	8,500,000	8,414,990	8,489,967	0	10,033	0	10,033	0	8,500,000	0	0	0	450,500	10/28/2015
25244S-AF-8	DIAGEO FINANCE BV 3.250% 01/15/15	F	01/15/2015	Maturity Redemption		300,000	300,000	305,385	300,331	0	(331)	0	(331)	0	300,000	0	0	0	4,875	01/15/2015
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	12/15/2015	100.0000		47,100	47,100	47,100	47,100	0	0	0	0	0	47,100	0	0	0	2,095	06/15/2019
30251G-AN-7	FMG RESOURCES AUG 2006 6.875% 04/01/22	F	12/07/2015	TENDER OFFER		7,793,170	10,121,000	10,152,343	10,143,526	0	(6,509)	0	(6,509)	0	10,137,018	0	(2,343,848)	(2,343,848)	809,856	04/01/2022
30605K-AD-3	FAIRW 2006-1A A2L 0.687% 10/17/18	F	01/17/2015	Paydown		22,306	22,306	22,230	22,240	0	59	0	59	0	22,306	0	0	0	35	10/17/2018
3622MQ-AC-0	GSC 2007-8A A2 0.697% 04/17/21	F	10/17/2015	Paydown		179,294	179,294	178,593	178,593	0	700	0	700	0	179,294	0	0	0	313	04/17/2021
377373-AD-7	GLAXOSMITHKLINE CAP PLC 2.850% 05/08/22	F	05/01/2015	BARCLAYS Redemption		1,007,860	1,000,000	993,200	994,789	0	241	0	241	0	995,030	0	12,830	12,830	14,092	05/08/2022
42823B-AD-4	HICDO 2006-5A C 1.162% 12/05/18	F	03/05/2015	100.0000		200,000	200,000	199,625	199,671	0	329	0	329	0	200,000	0	0	0	467	12/05/2018
449786-AA-0	ING BANK NV 5.125% 05/01/15	F	05/01/2015	Maturity		6,000,000	6,000,000	5,759,160	5,986,259	0	13,741	0	13,741	0	6,000,000	0	0	0	153,750	05/01/2015
476759-AA-3	JERSY 2006-1A A 0.570% 10/20/18	F	07/20/2015	Paydown MORGAN STANLEY FIXED		88,430	88,430	88,032	88,125	0	305	0	305	0	88,430	0	0	0	213	10/20/2018
500472-AF-2	PHILIPS ELECTRONICS NV 3.750% 03/15/22	F	12/22/2015	INC		5,148,000	5,000,000	5,159,950	5,145,972	0	(18,136)	0	(18,136)	0	5,127,836	0	20,164	20,164	241,146	03/15/2022
552686-AE-7	MOFND 2006-1A C 1.536% 12/20/20	F	12/21/2015	Paydown		57,827	57,827	57,653	57,653	0	173	0	173	0	57,827	0	0	0	477	12/20/2020
578470-AD-8	MPORT 2006-1A A2L 0.753% 02/22/20	F	08/24/2015	Paydown		200,000	200,000	199,188	199,528	0	472	0	472	0	200,000	0	0	0	720	02/22/2020
58934#-AB-9	MILESTONE AVIATN PP 5.550% 12/19/21	F	02/17/2015	Call 100.0000		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	2,363,626	12/19/2021
636274-AC-6	NATL GRID PLC 6.300% 08/01/16	F	03/23/2015	Call 100.0000		5,500,000	5,500,000	5,580,975	5,516,085	0	(2,449)	0	(2,449)	0	5,513,636	0	(13,636)	(13,636)	645,480	08/01/2016
65504L-AB-3	NOBLE HOLDING INTL LTD 3.450% 08/01/15	F	08/01/2015	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	69,000	08/01/2015
69342T-AA-6	PPP 2014-1 A 1.501% 06/14/31	F	12/16/2015	Paydown		14,822,518	14,822,518	14,822,518	14,822,518	0	0	0	0	0	14,822,518	0	0	0	105,529	06/14/2031
69369E-AE-9	PERTAMINA 4.300% 05/20/23	F	11/17/2015	Various		4,650,000	5,000,000	4,718,750	4,731,947	0	23,452	0	23,452	0	4,755,399	0	(105,399)	(105,399)	214,642	05/20/2023
69419B-AA-3	PACIFIC DRILLING SA 5.375% 06/01/20	F	11/04/2015	BANK OF AMERICA SEC		2,846,250	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(2,653,750)	(2,653,750)	277,559	06/01/2020
71645W-AL-5	PETROBRAS INTL FINANCE 6.125% 10/06/16	F	10/26/2015	GOLDMAN SACHS		5,015,000	5,000,000	4,823,780	4,956,947	0	19,647	0	19,647	0	4,976,594	0	38,406	38,406	325,816	10/06/2016
71645W-AM-3	PETROBRAS INTL FINANCE 5.875% 03/01/18	F	10/27/2015	BARCLAYS		2,801,250	3,000,000	2,951,730	2,981,216	0	4,518	0	4,518	0	2,985,734	0	(184,484)	(184,484)	205,135	03/01/2018
71645W-AV-3	PETROBRAS INTL FINANCE 2.875% 02/06/15	F	02/06/2015	Maturity Redemption		500,000	500,000	505,873	500,902	0	(902)	0	(902)	0	500,000	0	0	0	7,188	02/06/2015
75405T-AA-7	RASGAS II 5.298% 09/30/20	F	09/30/2015	100.0000		282,900	282,900	281,389	282,014	0	886	0	886	0	282,900	0	0	0	11,277	09/30/2020
761735-AG-4	REYNOLDS GROUP ISSUERS INC 7.875% 08/15/19	R	03/17/2015	TENDER OFFER		1,917,000	1,800,000	1,962,000	1,898,975	0	(9,540)	0	(9,540)	0	1,889,435	0	27,565	27,565	83,475	08/15/2019
761735-AK-5	REYNOLDS GROUP ISSUERS INC 7.125% 04/15/19	R	03/17/2015	TENDER OFFER		2,544,511	2,449,000	2,449,000	2,449,000	0	0	0	0	0	2,449,000	0	95,511	95,511	73,674	04/15/2019
767201-AM-8	RIO TINTO FIN USA LTD 2.500% 05/20/16	F	07/11/2015	Call 100.0000		5,000,000	5,000,000	4,975,300	4,992,758	0	2,689	0	2,689	0	4,995,447	0	4,553	4,553	170,308	05/20/2016
774262-AB-5	ROCKW 2006-1A A1LB 0.834% 08/01/21	F	11/01/2015	Paydown		16,139	16,139	15,896	15,896	0	242	0	242	0	16,139	0	0	0	65	08/01/2021
81013T-AB-7	SCOTTISH POWER LTD 5.375% 03/15/15	F	03/15/2015	Maturity		500,000	500,000	522,480	504,616	0	(4,616)	0	(4,616)	0	500,000	0	0	0	13,438	03/15/2015
81180W-AD-3	SEAGATE HDD CAYMAN 6.875% 05/01/20	F	05/07/2015	Call 103.4380		7,833,360	7,573,000	7,913,785	7,792,321	0	(20,445)	0	(20,445)	0	7,771,876	0	61,484	61,484	268,999	05/01/2020
81180W-AK-7	SEAGATE HDD CAYMAN 4.750% 01/01/25	F	07/15/2015	Tax Free Exchange		5,000,0														

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
980888-AE-1	WOOLWORTHS LTD 3.150% 04/12/16	F	10/20/2015	BROWNSTONE INV GROUP,LLC Redemption 100.0000		7,065,660	7,000,000	6,994,190	6,998,211	0	1,105	0	1,105	0	6,999,316	0	66,344	66,344	227,238	04/12/2016
G3157-AA-2	EUROPEAN METALS PP 3.870% 12/17/19	R	12/17/2015	100.0000		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	32,250	12/17/2019
G71258-AA-4	PIRELLI INT'L PP 4.220% 12/05/17	F	11/24/2015	PRIVATE PLACEMENT		7,819,500	7,800,000	7,800,000	7,800,000	0	0	0	0	0	7,800,000	0	19,500	19,500	330,989	12/05/2017
L7919*-AB-8	KLEPIERRE PP 5.610% 03/27/17	R	12/09/2015	Call 100.0000 Redemption 100.0000		6,000,000	6,000,000	6,253,800	6,097,693	0	(39,885)	0	(39,885)	0	6,057,808	0	(57,808)	(57,808)	741,937	03/27/2017
N3386*-AE-9	FUGRO NV PP 5.050% 08/17/18	F	12/23/2015	100.0000		3,166,572	3,166,572	3,166,572	3,166,572	0	0	0	0	0	3,166,572	0	0	0	215,518	08/17/2018
677555-ZP-2	OH ECON DEV REV		01/01/2015	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	6,017	09/01/2015
872225-AF-4	TBW 2006-5 ASA		01/01/2015	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	653	11/25/2036
22822R-AV-2	CROWN CASTLE		01/01/2015	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	2,678	08/15/2015
64966T-FE-9	NYHDC 2014-BSPR B		01/01/2015	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/15/2048
62936E-AF-5	Healthcare Rec Securitizatuin		01/01/2015	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	2,602	12/01/2005
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% 9/30/2039		01/01/2015	Transfer to Schedule BA		4,791,947	4,305,000	4,810,891	4,791,947	0	0	0	0	0	4,791,947	0	0	0	0	09/30/2039
64952G-AF-5	NEW YORK LIFE 6 3/4% 11/15/2039		01/01/2015	Transfer to Schedule BA		4,488,216	4,000,000	4,517,960	4,488,216	0	0	0	0	0	4,488,216	0	0	0	0	11/15/2039
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% 3/30/2040		01/01/2015	Transfer to Schedule BA		7,641,422	7,302,000	7,662,386	7,641,422	0	0	0	0	0	7,641,422	0	0	0	0	03/30/2040
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,973,003,015	2,008,636,194	1,994,081,748	2,006,033,278	95,964	(949,524)	13,313,237	(14,166,797)	0	1,991,866,494	0	(18,863,478)	(18,863,478)	74,877,880	XXX
171232-AP-6	CHUBB 6.375% 03/29/67		08/11/2015	Various		18,031,500	17,500,000	17,586,285	17,521,363	0	(6,552)	0	(6,552)	0	17,514,811	0	516,689	516,689	907,481	03/29/2067
251528-AA-3	DEUTSCHBANK 3.203% 06/30/49		03/30/2015	Various		42,210,000	42,210,000	24,342,507	24,342,507	0	0	0	0	0	24,342,507	0	17,867,493	17,867,493	340,487	06/30/2049
29379V-AN-3	ENTERPRISE PRODUCTS 7.000% 06/01/67		08/19/2015	BARCLAYS		6,021,293	6,419,000	6,174,292	6,325,189	0	(149,191)	0	(149,191)	0	6,175,998	0	(154,706)	(154,706)	327,584	06/01/2067
40430L-AA-7	HSBC FIN CAP TRUST IX 5.911% 11/30/35		11/30/2015	Call 100.0000		10,850,000	10,850,000	10,797,594	10,803,884	0	1,702	0	1,702	0	10,805,586	0	44,414	44,414	641,344	11/30/2035
4899999. Subtotal - Bonds - Hybrid Securities						77,112,793	76,979,000	58,900,678	58,992,943	0	(154,041)	0	(154,041)	0	58,838,902	0	18,273,890	18,273,890	2,216,896	XXX
8399997. Total - Bonds - Part 4						2,300,442,314	2,329,375,119	2,311,359,338	2,320,253,112	95,964	(6,683,886)	13,241,784	(19,829,706)	0	2,300,423,425	0	18,888	18,888	83,323,330	XXX
8399998. Total - Bonds - Part 5						360,738,690	342,642,543	342,038,864		0	(578,704)	0	(578,704)	0	341,460,157	0	19,278,533	19,278,533	4,074,070	XXX
8399999. Total - Bonds						2,661,181,004	2,672,017,662	2,653,398,202	2,320,253,112	95,964	(7,262,590)	13,241,784	(20,408,410)	0	2,641,883,582	0	19,297,421	19,297,421	87,397,400	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
002824-10-0	ABBOTT LABS		12/18/2015	BNY CONVERG-SOFT	131,000,000	5,781,212		4,612,510	5,897,620	(1,285,110)	0	0	(1,285,110)	0	4,612,510	0	1,168,702	1,168,702	125,760	
25179M-10-3	DEVON ENERGY CORPORATION		10/15/2015	BNY CONVERG-SOFT	17,956,000	812,271		1,011,461	1,099,087	(87,625)	0	0	(87,625)	0	1,011,461	0	(199,190)	(199,190)	12,928	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,593,483	XXX	5,623,971	6,996,707	(1,372,735)	0	0	(1,372,735)	0	5,623,971	0	969,512	969,512	138,688	XXX
44951*-10-3	IFS FINANCIAL SERVICES		10/28/2015	Capital Distribution	0.000	5,000,000		5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						5,000,000	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						11,593,483	XXX	10,623,971	11,996,707	(1,372,735)	0	0	(1,372,735)	0	10,623,971	0	969,512	969,512	138,688	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						11,593,483	XXX	10,623,971	11,996,707	(1,372,735)	0	0	(1,372,735)	0	10,623,971	0	969,512	969,512	138,688	XXX
9899999. Total - Preferred and Common Stocks						11,593,483	XXX	10,623,971	11,996,707	(1,372,735)	0	0	(1,372,735)	0	10,623,971	0	969,512	969,512	138,688	XXX
9999999 - Totals						2,672,774,487	XXX	2,664,022,173	2,332,249,819	(1,276,771)	(7,262,590)	13,241,784	(21,781,145)	0	2,652,507,553	0	20,266,933	20,266,933	87,536,088	XXX

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36176F-Z9-2	G2 #765168 4.615% 11/22/61		01/01/2015	Interest Capitalization	11/01/2015	Paydown	168	168	163	163	0	(5)	0	(5)	0	0	0	0	4	0
912828-H7-8	U S TREASURY 0.500% 01/31/17		02/25/2015	MORGAN STANLEY FIXED INC	12/17/2015	CREDIT SUISSE FIRST BOSTON	37,700,000	37,630,367	37,567,461	37,659,560	0	29,193	0	29,193	0	0	(92,099)	(92,099)	165,962	12,675
912828-H9-4	U S TREASURY 1.000% 02/15/18		03/06/2015	MORGAN STANLEY FIXED INC	03/10/2015	MORGAN STANLEY FIXED INC	350,000	348,633	349,316	348,635	0	2	0	2	0	0	681	681	232	213
0599999. Subtotal - Bonds - U.S. Governments							38,050,168	37,979,168	37,916,940	38,008,358	0	29,190	0	29,190	0	0	(91,418)	(91,418)	166,198	12,888
063679-BV-5	BANK OF MONTREAL 2.850% 06/09/15	A	01/29/2015	BMO CAPITAL MARKETS	06/09/2015	Maturity	7,100,000	7,163,261	7,100,000	7,100,000	0	(63,261)	0	(63,261)	0	0	0	0	101,175	30,353
136069-DS-7	CANADIAN IMPERIAL BANK 2.350% 12/11/15	A	08/26/2015	MARKET AXESS	12/11/2015	Maturity	750,000	754,043	750,000	750,000	0	(4,043)	0	(4,043)	0	0	0	0	8,813	3,721
1099999. Subtotal - Bonds - All Other Governments							7,850,000	7,917,304	7,850,000	7,850,000	0	(67,304)	0	(67,304)	0	0	0	0	109,988	34,074
130536-PR-0	CA PCR WST MGMT POLLUTION 0.600% 08/01/23		07/31/2015	MERRILL LYNCH-NY--FX INC	11/02/2015	Redemption	100.0000	15,200,000	15,200,000	15,200,000	0	0	0	0	0	0	0	0	21,072	0
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		11/13/2015	BARCLAYS	11/16/2015	Redemption	100.0000	6,200,000	6,200,000	6,200,000	0	0	0	0	0	0	0	0	0	0
232263-GR-8	CUYAHOGA CNTY OH ECON DEV 3.670% 12/01/15		08/03/2015	CITIGROUP GLOBAL MKTS	12/01/2015	Maturity	2,300,000	2,322,655	2,300,000	2,300,000	0	(22,655)	0	(22,655)	0	0	0	0	42,205	15,241
3130A2-YB-6	FHLB 1.250% 09/29/17		01/16/2015	TD SECURITIES	01/30/2015	Redemption	100.0000	270,000	270,000	270,000	0	0	0	0	0	0	0	0	1,125	1,041
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.480% 05/01/34		02/27/2015	J P MORGAN SEC FIXED INC	06/01/2015	Redemption	100.0000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	0	0	0	5,485	0
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		01/02/2015	SUNTRUST	03/12/2015	SUNTRUST	1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	0	0	0	1,361	0
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		01/02/2015	SUNTRUST	04/01/2015	Redemption	100.0000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	0	0	0	4,389	0
3199999. Subtotal - Bonds - U.S. Special Revenues							35,770,000	35,792,655	35,770,000	35,770,000	0	(22,655)	0	(22,655)	0	0	0	0	75,637	16,282
002824-BA-7	ABBOTT LABS 2.550% 03/15/22		03/05/2015	BANK OF AMERICA SEC	03/26/2015	DEUTSCHE BANK	15,000,000	14,975,100	15,007,800	14,975,163	0	63	0	63	0	0	32,637	32,637	22,313	0
00287Y-AN-9	ABBVIE INC-WI 1.800% 05/14/18		05/05/2015	BANK of AMERICA SEC	05/06/2015	BANK of AMERICA SEC	300,000	299,694	300,051	299,694	0	0	0	0	0	0	357	357	0	0
00842A-AD-1	ABMT 2015-4 A4 3.500% 06/25/45		06/08/2015	CREDIT SUISSE FIRST BOSTON	12/01/2015	Paydown	1,263,231	1,265,008	1,263,231	1,263,231	0	(1,776)	0	(1,776)	0	0	0	0	15,083	3,439
00842A-AD-1	ABMT 2015-4 A4 3.500% 06/25/45		06/08/2015	CREDIT SUISSE FIRST BOSTON	12/28/2015	Security Withdraw	18,736,769	18,763,117	18,837,535	18,763,536	0	419	0	419	0	0	73,999	73,999	378,899	51,006
02006A-AF-4	ALLYA 2012-2 C 2.260% 07/16/18		07/29/2015	J P MORGAN SEC FIXED INC	09/15/2015	Paydown	425,000	425,166	425,000	425,000	0	(166)	0	(166)	0	0	0	0	1,601	480
02209S-AD-5	ALTRIA GROUP INC 9.700% 11/10/18		03/25/2015	GUGGENHEIM CAPITAL MARKETS	03/31/2015	GUGGENHEIM CAPITAL MARKETS	200,000	251,460	252,000	251,233	0	(227)	0	(227)	0	0	767	767	7,868	7,544
02361D-AE-0	AMEREN ILLINOIS CO 6.125% 11/15/17		05/27/2015	GUGGENHEIM CAPITAL MARKETS	07/09/2015	MIZUHO SECURITIES USA INC	200,000	223,438	222,212	222,312	0	(1,126)	0	(1,126)	0	0	(100)	(100)	2,008	544
0258MO-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		08/24/2015	US BANCORP	09/15/2015	Maturity	2,275,000	2,277,457	2,275,000	2,275,000	0	(2,457)	0	(2,457)	0	0	0	0	31,281	28,153
0258MO-DV-8	AMERICAN EXPRESS 1.800% 07/31/18		07/28/2015	WELLS FARGO	08/03/2015	Various	250,000	249,673	249,856	249,673	0	1	0	1	0	0	183	183	30	0
02665W-AT-8	AMERICAN HONDA FINANCE 1.500% 03/13/18		03/10/2015	MORGAN STANLEY FIXED INC	03/10/2015	Various	600,000	599,196	599,370	599,196	0	0	0	0	0	0	174	174	0	0
02665W-AW-1	AMERICAN HONDA FINANCE 1.600% 07/13/18		07/09/2015	CITIGROUP GLOBAL MKTS	07/09/2015	SUSQUEHANNA	250,000	249,818	249,890	249,818	0	0	0	0	0	0	73	73	0	0
03064F-AA-1	AMCAR 2010-4 E 6.400% 04/09/18		01/29/2015	BARCLAYS	03/08/2015	Paydown	200,000	201,039	200,000	200,000	0	(1,039)	0	(1,039)	0	0	0	0	2,133	889
03064M-AG-3	AMCAR 2011-1 E 6.230% 07/09/18		01/28/2015	J P MORGAN SEC FIXED INC	07/08/2015	Paydown	450,000	458,051	450,000	450,000	0	(8,051)	0	(8,051)	0	0	0	0	14,018	1,869
03064N-AA-4	AMCAR 2011-2 E 5.480% 09/10/18		02/11/2015	WELLS FARGO	08/08/2015	Paydown	400,000	408,047	400,000	400,000	0	(8,047)	0	(8,047)	0	0	0	0	10,960	548
03064N-AG-1	AMCAR 2011-2 D 4.000% 05/08/17		02/11/2015	DEUTSCHE BANK	08/08/2015	Paydown	200,000	202,813	200,000	200,000	0	(2,813)	0	(2,813)	0	0	0	0	3,823	200
03064P-AG-6	AMCAR 2011-3 E 5.760% 12/10/18		07/31/2015	WELLS FARGO	11/08/2015	Paydown	385,000	383,689	385,000	385,000	0	(8,689)	0	(8,689)	0	0	0	0	13,152	607
037833-BB-5	APPLE INC 0.900% 05/12/17		05/06/2015	GOLDMAN SACHS	05/06/2015	PIERPONT SECURITIES	300,000	299,793	299,853	299,793	0	0	0	0	0	0	60	60	0	0
054937-AE-7	BB&T CORPORATION 5.200% 12/23/15		09/24/2015	Various	10/02/2015	BROWNSTONE INV GROUP,LLC	1,050,000	1,061,226	1,061,056	1,060,446	0	(780)	0	(780)	0	0	610	610	14,906	13,982
054937-AE-7	BB&T CORPORATION 5.200% 12/23/15		09/24/2015	MORGAN STANLEY FIXED INC	12/23/2015	Maturity	3,550,000	3,586,210	3,550,000	3,550,000	0	(36,210)	0	(36,210)	0	0	0	0	92,300	49,227
06050T-LY-6	BANK OF AMERICA NA 1.650% 03/28/18		03/20/2015	BANK of AMERICA SEC	03/20/2015	SUSQUEHANNA	200,000	199,726	199,784	199,726	0	0	0	0	0	0	58	58	0	0
06051G-EG-0	BANK OF AMERICA CORP 3.625% 03/17/16		08/31/2015	GOLDMAN SACHS	10/05/2015	BROWNSTONE INV GROUP,LLC	200,000	202,904	202,502	202,381	0	(523)	0	(523)	0	0	121	121	4,048	3,343
06051G-ER-6	BANK OF AMERICA CORP 1.500% 10/09/15		08/26/2015	Various	10/09/2015	Maturity	250,000	250,972	250,000	250,000	0	(972)	0	(972)	0	0	0	0	3,375	1,071
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		02/25/2015	MORGAN STANLEY FIXED INC	03/18/2015	WELLS FARGO	250,000	249,803	249,955	249,805	0	2	0	2	0	0	150	150	213	0
07383F-7W-2	BSCMS 2005-PIRB A4 4.674% 06/11/41	E	03/10/2015	KGS-ALPHA CAPITAL MARKETS	06/01/2015	Paydown	37,320	37,402	37,320	37,320	0	(82)	0	(82)	0	0	0	0	274	58

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/16		02/11/2015	GUGGENHEIM CAPITAL MARKETS	04/26/2015	Maturity	7,200,000	7,249,176	7,200,000	7,200,000	0	(49,176)	0	(49,176)	0	0	0	0	305,286	248,411
101137-AP-2	BOSTON SCIENTIFIC CORP 2.850% 05/15/20		05/07/2015	BARCLAYS	05/07/2015	MITSUBISHI UFJ SECURITIES	3,000,000	3,000,000	3,004,590	3,000,000	0	0	0	0	0	0	4,590	4,590	0	0
120568-AQ-3	BUNGE LTD FINANCE CORP 5.100%		02/10/2015	Various	07/15/2015	Various	200,000	203,616	200,000	200,000	0	(3,616)	0	(3,616)	0	0	0	0	5,100	793
126650-CH-1	CVS CORP 1.900% 07/20/18		07/13/2015	BARCLAYS	07/13/2015	BNP SECURITIES	200,000	199,860	200,284	199,860	0	0	0	0	0	0	424	424	0	0
14040H-AN-5	CAPITAL ONE FINANCIAL CORP 6.150%		09/14/2015	SUSQUEHANNA	09/29/2015	BROWNSTONE INV GROUP,LLC	200,000	208,748	208,932	208,368	0	(380)	0	(380)	0	0	564	564	1,059	547
14042E-5V-8	CAPITAL ONE NA 2.350% 08/17/18		08/13/2015	MORGAN STANLEY FIXED INC	08/17/2015	MIZUHO SECURITIES USA INC	250,000	249,728	249,908	249,728	0	0	0	0	0	0	180	180	33	0
14912L-6M-8	CATERPILLAR FINANCE SERV 1.800%		11/09/2015	J P MORGAN SEC FIXED INC	11/10/2015	Various	300,000	299,721	300,017	299,721	0	0	0	0	0	0	295	295	23	0
166764-BA-7	CHEVRON CORPORATION 1.790% 11/16/18		11/09/2015	MORGAN STANLEY FIXED INC	11/09/2015	Various	500,000	500,000	500,385	500,000	0	0	0	0	0	0	385	385	0	0
166764-BC-3	CHEVRON CORPORATION 1.344% 11/09/17		11/09/2015	J P MORGAN SEC FIXED INC	11/09/2015	Various	500,000	500,000	500,265	500,000	0	0	0	0	0	0	265	265	0	0
17275R-AU-6	CISCO SYSTEMS INC 1.650% 06/15/18		06/10/2015	GOLDMAN SACHS	06/10/2015	SUSQUEHANNA	500,000	499,915	500,060	499,915	0	0	0	0	0	0	145	145	0	0
172967-JW-2	CITIGROUP 2.150% 07/30/18		07/23/2015	CITIGROUP GLOBAL MKTS	07/23/2015	SUSQUEHANNA	300,000	299,922	300,009	299,922	0	0	0	0	0	0	87	87	0	0
17401Q-AC-5	CITIZENS BANK NA/RI 2.300% 12/03/18		11/30/2015	MORGAN STANLEY FIXED INC	12/01/2015	BROWNSTONE INV GROUP,LLC	200,000	199,740	199,930	199,740	0	0	0	0	0	0	190	190	13	0
191216-BR-0	COCA-COLA CO 0.875% 10/27/17		10/22/2015	WELLS FARGO	10/23/2015	MORGAN STANLEY FIXED INC	275,000	274,879	275,000	274,879	0	0	0	0	0	0	121	121	7	0
198280-AC-3	COMMERCIAL NET LEASE RLT CORP 6.150%		05/19/2015	J P MORGAN SEC FIXED INC	09/23/2015	Various	5,500,000	5,490,100	5,516,885	5,490,577	0	477	0	477	0	0	26,308	26,308	63,525	0
202218-AH-6	CONCOPHIL CO 1.500% 05/15/18		07/22/2015	MORGAN STANLEY FIXED INC	12/15/2015	Maturity	6,300,000	6,422,850	6,300,000	6,300,000	0	(122,850)	0	(122,850)	0	0	0	0	193,725	40,898
20826F-AL-0	COTT BEVERAGES INC 5.375% 07/01/22		05/13/2015	BANK of AMERICA SEC	05/14/2015	Various	300,000	299,964	300,386	299,964	0	0	0	0	0	0	422	422	8	0
221643-AG-4	CRESTWOOD MIDSTREAM PART 6.250%		04/16/2015	Various	06/26/2015	Tax Free Exchange	10,000,000	9,647,875	9,655,986	9,655,986	0	8,111	0	8,111	0	0	0	0	261,285	162,078
226373-AK-4	DAIMLER FINANCE NA LLC 1.600%		03/09/2015	BANK of AMERICA SEC	10/30/2015	BANK of AMERICA SEC	4,462,000	4,462,000	3,806,085	4,462,000	0	0	0	0	0	0	(655,915)	(655,915)	171,043	0
22822R-AX-8	DAIMLER FINANCE NA LLC 1.300%		04/15/2015	GUGGENHEIM CAPITAL MARKETS	04/23/2015	GUGGENHEIM CAPITAL MARKETS	300,000	313,125	314,100	313,002	0	(123)	0	(123)	0	0	1,098	1,098	452	174
233851-AQ-7	DAIMLER FINANCE NA LLC 1.650%		06/09/2015	GUGGENHEIM CAPITAL MARKETS	07/31/2015	Maturity	835,000	835,701	835,000	835,000	0	(701)	0	(701)	0	0	0	0	5,428	3,980
233851-BP-8	DAIMLER FINANCE NA LLC 1.600%		02/23/2015	J P MORGAN SEC FIXED INC	02/24/2015	TD SECURITIES	200,000	199,832	200,064	199,832	0	0	0	0	0	0	232	232	0	0
233851-BY-9	DAIMLER FINANCE NA LLC 2.000%		07/28/2015	DEUTSCHE BANK	07/31/2015	Various	250,000	249,903	250,162	249,903	0	0	0	0	0	0	259	259	13	0
233851-BZ-6	DAIMLER FINANCE NA LLC 1.600%		07/28/2015	DEUTSCHE BANK	08/03/2015	Various	250,000	249,493	249,861	249,493	0	1	0	1	0	0	367	367	25	0
24422E-SX-8	JOHN DEERE CAPITAL 1.600% 07/13/18		07/09/2015	GOLDMAN SACHS	07/09/2015	C.L. KING & ASSOCIATES	200,000	199,924	200,088	199,924	0	0	0	0	0	0	164	164	0	0
24422E-TA-7	JOHN DEERE CAPITAL 1.750% 08/10/18		09/08/2015	CITIGROUP GLOBAL MKTS	09/17/2015	Various	275,000	274,731	275,117	274,732	0	1	0	1	0	0	385	385	94	0
25179M-AQ-6	DEVON ENERGY CORPORATION 0.976%		09/23/2015	BROWNSTONE INV GROUP,LLC	11/04/2015	BROWNSTONE INV GROUP,LLC	125,000	124,970	125,018	124,983	0	13	0	13	0	0	34	34	131	36
25179M-AQ-6	DEVON ENERGY CORPORATION 0.976%		09/23/2015	BROWNSTONE INV GROUP,LLC	12/15/2015	Maturity	175,000	174,958	175,000	175,000	0	42	0	42	0	0	0	0	347	50
25468P-CJ-8	DISNEY 0.450% 12/01/15		05/27/2015	GUGGENHEIM CAPITAL MARKETS	12/01/2015	Maturity	1,300,000	1,300,481	1,300,000	1,300,000	0	(481)	0	(481)	0	0	0	0	2,925	0
25468P-DD-5	DISNEY 1.500% 09/17/18		09/14/2015	GOLDMAN SACHS	09/14/2015	SUSQUEHANNA	250,000	249,788	249,863	249,788	0	0	0	0	0	0	75	75	0	0
26483E-AE-0	DUN & BRADSTREET CORP 2.875% 11/15/15		02/13/2015	ROBERT W. BAIRD	02/24/2015	GUGGENHEIM CAPITAL MARKETS	200,000	202,580	202,648	202,503	0	(77)	0	(77)	0	0	145	145	1,629	1,501
26882P-AX-0	ERAC USA FINANCE COMPANY 6.200%		01/07/2015	MIZUHO SECURITIES USA INC	02/05/2015	US BANCORP	210,000	227,945	227,537	227,179	0	(765)	0	(765)	0	0	358	358	3,581	2,568
28336L-BQ-1	EL PASO CORPORATION 7.000% 06/15/17		04/24/2015	WILLIAM BLAIR & COMPANY	10/22/2015	SUNTRUST	200,000	220,250	212,402	215,623	0	(4,627)	0	(4,627)	0	0	(3,221)	(3,221)	12,133	5,211
29379V-AR-4	ENTERPRISE PRODUCTS 3.700% 06/01/15		04/30/2015	Various	06/01/2015	Maturity	2,555,000	2,561,602	2,555,000	2,555,000	0	(6,602)	0	(6,602)	0	0	0	0	47,268	39,207
29379V-BG-7	ENTERPRISE PRODUCTS 1.650% 05/07/18		05/04/2015	WELLS FARGO	05/05/2015	Various	400,000	399,524	399,961	399,524	0	0	0	0	0	0	437	437	14	0
294752-AC-4	EQUITY ONE INC 6.000% 09/15/16		05/15/2015	GUGGENHEIM CAPITAL MARKETS	10/20/2015	Various	200,000	211,816	208,476	208,035	0	(3,781)	0	(3,781)	0	0	441	441	7,267	2,167
31428X-BC-9	FEDEX CORP 3.200% 02/01/25		01/06/2015	BANK of AMERICA SEC	05/13/2015	BANK of AMERICA SEC	8,000,000	7,987,600	7,833,280	7,987,600	0	163	0	163	0	0	(154,483)	(154,483)	91,733	0
31428X-BE-5	FEDEX CORP 4.750% 11/15/45		10/20/2015	MORGAN STANLEY FIXED INC	12/28/2015	Security Withdraw	10,000,000	9,907,900	9,893,310	9,907,496	0	(404)	0	(404)	0	0	(14,186)	(14,186)	87,083	0

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
340711-AR-1	FLORIDA GAS TRANSMISSION 4.000%		02/20/2015	CITIGROUP GLOBAL MKTS	07/15/2015	Maturity	500,000	505,885	500,000	500,000	.0	(5,885)	.0	(5,885)	.0	.0	.0	.0	10,000	2,222
36228C-VT-7	GSMS 2005-GC4 A4 4.761% 07/10/39		02/20/2015	KGS-ALPHA CAPITAL MARKETS	03/01/2015	Paydown	199,355	199,449	199,355	199,355	.0	(93)	.0	(93)	.0	.0	.0	.0	791	633
36962G-4T-8	GEN ELEC CAP CORP 2.250% 11/09/15		06/18/2015	GUGGENHEIM CAPITAL MARKETS	11/09/2015	Maturity	750,000	754,913	750,000	750,000	.0	(4,913)	.0	(4,913)	.0	.0	.0	.0	8,438	2,063
37045X-AW-6	GENERAL MOTORS FINL CO 3.450%		07/15/2015	BANK OF AMERICA SEC	12/28/2015	Security Withdraw	10,000,000	9,663,900	9,586,360	9,683,182	.0	19,282	.0	19,282	.0	.0	(96,822)	(96,822)	248,208	95,833
373334-JZ-5	GEORGIA POWER CO 0.625% 11/15/15		09/23/2015	BROWNSTONE INV GROUP,LLC	11/15/2015	Maturity	330,000	329,977	330,000	330,000	.0	23	.0	23	.0	.0	.0	.0	1,031	762
39153V-BE-3	GALC 2012-1 B 2.300% 04/17/17		02/03/2015	MORGAN STANLEY FIXED INC	12/15/2015	Paydown	200,000	202,109	200,000	200,000	.0	(2,109)	.0	(2,109)	.0	.0	.0	.0	4,217	268
39153V-BJ-2	GALC 2013-1 A3 0.780% 06/15/16		04/29/2015	WELLS FARGO	12/15/2015	Paydown	105,467	105,483	105,467	105,467	.0	(16)	.0	(16)	.0	.0	.0	.0	272	43
40429C-CS-9	HSBC FINANCE CORP 5.000% 06/30/15		01/30/2015	GUGGENHEIM CAPITAL MARKETS	06/30/2015	Maturity	200,000	203,598	200,000	200,000	.0	(3,598)	.0	(3,598)	.0	.0	.0	.0	5,000	944
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		10/08/2015	CITIGROUP GLOBAL MKTS	10/16/2015	BROWNSTONE INV GROUP,LLC	200,000	202,136	202,360	202,069	.0	(67)	.0	(67)	.0	.0	291	291	680	584
423457-AA-8	HELMERICH & PAYNE INTL 4.650%		03/12/2015	GOLDMAN SACHS	08/06/2015	Tax Free Exchange	1,000,000	994,250	994,391	994,391	.0	141	.0	141	.0	.0	.0	.0	18,729	.0
446149-AE-6	HUNT 2011-1A B 1.840% 01/17/17		04/28/2015	J P MORGAN SEC FIXED INC	07/15/2015	Paydown	200,000	200,453	200,000	200,000	.0	(453)	.0	(453)	.0	.0	.0	.0	920	164
446438-RE-5	HUNTINGTON NATIONAL BANK 1.350%		08/02/2015	GUGGENHEIM CAPITAL MARKETS	07/08/2015	STIFEL NICHOLAS	273,000	271,908	273,216	272,014	.0	106	.0	106	.0	.0	1,201	1,201	1,648	1,229
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		06/23/2015	Various	06/23/2015	Various	1	.0	343,834	.0	.0	.0	.0	.0	.0	.0	343,834	343,834	.0	.0
45866F-AC-8	INTERCONTINENTALEXCHANGE 2.750%		11/19/2015	WELLS FARGO	11/19/2015	BROWNSTONE INV GROUP,LLC	1,000,000	998,880	1,001,430	998,880	.0	.0	.0	.0	.0	.0	2,550	2,550	.0	.0
459200-HZ-7	IBM 1.125% 02/06/18		02/03/2015	CITIGROUP GLOBAL MKTS	02/03/2015	SUSQUEHANNA	250,000	249,238	249,340	249,238	.0	.0	.0	.0	.0	.0	103	103	.0	.0
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		06/23/2015	KGS-ALPHA CAPITAL MARKETS	08/01/2015	Paydown	242,707	242,938	242,707	242,707	.0	(232)	.0	(232)	.0	.0	.0	.0	1,211	720
46627M-AA-5	JPALT 2005-S1 1A1 5.500% 12/25/35		12/30/2015	Various	12/30/2015	Various	1	.0	273,225	.0	.0	.0	.0	.0	.0	.0	273,225	273,225	.0	.0
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		12/30/2015	Various	12/30/2015	Various	3	.0	906,611	.0	.0	.0	.0	.0	.0	.0	906,611	906,611	.0	.0
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/30/2015	Various	12/30/2015	Various	3	.0	1,117,739	.0	.0	.0	.0	.0	.0	.0	1,117,739	1,117,739	.0	.0
46630L-AE-4	JPMAC 2007-CH1 AF4 5.168% 11/25/36		12/30/2015	Various	12/30/2015	Various	2	.0	496,773	.0	.0	.0	.0	.0	.0	.0	496,773	496,773	.0	.0
49326E-EC-3	KEYBANK NA 3.750% 08/13/15		04/21/2015	MARKET AXESS	08/13/2015	Maturity	2,700,000	2,725,407	2,700,000	2,700,000	.0	(25,407)	.0	(25,407)	.0	.0	.0	.0	50,625	19,969
49427F-AA-6	KILROY REALTY CORP 5.000% 11/03/15		09/22/2015	BROWNSTONE INV GROUP,LLC	11/03/2015	Maturity	235,000	236,432	235,000	235,000	.0	(1,432)	.0	(1,432)	.0	.0	.0	.0	5,875	4,024
50188F-AB-1	LG&E & KU ENERGY LLC 2.125% 11/15/15		09/02/2015	Various	11/15/2015	Maturity	6,900,000	6,929,499	6,900,000	6,900,000	.0	(29,499)	.0	(29,499)	.0	.0	.0	.0	102,000	54,010
502413-BB-2	L-3 COMMUNICATIONS CORP 3.950%		11/15/16	L-3 COMMUNICATIONS CORP	11/15/16	L-3 COMMUNICATIONS CORP	3,950,000	3,950,000	3,950,000	3,950,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
502413-BB-2	L-3 COMMUNICATIONS CORP 3.950%		01/08/2015	GUGGENHEIM CAPITAL MARKETS	01/08/2015	BB&T CAPITAL MARKETS	200,000	208,884	208,900	208,884	.0	.0	.0	.0	.0	.0	16	16	1,273	1,273
52108H-GY-5	LBUBS 2005-CS AM 5.017% 09/15/40		06/29/2015	KGS-ALPHA CAPITAL MARKETS	07/15/2015	Paydown	223,459	223,703	223,459	223,459	.0	(244)	.0	(244)	.0	.0	.0	.0	934	654
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		10/01/2015	DISTRIBUTION	10/01/2015	DISTRIBUTION	2	.0	225,346	.0	.0	.0	.0	.0	.0	.0	225,346	225,346	.0	.0
55279H-AK-6	MTB 2.900% 02/06/25		02/03/2015	CITIGROUP GLOBAL MKTS	05/14/2015	KEY BANC-MCDONALD	2,000,000	1,997,760	1,917,800	1,997,764	.0	4	.0	4	.0	.0	(79,964)	(79,964)	16,594	.0
553794-AA-6	MUFG AMERICAS HLDGS CORP 1.625%		02/09/18	MUFG AMERICAS HLDGS CORP	02/09/18	MUFG AMERICAS HLDGS CORP	1,625,000	1,625,000	1,625,000	1,625,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
553794-AA-6	MUFG AMERICAS HLDGS CORP 1.625%		02/05/2015	MORGAN STANLEY FIXED INC	02/06/2015	KEY BANC-MCDONALD	200,000	199,866	200,058	199,866	.0	.0	.0	.0	.0	.0	192	192	9	.0
565849-AJ-5	MARATHON OIL CORP 0.900% 11/01/15		09/15/2015	Various	11/01/2015	Maturity	3,400,000	3,400,056	3,400,000	3,400,000	.0	(56)	.0	(56)	.0	.0	.0	.0	15,300	8,995
577081-AV-4	MATTEL INC 2.500% 11/01/16		09/09/2015	CITIGROUP GLOBAL MKTS	09/10/2015	BROWNSTONE INV GROUP,LLC	200,000	202,284	202,702	202,278	.0	(6)	.0	(6)	.0	.0	424	424	1,861	1,847
580645-AJ-8	MCGRAW-HILL COMPANIES INC 2.500%		08/15/18	MCGRAW-HILL COMPANIES INC	08/15/18	MCGRAW-HILL COMPANIES INC	2,500,000	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
580645-AJ-8	MCGRAW-HILL COMPANIES INC 2.500%		08/13/2015	GOLDMAN SACHS	11/04/2015	Various	5,250,000	5,243,858	5,288,299	5,244,186	.0	328	.0	328	.0	.0	44,113	44,113	28,215	.0
580645-AK-5	MCGRAW-HILL COMPANIES INC 3.300%		08/14/20	GOLDMAN SACHS	12/18/2015	Tax Free Exchange	18,000,000	17,978,760	17,979,532	17,979,532	.0	772	.0	772	.0	.0	.0	.0	198,000	.0
580645-AK-5	MCGRAW-HILL COMPANIES INC 3.300%		08/13/2015	GOLDMAN SACHS	12/18/2015	Tax Free Exchange	18,000,000	17,978,760	17,979,532	17,979,532	.0	772	.0	772	.0	.0	.0	.0	198,000	.0
580645-AL-3	MCGRAW-HILL COMPANIES INC 4.400%		08/15/26	MCGRAW-HILL COMPANIES INC	08/15/26	MCGRAW-HILL COMPANIES INC	4,400,000	4,400,000	4,400,000	4,400,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
58022H-MJ-3	MLMT 2005-CK11 A6 5.460% 11/12/37		06/23/2015	STIFEL NICHOLAS	12/14/2015	Tax Free Exchange	2,000,000	1,999,160	1,999,078	1,999,078	.0	(82)	.0	(82)	.0	.0	.0	.0	28,356	733
58156R-BP-2	MLMT 2005-CK11 A6 5.460% 11/12/37		06/23/2015	KGS-ALPHA CAPITAL MARKETS	07/01/2015	Paydown	199,249	199,311	199,249	199,249	.0	(62)	.0	(62)	.0	.0	.0	.0	885	756
58217G-BM-0	METLIFE INC 5.250% 12/29/49		05/27/2015	GOLDMAN SACHS	12/28/2015	Security Withdraw	5,000,000	5,000,000	5,087,500	5,000,000	.0	.0	.0	.0	.0	.0	87,500	87,500	151,667	.0
60856B-AA-2	MET LIFE GLOB 0.517% 07/14/16		01/07/2015	US BANCORP	03/12/2015	US BANCORP	200,000	200,000	200,094	200,000	.0	.0	.0	.0	.0	.0	94	94	146	.0
60856B-AA-2	MET LIFE GLOB 0.517% 07/14/16		01/07/2015	US BANCORP	03/12/2015	US BANCORP	200,000	200,000	200,094	200,000	.0	.0	.0	.0	.0	.0	94	94	146	.0
61745M-5G-4	MOLEX ELECTRONICS TECH 2.878%		04/15/20	MOLEX ELECTRONICS TECH	04/15/20	MOLEX ELECTRONICS TECH	2,878,000	2,878,000	2,878,000	2,878,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
61745M-5G-4	MOLEX ELECTRONICS TECH 2.878%		04/15/20	MOLEX ELECTRONICS TECH	04/15/20	MOLEX ELECTRONICS TECH	2,878,000	2,878,000	2,878,000	2,878,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
61747Y-CT-0	MSC 2005-T19 A4A 4.890% 06/12/47		02/25/2015	MSC 2005-T19 A4A	02/25/2015	RBC/DAIN	10,000,000	9,963,900	9,963,900	10,000,000	.0	.0	.0	.0	.0	.0	(36,100)	(36,100)	33,577	.0
61747Y-CT-0	MORGAN STANLEY 3.450% 11/02/15		09/23/2015	MORGAN STANLEY 2006-12XS A5A 6.092%	11/02/2015	Paydown	225,462	225,589	225,462	225,462	.0	(1,127)	.0	(1,127)	.0	.0	.0	.0	1,740	31
61749E-AF-4	MSM 2006-11 1A4 6.513% 08/25/36		06/23/2015	Various	11/02/2015	Maturity	10,200,000	10,247,532	10,200,000	10,200,000	.0	(47,532)	.0	(47,532)	.0	.0	.0	.0	175,950	113,965
61749E-AF-4	MSM 2006-11 1A4 6.513% 08/25/36		06/23/2015	Various	11/02/2015	Maturity	10,200,000	10,247,532	10,200,000	10,200,000	.0	(47,532)	.0	(47,532)	.0	.0	.0	.0	175,950	113,965
61749E-AF-4	MSM 2006-11 1A4 6.513% 08/25/36		06/23/2015	Various	11/02/2015	Maturity	10,200,000	10,247,532	10,200,000	10,200,000	.0	(47,532)	.0	(47,532)	.0	.0	.0	.0	175,950	113,965
61751D-AH-7	MSM 2007-3XS 2A5 6.207% 01/25/47		06/23/2015	Various	11/02/2015	Maturity	10,200,000	10,247,532	10,200,000	10,200,000	.0	(47,532)	.0	(47,532)	.0	.0	.0	.0	175,950	113,965
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/23/2015	Various	11/02/2015	Maturity	10,200,000	10,247,532	10,200,000	10,200,000	.0	(47,532)	.0	(47,532)	.0	.0	.0	.0	175,950	113,965

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
628530-AL-1	MYLAN LABORATORIES INC 7.875% 07/15/20		02/25/2015	GUGGENHEIM CAPITAL MARKETS	03/26/2015	GUGGENHEIM CAPITAL MARKETS	200,000	212,000	212,000	211,099	.0	(901)	.0	(901)	.0	.0	901	901	3,325	2,056
637432-ND-3	NATIONAL RURAL UTILITY 2.850% 01/27/25		01/20/2015	J P MORGAN SEC FIXED INC	02/26/2015	FTN FINANCIAL SECURITIES	5,000,000	4,996,950	5,005,450	4,996,896	.0	(54)	.0	(54)	.0	.0	8,554	8,554	14,250	.0
63743H-EM-0	NATIONAL RURAL UTILITIES 0.950% 04/24/17		04/20/2015	RBC/DAIN	04/20/2015	Various	500,000	499,685	499,785	499,685	.0	.0	.0	.0	.0	.0	100	100	.0	.0
64952W-BZ-5	NEW YORK LIFE GLOBAL 1.300% 04/27/18		04/20/2015	GOLDMAN SACHS	04/21/2015	Various	800,000	799,440	799,900	799,440	.0	.0	.0	.0	.0	.0	460	460	.0	.0
681936-AX-8	OMEGA HEALTHCARE 6.750% 10/15/22		05/14/2015	GUGGENHEIM CAPITAL MARKETS	10/26/2015	Call 103.3750	232,000	244,969	239,830	239,746	.0	(5,223)	.0	(5,223)	.0	.0	84	84	8,309	1,479
693476-BH-5	PNC FUNDING CORP 3.625% 02/08/15		01/23/2015	US BANCORP	02/08/2015	Maturity	395,000	395,000	395,000	395,000	.0	(364)	.0	(364)	.0	.0	.0	.0	7,159	6,721
69371R-M5-2	PACCAR FINANCIAL CORP 1.400% 05/18/18		05/11/2015	BANK of AMERICA SEC	05/11/2015	Various	400,000	399,472	399,592	399,472	.0	.0	.0	.0	.0	.0	120	120	.0	.0
69371R-M6-0	PACCAR FINANCIAL CORP 1.750% 08/14/18		08/10/2015	J P MORGAN SEC FIXED INC	08/10/2015	Various	300,000	299,772	299,859	299,772	.0	.0	.0	.0	.0	.0	87	87	.0	.0
713448-CW-6	PEPSICO INC 1.125% 07/17/17		07/14/2015	J P MORGAN SEC FIXED INC	07/15/2015	Various	400,000	399,872	399,984	399,872	.0	.0	.0	.0	.0	.0	112	112	9	.0
713448-DB-1	PEPSICO INC 1.000% 10/13/17		10/08/2015	BANK of AMERICA SEC	10/21/2015	Various	200,000	199,578	199,942	199,583	.0	5	.0	5	.0	.0	359	359	50	.0
718172-BP-3	PHILIP MORRIS INTERNAT-W/I 1.250% 08/11/17		08/04/2015	SOCIETE GENERALE	08/04/2015	SUSQUEHANNA	300,000	299,244	299,304	299,244	.0	.0	.0	.0	.0	.0	60	60	.0	.0
72650R-AX-0	PLAINS ALL AMER PIPELINE 3.950% 09/15/15		04/30/2015	Various	09/15/2015	Maturity	2,370,000	2,398,586	2,370,000	2,370,000	.0	(28,586)	.0	(28,586)	.0	.0	.0	.0	55,103	18,486
741503-AW-6	PRICELINE GROUP INC. 3.650% 03/15/25		03/10/2015	WELLS FARGO	07/29/2015	ROBERT W. BAIRD	2,000,000	1,994,840	1,954,200	1,994,950	.0	110	.0	110	.0	.0	(40,750)	(40,750)	28,389	.0
74153W-BA-6	PRU Var Rate Note 0.623% 06/24/16		02/03/2015	GUGGENHEIM CAPITAL MARKETS	02/03/2015	Various	200,000	199,932	199,974	199,932	.0	.0	.0	.0	.0	.0	42	42	114	114
74432N-AA-0	PRUDENTIAL COVERED TRUST 2.997% 09/30/15		05/28/2015	GUGGENHEIM CAPITAL MARKETS	09/30/2015	Maturity	210,000	211,296	210,000	210,000	.0	(1,296)	.0	(1,296)	.0	.0	.0	.0	3,147	1,084
747525-AD-5	QUALCOMM 2.250% 05/20/20		05/13/2015	GOLDMAN SACHS	05/14/2015	CREDIT SUISSE FIRST BOSTON	5,000,000	4,996,000	5,013,900	4,996,000	.0	.0	.0	.0	.0	.0	17,900	17,900	.0	.0
759187-BL-0	REGIONS FINANCIAL CORP 2.250% 09/14/18		07/28/2015	DEUTSCHE BANK	07/28/2015	SUSQUEHANNA	250,000	249,703	249,778	249,703	.0	.0	.0	.0	.0	.0	75	75	.0	.0
76110H-U0-0	RAL 2004-QSB A6 5.500% 06/25/34		01/07/2015	R W PRESSPRICH & CO INC	06/01/2015	Paydown	1,822,170	1,832,419	1,822,170	1,822,170	.0	(10,250)	.0	(10,250)	.0	.0	.0	.0	25,625	3,062
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/23/2015	Various	06/23/2015	Various	3	1,153,996	1,153,996	1,153,996	.0	.0	.0	.0	.0	.0	1,153,996	1,153,996	.0	.0
761713-BC-9	REYNOLDS AMERICAN INC 2.300% 06/12/18		06/09/2015	J P MORGAN SEC FIXED INC	07/15/2015	MIZUHO SECURITIES USA INC	5,000,000	4,999,150	5,038,700	4,999,124	.0	(26)	.0	(26)	.0	.0	39,576	39,576	12,139	.0
773903-AF-6	ROCKWELL INTL CORP 2.050% 03/01/20		02/11/2015	J P MORGAN SEC FIXED INC	05/13/2015	RBC/DAIN	9,800,000	9,779,420	9,783,438	9,780,269	.0	849	.0	849	.0	.0	3,169	3,169	50,783	.0
78012K-FU-6	ROYAL BANK OF CANADA 1.800% 07/30/18	G	07/23/2015	RBC/DAIN	07/23/2015	SUSQUEHANNA	500,000	499,940	500,085	499,940	.0	.0	.0	.0	.0	.0	145	145	.0	.0
78012K-JZ-1	ROYAL BANK OF CANADA 2.000% 12/10/18	G	12/03/2015	RBC/DAIN	12/03/2015	Various	500,000	499,885	500,222	499,885	.0	.0	.0	.0	.0	.0	337	337	.0	.0
80283B-AD-7	SDART 2012-AA B 1.210% 10/16/17		02/18/2015	BARCLAYS	12/15/2015	Paydown	300,000	300,328	300,000	300,000	.0	(328)	.0	(328)	.0	.0	.0	.0	1,653	81
832696-AC-2	SMUCKER JM CO 1.750% 03/15/18		03/12/2015	BANK of AMERICA SEC	03/13/2015	BOSTON	200,000	199,700	200,238	199,700	.0	.0	.0	.0	.0	.0	538	538	.0	.0
833034-AE-1	SNAP-ON INC 5.500% 01/15/17		04/24/2015	GUGGENHEIM CAPITAL MARKETS	12/04/2015	Various	200,000	215,326	210,695	210,675	.0	(4,651)	.0	(4,651)	.0	.0	20	20	8,922	3,178
843646-AN-0	SOUTHERN POWER 1.850% 12/01/17		11/12/2015	BANK of AMERICA SEC	11/13/2015	AMHERST SECURITIES GROUP	200,000	199,884	199,960	199,884	.0	.0	.0	.0	.0	.0	76	76	10	.0
861750-AA-7	STONE STREET TRUST 5.902% 12/15/15		11/10/2015	BROWNSTONE INV GROUP,LLC	12/15/2015	Maturity	200,000	200,820	200,000	200,000	.0	(820)	.0	(820)	.0	.0	.0	.0	5,910	4,853
88579Y-AP-6	3M CO. 1.375% 08/07/18		08/04/2015	GOLDMAN SACHS	08/04/2015	SUSQUEHANNA	275,000	274,511	274,590	274,511	.0	.0	.0	.0	.0	.0	80	80	.0	.0
89236T-CA-1	TOYOTA 1.450% 01/12/18		01/07/2015	BANK of AMERICA SEC	01/07/2015	PIERPOINT SECURITIES	200,000	199,726	199,866	199,726	.0	.0	.0	.0	.0	.0	140	140	.0	.0
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18	E	03/23/2015	UBS WARBURG	03/23/2015	PIERPOINT SECURITIES	200,000	199,738	199,796	199,738	.0	.0	.0	.0	.0	.0	58	58	.0	.0
90521A-PJ-1	UNION BANK NA 2.625% 09/26/18		08/28/2015	BROWNSTONE INV GROUP,LLC	09/03/2015	Various	200,000	202,926	203,322	202,908	.0	(18)	.0	(18)	.0	.0	414	414	2,377	2,275
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		01/08/2015	GUGGENHEIM CAPITAL MARKETS	01/08/2015	TD SECURITIES	355,000	353,179	352,604	353,179	.0	.0	.0	.0	.0	.0	(575)	(575)	1,060	1,060
92343V-CE-2	VERIZON COMMUNICATIONS 1.350% 06/09/17		10/22/2015	BROWNSTONE INV GROUP,LLC	11/20/2015	AMHERST SECURITIES GROUP	275,000	275,558	275,080	275,532	.0	(26)	.0	(26)	.0	.0	(452)	(452)	1,712	1,423
928668-AK-8	VOLKSWAGEN GROUP AMERICA 1.650% 05/22/18		05/19/2015	GOLDMAN SACHS	05/20/2015	Various	600,000	599,250	599,580	599,251	.0	.1	.0	.1	.0	.0	329	329	55	.0
939344-AL-1	WMALT 2006-4 3A2A 5.960% 05/25/36		12/30/2015	Various	12/30/2015	Various	.1	.0	136,613	.0	.0	.0	.0	.0	.0	.0	136,613	136,613	.0	.0
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		12/30/2015	Various	12/30/2015	Various	.1	.0	968,707	.0	.0	.0	.0	.0	.0	.0	968,707	968,707	.0	.0
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		12/30/2015	Various	12/30/2015	Various	.1	.0	620,966	.0	.0	.0	.0	.0	.0	.0	620,966	620,966	.0	.0

SCHEDULE D - PART 5

E15.4

E15.4

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								342,038,864	360,738,690	341,460,157	0	(578,704)	0	(578,704)	0	0	19,278,533	19,278,533	4,074,070	1,297,384

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
0999999. Total Preferred Stocks						0	0	XXX	XXX
34918#-10-6	W&S Brokerage Services			2C1B3	NO.....		1,144,855.....	150,000.....	100.0.....
44951#-10-3	IFS Financial Services			2C1B3	NO.....		62,706,173.....	1,000,000.....	100.0.....
98259#-10-8	WSFGD			2C1B3	NO.....		3,779.....	1,000,000.....	100.0.....
1799999. Subtotal - Common Stock - Other Affiliates						0	63,854,807	XXX	XXX
1899999. Total Common Stocks						0	63,854,807	XXX	XXX
1999999 - Totals						0	63,854,807	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$
2.Total amount of intangible assets nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0199999. Subtotal - Preferred Stock			0	XXX	XXX
89155#-10-4	TOUCHSTONE SECURITIES, INC.	IFS FINANCIAL SERVICES, INC.		1,000,000	100.0
89155#-10-2	TOUCHSTONE ADVISORS, INC.	IFS FINANCIAL SERVICES, INC.		1,000,000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	LOVGEN GENERAL			01/29/2015	RBC/DAIN	02/09/2016	585,896	0	(7,721)	0	0	585,000	593,617	15,649	0	3.000	1.501	FEB	0	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations							585,896	0	(7,721)	0	0	585,000	593,617	15,649	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							585,896	0	(7,721)	0	0	585,000	593,617	15,649	0	XXX	XXX	XXX	0	0
	IBM			05/28/2015	GUGGENHEIM CAPITAL MARKETS	05/06/2016	999,624	0	624	0	0	1,000,000	999,000	688	0	0.450	0.558	JUN	2,250	325
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							999,624	0	624	0	0	1,000,000	999,000	688	0	XXX	XXX	XXX	2,250	325
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							999,624	0	624	0	0	1,000,000	999,000	688	0	XXX	XXX	XXX	2,250	325
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							1,585,520	0	(7,097)	0	0	1,585,000	1,592,617	16,337	0	XXX	XXX	XXX	2,250	325
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							1,585,520	0	(7,097)	0	0	1,585,000	1,592,617	16,337	0	XXX	XXX	XXX	2,250	325
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD		01/01/2015	Various	XXX	25,000	0	0	0	0	0	25,000	0	0	0.010	0.010	MON	0	0
8899999. Subtotal - Exempt Money Market Mutual Funds							25,000	0	0	0	0	XXX	25,000	0	0	XXX	XXX	XXX	0	0
26188J-20-6	DREYFUS CASH MANAGEMENT-INST			12/31/2015	DREYFUS	XXX	4,228,292	0	0	0	0	0	4,228,292	0	0	0.080	0.080		4	0
X9USDF-10-E	FIDELITY INST MM FUND PRIME			12/31/2015	Various	XXX	11,435	0	0	0	0	0	11,435	2	0	0.116	0.116		2	0
8999999. Subtotal - Class One Money Market Mutual Funds							4,239,727	0	0	0	0	XXX	4,239,727	2	0	XXX	XXX	XXX	6	0
9199999 - Totals							5,850,247	0	(7,097)	0	0	XXX	5,857,344	16,339	0	XXX	XXX	XXX	2,256	325

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	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	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	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	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	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	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada	ES71P3U8R1HC71XBU11	12/18/2008	12/03/2018	57,898,000	3 Month LIBOR / (2.85)						(1,477,961)		(2,505,248)			495,104	100/100	
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(1,477,961)	0	XXX	(2,505,248)	0	0	0	0	495,104	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(1,477,961)	0	XXX	(2,505,248)	0	0	0	0	495,104	XXX	XXX
Deutsche Bank Financial Interest	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	01/21/2015	01/23/2026	121,000,000	3 Month LIBOR / (2.168)				324,943		324,943	324,943				1,919,280	100/94	
Goldman Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	03/19/2015	03/23/2026	70,000,000	3 Month LIBOR / (2.2425)				(37,887)		(37,887)	(37,887)				1,119,483	100/94	
Goldman Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Wells Fargo CME	VYVVKR63DVZ7N0PB21	06/05/2015	06/29/2026	114,100,000	3 Month LIBOR / (2.77)				(5,057,973)		(5,057,973)	(5,057,973)				1,848,387	100/94	
Morgan Stanley Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	10/20/2015	10/24/2046	7,500,000	3 Month LIBOR / (2.6959)				(4,174)		(4,174)	(4,174)				208,173	100/94	
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	(4,775,091)	XXX	(4,775,091)	(4,775,091)	0	0	0	5,095,323	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	(4,775,091)	XXX	(4,775,091)	(4,775,091)	0	0	0	5,095,323	XXX	XXX
United Technologies	RSAT 913017F*5: United Technologies 913017BH1	N/A	Credit	Deutsche Bank	7LTFWZY1CNSX8D621K86	05/17/2007	06/20/2017	8,000,000	24.00			19,360	3,006		3,006	22,069				8,000,000	1	
Procter&Gamble	RSAT 742718G*4: Procter&Gamble 742718EE5	N/A	Credit	Bank of America	EYKN6VOZCB8VD91ULB80	06/22/2011	09/20/2016	25,000,000	100.00	783,161	253,472	172,387	172,387		172,387	(96,204)		(150,053)		25,000,000	1	
Chevron Corporation	RSAT 166751C*6: Chevron Corporation 166751AJ6	N/A	Credit	Deutsche Bank	7LTFWZY1CNSX8D621K86	06/07/2011	09/20/2016	10,000,000	100.00	331,200	100,833	62,446	62,446		62,446	(27,525)		(62,944)		10,000,000	1	
United Parcel	RSAT 911308C81: United Parcel 911308AB0	N/A	Credit	Deutsche Bank	7LTFWZY1CNSX8D621K86	06/07/2011	09/20/2016	15,000,000	100.00	465,416	151,250	106,110	106,110		106,110	(61,724)		(88,500)		15,000,000	1	
United Parcel	RSAT 911308C89: United Parcel 911308AB0	N/A	Credit	Deutsche Bank	7LTFWZY1CNSX8D621K86	06/22/2011	09/20/2016	25,000,000	100.00	770,196	253,472	176,850	176,850		176,850	(102,785)		(147,589)		25,000,000	1	
CMS Energy	RSAT 125896A*1: CMS 125896BA7	N/A	Credit	Deutsche Bank	7LTFWZY1CNSX8D621K86	10/27/2014	12/20/2019	15,000,000	100.00	325,581	152,083	353,319	353,319		353,319	46,278		(62,547)		15,000,000	2	

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 Year-end (b)
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit.....	Deutsche Bank 7LTWIFY1ONSX8D621K86	.08/30/2011	.09/20/2016 .....	.....	5,000,000	100.00	147,856 .....	.....	50,695	34,087 .....	.....	34,087	(11,693) .....	.....	(29,412) .....	.....	5,000,000	1 .....	.....
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit.....	Deutsche Bank 7LTWIFY1ONSX8D621K86	.08/30/2011	.09/20/2016 .....	.....	4,000,000	100.00	118,284 .....	.....	40,556	27,269 .....	.....	27,269	(9,354) .....	.....	(23,530) .....	.....	4,000,000	1 .....	.....
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit.....	Deutsche Bank 7LTWIFY1ONSX8D621K86	.08/30/2011	.09/20/2016 .....	.....	11,000,000	100.00	325,282 .....	.....	111,528	74,991 .....	.....	74,991	(25,724) .....	.....	(64,707) .....	.....	11,000,000	1 .....	.....
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit.....	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.08/08/2011	.09/20/2016 .....	.....	18,000,000	100.00	370,617 .....	.....	181,500	118,281 .....	.....	118,281	(101,883) .....	.....	(73,043) .....	.....	18,000,000	1 .....	.....
Deere & Co	RSAT 244199C*4: Deere & Co 244199BC8	N/A	Credit.....	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.08/08/2011	.09/20/2016 .....	.....	2,000,000	100.00	41,180 .....	.....	20,167	13,142 .....	.....	13,142	(11,320) .....	.....	(8,116) .....	.....	2,000,000	1 .....	.....
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit.....	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.10/23/2014	.12/20/2019 .....	.....	15,000,000	100.00	38,153 .....	.....	152,083	(1,235,282) .....	.....	(1,235,282)	(1,184,225) .....	.....	(7,267) .....	.....	15,000,000	2 .....	.....
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit.....	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.10/23/2014	.12/20/2019 .....	.....	10,000,000	100.00	25,435 .....	.....	101,389	(823,521) .....	.....	(823,521)	(789,484) .....	.....	(4,844) .....	.....	10,000,000	2 .....	.....
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit.....	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.08/30/2011	.09/20/2016 .....	.....	7,000,000	100.00	192,874 .....	.....	70,972	48,888 .....	.....	48,888	(32,650) .....	.....	(38,388) .....	.....	7,000,000	1 .....	.....
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit.....	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.08/30/2011	.09/20/2016 .....	.....	12,000,000	100.00	330,641 .....	.....	121,667	83,807 .....	.....	83,807	(55,971) .....	.....	(65,807) .....	.....	12,000,000	1 .....	.....
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit.....	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.08/30/2011	.09/20/2016 .....	.....	1,000,000	100.00	27,553 .....	.....	10,139	6,984 .....	.....	6,984	(4,664) .....	.....	(5,484) .....	.....	1,000,000	1 .....	.....
0989999. Subtotal - Swaps - Replication - Credit Default										4,293,429	0	1,791,165	(777,236)	XXX	(777,236)	(2,446,859)	0	(832,231)	0	183,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										4,293,429	0	1,791,165	(777,236)	XXX	(777,236)	(2,446,859)	0	(832,231)	0	183,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(1,477,961)	(4,775,091)	XXX	(7,280,339)	(4,775,091)	0	0	0	5,590,427	XXX	XXX
1169999. Total Swaps - Credit Default										4,293,429	0	1,791,165	(777,236)	XXX	(777,236)	(2,446,859)	0	(832,231)	0	183,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										4,293,429	0	313,204	(5,552,327)	XXX	(8,057,575)	(7,221,950)	0	(832,231)	0	188,590,427	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(1,477,961)	0	XXX	(2,505,248)	0	0	0	0	495,104	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	(4,775,091)	XXX	(4,775,091)	(4,775,091)	0	0	0	5,095,323	XXX	XXX
1419999. Subtotal - Replication										4,293,429	0	1,791,165	(777,236)	XXX	(777,236)	(2,446,859)	0	(832,231)	0	183,000,000	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										4,293,429	0	313,204	(5,552,327)	XXX	(8,057,575)	(7,221,950)	0	(832,231)	0	188,590,427	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

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate.....	Barclays	G5GSEF7VJP5I70UK5573	10/03/2014	10/07/2015	10/02/2015	Closing Sale	75,000,000	2.65	1,095,000		3,070,000		3,070,000		(1,633,770)			1,975,000			100/95
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate.....	Deutsche Bank	7LTWIFY1QNSXB0621K86	06/02/2014	06/02/2015	06/01/2015	Closing Sale	99,000,000	2.86	1,356,300		3,960,000		3,960,000		(3,738,844)			2,603,700			100/95
JPM- SWAPTION	Debt Securities	D 1	Interest Rate.....	JP Morgan	815DZIKVVSZ11NUHU748	01/22/2014	01/26/2015	01/21/2015	Closing Sale	100,000,000	3.24	1,166,667		21,000,000		21,000,000		(10,406,293)			19,833,333			100/95
JPM- SWAPTION	Debt Securities	D 1	Interest Rate.....	JP Morgan	815DZIKVVSZ11NUHU748	03/27/2014	03/31/2015	03/19/2015	Closing Sale	75,000,000	2.98	870,000		11,045,000		11,045,000		(3,861,840)			10,175,000			100/95
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate.....	Morgan Stanley	4PQJHN3JPGF9NF38B653	03/20/2014	03/24/2015	03/19/2015	Closing Sale	73,500,000	3.13	857,500		13,230,000		13,230,000		(5,790,678)			12,372,500			100/95
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												5,345,467	0	52,305,000	0	52,305,000	XXX	(25,431,425)	0	0	46,959,533	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												5,345,467	0	52,305,000	0	52,305,000	XXX	(25,431,425)	0	0	46,959,533	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												5,345,467	0	52,305,000	0	52,305,000	XXX	(25,431,425)	0	0	46,959,533	0	0	XXX
0379999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												5,345,467	0	52,305,000	0	52,305,000	XXX	(25,431,425)	0	0	46,959,533	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate.....	Barclays	G5GSEF7VJP5I70UK5573	10/03/2014	10/07/2015	10/02/2015	Expiration	37,500,000	3.90	620,000						(479,544)			620,000			100/95
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate.....	Deutsche Bank	7LTWIFY1QNSXB0621K86	06/02/2014	06/02/2015	06/01/2015	Expiration	49,500,000	4.11	891,000						(892,239)			891,000			100/95
JPM- SWAPTION	Debt Securities	D 1	Interest Rate.....	JP Morgan	815DZIKVVSZ11NUHU748	01/22/2014	01/22/2015	01/22/2015	Expiration	50,000,000	4.49	916,667						(916,667)			916,667			100/95
JPM- SWAPTION	Debt Securities	D 1	Interest Rate.....	JP Morgan	815DZIKVVSZ11NUHU748	03/27/2014	03/31/2015	03/31/2015	Expiration	37,500,000	4.23	620,000						(619,940)			620,000			100/95
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate.....	Morgan Stanley	4PQJHN3JPGF9NF38B653	03/20/2014	03/24/2015	03/24/2015	Expiration	36,750,000	4.38	661,500						(661,493)			661,500			100/95
0519999. Subtotal - Written Options - Hedging Other - Put Options												3,709,167	0	0	0	0	XXX	(3,559,883)	0	0	3,709,167	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												3,709,167	0	0	0	0	XXX	(3,559,883)	0	0	3,709,167	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0799999. Total Written Options - Put Options												3,709,167	0	0	0	0	XXX	(3,559,883)	0	0	3,709,167	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												3,709,167	0	0	0	0	XXX	(3,559,883)	0	0	3,709,167	0	0	XXX
Royal Bank of Canada	Floating rate liability hedge	N/A	Interest Rate.....	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	12/18/2008	12/03/2018	06/03/2015	Notional Adj	533,000	3 Month LIBOR / (2.85)					(5,846)								100/100
Royal Bank of Canada	Floating rate liability hedge	N/A	Interest Rate.....	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	12/18/2008	12/03/2018	12/03/2015	Notional Adj	549,000	3 Month LIBOR / (2.85)					(12,985)								100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	0	(18,831)	0	XXX	0	0	0	0	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	0	(18,831)	0	XXX	0	0	0	0	0	0	XXX
Barclays Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate.....	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	10/03/2014	10/07/2045	10/02/2015	Swap Close	75,000,000	3 Month LIBOR/ (3.3)			(14,000,000)				8,026,363			(14,000,000)			100/95
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate.....	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	06/02/2014	06/04/2045	06/01/2015	Swap Close	99,000,000	3 Month LIBOR/ (3.52)			(17,820,000)				16,297,836			(17,820,000)			100/95
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate.....	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	01/21/2015	01/23/2046	10/29/2015	Swap Close	51,000,000	3 Month LIBOR/ (2.41)			1,743,520							1,743,520			100/92
JPM Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate.....	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	03/27/2014	03/31/2045	03/19/2015	Swap Close	75,000,000	3 Month LIBOR/ (3.66)			(22,500,000)				14,872,423			(22,500,000)			100/95
JPM Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate.....	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	01/22/2014	01/26/2045	01/21/2015	Swap Close	100,000,000	3 Month LIBOR/ (3.94)			(36,933,333)				26,525,165			(36,933,333)			100/95
Morgan Stanley Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate.....	Morgan Stanley CME	9R7GPTS07KV3UQJZ0078	10/02/2015	10/06/2026	10/29/2015	Swap Close	92,750,000	3 Month LIBOR/ (2.20)			1,077,500							1,077,500			100/92

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
	Morgan Stanley Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME	987GPTS07XV3UJZ0078	03/20/2014	03/24/2045	03/19/2015	Swap Close		73,500,000	3 Month LIBOR/ (3.83)		(24,789,100)			17,331,779			(24,789,100)			100/95
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	(113,221,413)	0	XXX	83,053,566	0	0	(113,221,413)	0	0	XXX	
0969999. Subtotal - Swaps - Hedging Other												0	0	(113,221,413)	0	XXX	83,053,566	0	0	(113,221,413)	0	0	XXX	
CDX HY CDSI	RSAT 12518*A23: CDX HY CDSI 2165BRKM1	N/A	Credit	Barclays	G5GSEF7VJP5170UK5573	01/22/2015	12/20/2019	04/16/2015	Swap Close	25,000,000	5.00		1,616,111	2,198,603	299,444			(69,573)		652,067				
CDX HY CDSI	RSAT 12518*A23: CDX HY CDSI 2165BRKM1	N/A	Credit	Barclays	G5GSEF7VJP5170UK5573	01/22/2015	12/20/2019	02/23/2015	Cash	25,000,000	5.00			(209,444)						(209,444)				
CDX HY CDSI	RSAT 12518*A23: CDX HY CDSI 2165BRKM1	N/A	Credit	Barclays	G5GSEF7VJP5170UK5573	01/22/2015	12/20/2019	03/09/2015	Cash	25,000,000	5.00			(219,618)						(219,618)				
0989999. Subtotal - Swaps - Replication - Credit Default												0	1,616,111	1,769,541	299,444	0	XXX	0	0	(69,573)	223,005	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	1,616,111	1,769,541	299,444	0	XXX	0	0	(69,573)	223,005	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1139999. Subtotal - Swaps - Other - Other												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1149999. Subtotal - Swaps - Other												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1159999. Total Swaps - Interest Rate												0	0	(113,221,413)	(18,831)	0	XXX	83,053,566	0	0	(113,221,413)	0	0	XXX
1169999. Total Swaps - Credit Default												0	1,616,111	1,769,541	299,444	0	XXX	0	0	(69,573)	223,005	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1189999. Total Swaps - Total Return												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1199999. Total Swaps - Other												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1209999. Total Swaps												0	1,616,111	(111,451,873)	280,613	0	XXX	83,053,566	0	(69,573)	(112,998,409)	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1399999. Subtotal - Hedging Effective												0	0	0	(18,831)	0	XXX	0	0	0	0	0	XXX	
1409999. Subtotal - Hedging Other												9,054,634	0	(60,916,413)	0	52,305,000	XXX	54,062,258	0	0	(62,552,713)	0	0	XXX
1419999. Subtotal - Replication												0	1,616,111	1,769,541	299,444	0	XXX	0	0	(69,573)	223,005	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1439999. Subtotal - Other												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1449999 - Totals												9,054,634	1,616,111	(59,146,873)	280,613	52,305,000	XXX	54,062,258	0	(69,573)	(62,329,709)	0	0	XXX

(a)	Code	Description of Hedged Risk(s)

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

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

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

[illegible]

Collateral for Derivative Instruments Open December 31 of Current Year

[illegible][illegible]

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year						
1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
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 .....	.....	.....	55,328,052	55,328,052	01/04/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				55,328,052	55,328,052	XXX
9999999 - Totals				55,328,052	55,328,052	XXX

General Interrogatories:

1. Total activity for the year
- Fair Value \$ 52,872,872
- Book/Adjusted Carrying Value \$ 52,872,872
2. Average balance for the year
- Fair Value \$ 16,407,681
- Book/Adjusted Carrying Value \$ 16,407,681
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 5,000,000
- NAIC 2 \$ 50,328,052
- NAIC 3 \$ 0
- NAIC 4 \$ 0
- NAIC 5 \$ 0
- NAIC 6 \$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year						
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 Flt % Due 10/10/2025 JAJ010		1	5,400,000	5,400,000	10/10/2025
690353-H7-5	OPIC Flt % Due 7/7/2040 FMAN18		1	5,000,000	5,000,000	07/07/2040
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MUSD15		1	4,100,000	4,100,000	09/15/2022
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12/16/2019 Sched		1	13,000,000	13,000,000	12/16/2019
690353-WA-1	OPIC VRDN Adj % Due 6/15/2017 MUSD15		1	1,500,000	1,500,000	06/15/2017
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	4,000,000	4,000,000	07/15/2025
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MUSD15		1	15,200,000	15,200,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				48,200,000	48,200,000	XXX
0599999. Total - U.S. Government Bonds				48,200,000	48,200,000	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
593779-FW-6	MIAMI TRACE OH LSD BAN 1 1/2% Due 1/6/2016 Ann-1/6		1FE	6,526,975	6,500,898	01/06/2016
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations				6,526,975	6,500,898	XXX
2499999. Total - U.S. Political Subdivisions Bonds				6,526,975	6,500,898	XXX
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				5,600,000	5,600,000	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/2023 FMAN1		2AM	7,200,000	7,200,000	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	6,200,000	6,200,000	11/15/2038
270777-AC-9	EAST Baton Rouge VRDN Adj % Due 8/1/2035 Mo-1		1FE	7,000,000	7,000,000	08/01/2035
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Mo-1		1FE	1,785,000	1,785,000	04/01/2037
67105Q-AA-3	OSL SANTA ROSA VRDN Adj % Due 2/1/2052 Mo-1		1FE	6,000,000	6,000,000	02/01/2052
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Mo-1		1FE	2,210,000	2,210,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMM VRDN Adj % Due 9/15/2037 Mo-15		1FE	450,000	450,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				30,845,000	30,845,000	XXX
3199999. Total - U.S. Special Revenues Bonds				36,445,000	36,445,000	XXX
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MUSD8		1FE	9,900,000	9,900,000	12/08/2017
07986Q-AA-0	BELLSOUTH CORP 4.182% Due 4/26/2016 Ann-4/26		2FE	9,461,106	9,458,920	04/26/2016
10513K-AA-2	BBT 5 5/8% Due 9/15/2016 MS15		1FE	4,428,325	4,438,284	09/15/2016
12189T-AB-0	BURLINGTON NORTH SANTA FE 6 7/8% Due 2/15/2016 FA15		1FE	1,610,365	1,611,506	02/15/2016
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		2FE	3,990,304	4,001,021	11/15/2016
200339-CG-2	COMERICA INC 5 3/4% Due 11/21/2016 MN21		1FE	3,728,822	3,748,428	11/21/2016
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	730,000	730,000	02/02/2043
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MUSD11		1FE	1,998,442	2,000,115	03/11/2016
29476L-AC-1	EQUITY RESIDENTIAL PROPERTIES 5 1/8% Due 3/15/2016 MS15		2FE	1,813,930	1,815,504	03/15/2016
30216B-FE-7	Export Development Canada Flt % Due 2/10/2016 FMAN10		1FE	4,000,000	4,000,000	02/10/2016
36962G-6R-0	GEN ELEC CAP CORP 1% Due 1/8/2016 JJB		1FE	1,675,023	1,675,176	01/08/2016
41283L-AA-3	HARLEY-DAVIDSON FINL SER 3 7/8% Due 3/15/2016 MS15		1FE	553,654	553,516	03/15/2016
42217K-AV-8	HEALTH CARE REIT 3 5/8% Due 3/15/2016 MS15		2FE	1,677,253	1,678,907	03/15/2016
46623E-JU-4	JP MORGAN CHASE & CO 1 1/8% Due 2/26/2016 FA26		1FE	16,907,656	16,907,636	02/26/2016
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	9,500,000	9,500,000	01/01/2033
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJ014		1FE	1,500,000	1,500,000	07/14/2016
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	3,300,000	3,300,000	05/01/2027
677415-CL-3	OHIO POWER COMPANY 6% Due 6/1/2016 JD1		2FE	1,731,532	1,735,119	06/01/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				78,506,412	78,554,134	XXX
04390A-AA-5	ACER 2015-2A A1 1% Due 11/10/2016 Mo-10		1FE	5,915,153	5,915,118	11/10/2016
80284Q-AA-9	SDART 2015-5 A1 0.55% Due 10/17/2016 Mo-16		1FE	4,263,979	4,263,910	10/17/2016
96042D-AA-7	WLAKE 2015-3A A1 0.64% Due 10/17/2016 Mo-15		1FE	1,362,047	1,362,046	10/17/2016
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				11,539,179	11,541,074	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				90,045,590	90,095,207	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				138,833,387	138,855,031	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				42,384,179	42,386,074	XXX
6599999. Total Bonds				181,217,565	181,241,105	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
316175-4Q-5	FIDELITY INST MM FUND PRIME			11,435	11,435	
000000-0Q-0	IBM 0.45% Due 5/6/2016 MN6			998,988	999,624	05/06/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				1,010,423	1,011,059	XXX
000000-0Q-0	Huntington National Bank Money Market Account			14,100,366	14,100,366	
000000-0Q-0	Key Bank Money Market Account			14,018,377	14,018,377	
000000-0Q-0	BB&T Money Market Account			14,086,993	14,086,993	
9099999. Total - Cash (Schedule E Part 1 type)				42,205,736	42,205,736	XXX
000000-0Q-0	BANK OF TOKYO CP 0.27% Due 1/6/2016 At Mat			14,099,260	14,099,260	01/06/2016
000000-0Q-0	BASELE CP 0.45% Due 1/22/2016 At Mat			4,415,675	4,415,675	01/22/2016
000000-0Q-0	IDU RESOURCES CP 0 1/2% Due 1/4/2016 At Mat			3,498,011	3,498,011	01/04/2016
000000-0Q-0	NRUC CP 0.37% Due 2/8/2016 At Mat			16,993,186	16,993,186	02/08/2016
000000-0Q-0	NEXTERA CP 0.45% Due 1/4/2016 At Mat			14,999,250	14,999,250	01/04/2016
000000-0Q-0	WECGRP CP 0.82% Due 1/4/2016 At Mat			5,799,339	5,799,339	01/04/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				59,804,721	59,804,721	XXX
9999999 - Totals				284,238,445	284,262,620	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	88,667,976	Book/Adjusted Carrying Value \$	88,590,539
2. Average balance for the year	Fair Value \$	335,202,072	Book/Adjusted Carrying Value \$	336,178,082

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					14,090,477	XXX
CHEVLOT SAVINGS BANK CINCINNATI, OH					250,618	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					999,022	XXX
FIFTH THIRD BANK CINCINNATI, OH					739,525	XXX
HUNTINGTON BANK COLUMBUS, OH					14,103,210	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					14,018,377	XXX
PNC BANK CINCINNATI, OH					(591,788)	XXX
US BANK CINCINNATI, OH					281,014	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			193,619	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	44,084,074	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	44,084,074	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	0	0	44,084,074	XXX

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

1. January.....	38,933,793	4. April.....	46,241,418	7. July.....	54,895,366	10. October.....	44,246,730
2. February.....	29,479,645	5. May.....	36,349,375	8. August.....	57,079,790	11. November.....	30,340,325
3. March.....	42,959,293	6. June.....	53,044,091	9. September.....	44,286,791	12. December.....	44,084,074

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B Protection of policy holders			218,320	218,133
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	S Protection of policy holders			25,000	25,000
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B Protection of policy holders			108,177	108,084
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B Protection of "all" policy holders	104,913	103,211		
33. New York	NY					
34. North Carolina	NC	B Protection of policy holders			434,674	434,300
35. North Dakota	ND					
36. Ohio	OH	B Protection of "all" policy holders	1,550,264	1,555,158		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,655,177	1,658,369	786,171	785,517
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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