



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of DomicileUnited States of America

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

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

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

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

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

Internet Website AddressWWW.WesternSouthernLife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402
(Name)(Area Code) (Telephone Number)
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OFFICERS

Chairman of Board,
President & CEOJohn Finn Barrett

Secretary and CounselDonald Joseph Wuebbling

OTHER

James Howard Acton Jr., VP	Edward Joseph Babbitt, VP, Sr Counsel	Troy Dale Brodie, Sr VP, Chief Marketing Officer
Christopher Steven Brown #, VP	John Henry Bultema III #, Sr VP	Daniel Joseph Carter, VP
Karen Ann Chamberlain, Sr VP, Chief Information Officer	Kim Rehling Chiodi, Sr VP	Keith Terrill Clark, MD, VP, Medical Director
Michael Russ DeHart #, VP	James Joseph DeLuca, VP	Bryan Chalmer Dunn, Sr VP
Lisa Beth Fangman #, Sr VP	Wade Matthew Fugate, VP, Controller	Daniel Wayne Harris, Sr VP, Chief Actuary
David Todd Henderson, Sr VP, Chief Risk Officer	Christopher Xavier Hill, VP	Kevin Louis Howard, Sr VP, Deputy Gen Counsel
Bradley Joseph Hunkler, Sr VP, Chief Financial Officer	Stephen Gale Hussey Jr., VP	Phillip Earl King, VP, Auditor
Linda Marie Lake, VP	Roger Michael Lanham, Sr VP, Co-Chief Inv Officer	Daniel Roger Larsen, VP, Tax
Todd Anthony Lee, VP	Matthew William Loveless, VP	Joseph Hanlon Lynch Jr., VP
Bruce William Maisel, VP, CCO	Jill Tripp McGruder, Sr VP, Chief Marketing Officer	Jeffrey David Meek #, VP
Jimmy Joe Miller, Sr VP	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Steven Owen Reeves, VP
Michelle Ison Rice #, VP	Denise Lynn Sparks, VP	Jeffrey Laurence Stainton, VP, Assoc Gen Counsel
Thomas Martin Stapleton, VP	Charles Lawrence Thomas #, VP	James Joseph Vance, Sr VP, Treasurer
Eric John Walzer, VP	Brendan Matthew White, Sr VP, Co-Chief Inv Officer	

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Jo Ann Davidson
Robert Lloyd Lawrence #	James Kirby Risk III	Robert Blair Truitt #
George Herbert Walker III	Thomas Luke Williams	John Peter Zanotti

State ofOhioSS:

County ofHamilton

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

John Finn Barrett
Chairman of Board, President & CEO

Donald Joseph Wuebbling
Secretary and Counsel

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this16th day ofFebruary 2018

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.....

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	2,520,999	0.022	2,520,999		2,520,999	0.022
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	64,386,482	0.549	64,386,482		64,386,482	0.555
1.22 Issued by U.S. government sponsored agencies	0	0.000	0		0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	95,102,083	0.811	95,102,083		95,102,083	0.819
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	38,978,330	0.332	38,978,330		38,978,330	0.336
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	36,973,635	0.315	36,973,635		36,973,635	0.319
1.43 Revenue and assessment obligations	374,435,275	3.193	374,435,275		374,435,275	3.226
1.44 Industrial development and similar obligations	211,699,000	1.806	211,699,000		211,699,000	1.824
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	94,778,906	0.808	94,778,906		94,778,906	0.817
1.512 Issued or guaranteed by FNMA and FHLMC	424,506,403	3.621	424,506,403		424,506,403	3.657
1.513 All other	0	0.000	0		0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	397,422,636	3.390	397,422,636		397,422,636	3.424
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	0.000
1.523 All other	1,281,757,253	10.932	1,281,757,253		1,281,757,253	11.043
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	4,998,931,572	42.635	4,998,931,572		4,998,931,572	43.070
2.2 Unaffiliated non-U.S. securities (including Canada)	1,735,214,543	14.799	1,735,214,543		1,735,214,543	14.950
2.3 Affiliated securities	0	0.000	0		0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	26,304,597	0.224	26,304,597		26,304,597	0.227
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0		0	0.000
3.22 Unaffiliated	21,051,214	0.180	21,051,214		21,051,214	0.181
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0		0	0.000
3.32 Unaffiliated	268,919,368	2.294	268,919,368		268,919,368	2.317
3.4 Other equity securities:						
3.41 Affiliated	120,221,310	1.025	1,673,284		1,673,284	0.014
3.42 Unaffiliated	53,140,100	0.453	53,140,100		53,140,100	0.458
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0		0	0.000
3.52 Unaffiliated	0	0.000	0		0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0		0	0.000
4.2 Agricultural	0	0.000	0		0	0.000
4.3 Single family residential properties	0	0.000	0		0	0.000
4.4 Multifamily residential properties	441,489,544	3.765	441,489,544		441,489,544	3.804
4.5 Commercial loans	439,918,843	3.752	439,918,843		439,918,843	3.790
4.6 Mezzanine real estate loans	0	0.000	0		0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0		0	0.000
5.2 Property held for production of income (including \$ of property acquired in satisfaction of debt)	0	0.000	0		0	0.000
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)	0	0.000	0		0	0.000
6. Contract loans	33,330,921	0.284	33,330,921		33,330,921	0.287
7. Derivatives	727,767	0.006	727,767		727,767	0.006
8. Receivables for securities	9,931,380	0.085	9,931,380		9,931,380	0.086
9. Securities Lending (Line 10, Asset Page reinvested collateral)	17,838,648	0.152	17,838,648	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	289,040,330	2.465	289,040,330	17,838,648	306,878,978	2.644
11. Other invested assets	246,426,582	2.102	246,426,582		246,426,582	2.123
12. Total invested assets	11,725,047,721	100.000	11,606,499,695	17,838,648	11,606,499,695	100.000

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Western-Southern Life Assurance Company

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		821,277,609
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	105,800,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	14,718,482	120,518,482
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		60,377,467
8.	Deduct amortization of premium and mortgage interest points and commitment fees		10,236
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)		881,408,388
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		881,408,388
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		881,408,388

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SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	236,263,420
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	82,080
	2.2 Additional investment made after acquisition (Part 2, Column 9)	3,517,948
		3,600,028
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	8,856,943
	5.2 Totals, Part 3, Column 9	0
		8,856,943
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	2,231,925
8.	Deduct amortization of premium and depreciation	39,522
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	22,360
	10.2 Totals, Part 3, Column 11	0
		22,360
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	246,426,583
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	246,426,583

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	10,422,709,217
2.	Cost of bonds and stocks acquired, Part 3, Column 7	2,601,121,158
3.	Accrual of discount	7,428,862
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	700,380
	4.2. Part 2, Section 1, Column 15	0
	4.3. Part 2, Section 2, Column 13	30,498,755
	4.4. Part 4, Column 11	(13,022,664)
		18,176,471
5.	Total gain (loss) on disposals, Part 4, Column 19	12,160,106
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	2,758,706,054
7.	Deduct amortization of premium	44,845,178
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	11,604,668
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	96,204
		11,700,872
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,246,343,710
11.	Deduct total nonadmitted amounts	118,548,026
12.	Statement value at end of current period (Line 10 minus Line 11)	10,127,795,684

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	214,420,808	217,565,140	226,450,180	174,900,453
	2. Canada	10,532,488	11,037,103	10,801,810	10,000,000
	3. Other Countries	84,569,595	88,105,845	85,163,475	82,625,000
	4. Totals	309,522,891	316,708,088	322,415,465	267,525,453
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	38,978,330	40,041,420	39,168,992	38,680,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	36,973,635	37,936,130	36,986,501	36,950,000
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	1,355,328,897	1,377,609,538	1,389,385,965	1,332,255,430
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	6,269,985,121	6,500,319,925	6,314,156,920	6,370,202,319
	9. Canada	256,933,066	278,968,212	261,469,789	257,735,222
	10. Other Countries	1,488,985,180	1,527,058,832	1,497,677,341	1,490,514,486
	11. Totals	8,015,903,367	8,306,346,969	8,073,304,050	8,118,452,027
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	9,756,707,120	10,078,642,145	9,861,260,973	9,793,862,910
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	21,051,214	22,712,319	21,051,214	
	15. Canada				
	16. Other Countries				
	17. Totals	21,051,214	22,712,319	21,051,214	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	21,051,214	22,712,319	21,051,214	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	328,792,655	328,792,655	247,791,873	
	21. Canada				
	22. Other Countries	19,571,409	19,571,409	13,157,132	
	23. Totals	348,364,064	348,364,064	260,949,005	
Parent, Subsidiaries and Affiliates	24. Totals	120,221,310	120,221,310	118,593,143	
	25. Total Common Stocks	468,585,374	468,585,374	379,542,148	
	26. Total Stocks	489,636,588	491,297,693	400,593,362	
	27. Total Bonds and Stocks	10,246,343,708	10,569,939,838	10,261,854,335	

ANNUAL STATEMENT FOR THE YEAR 2017 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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	60,257,236	96,086,820	31,327,527	18,752,104	7,997,121	XXX	214,420,808	2.1	263,136,677	2.6	214,420,808	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	60,257,236	96,086,820	31,327,527	18,752,104	7,997,121	XXX	214,420,808	2.1	263,136,677	2.6	214,420,808	0
2. All Other Governments												
2.1 NAIC 1	6,998,411	16,267,008	13,692,063	1,281,358	0	XXX	38,238,840	0.4	53,437,413	0.5	10,532,488	27,706,352
2.2 NAIC 2	0	20,801,262	20,907,277	0	15,154,704	XXX	56,863,243	0.6	39,965,622	0.4	36,061,981	20,801,262
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	6,998,411	37,068,270	34,599,340	1,281,358	15,154,704	XXX	95,102,083	1.0	93,403,035	0.9	46,594,469	48,507,614
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	11,000,000	15,500,000	7,478,330	5,000,000	0	XXX	38,978,330	0.4	39,025,047	0.4	38,978,330	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	11,000,000	15,500,000	7,478,330	5,000,000	0	XXX	38,978,330	0.4	39,025,047	0.4	38,978,330	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	2,000,000	0	3,473,635	21,500,000	10,000,000	XXX	36,973,635	0.4	5,475,635	0.1	36,973,635	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	2,000,000	0	3,473,635	21,500,000	10,000,000	XXX	36,973,635	0.4	5,475,635	0.1	36,973,635	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	134,067,867	565,256,577	194,705,808	120,485,079	113,436,876	XXX	1,127,952,207	11.3	1,159,938,875	11.4	1,053,028,207	74,924,000
5.2 NAIC 2	0	0	0	2,460,000	211,699,000	XXX	214,159,000	2.1	215,799,000	2.1	2,460,000	211,699,000
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	7,918,489	XXX	7,918,489	0.1	0	0.0	7,918,489	0
5.6 NAIC 6	0	0	0	0	5,299,198	XXX	5,299,198	0.1	13,264,784	0.1	5,299,198	0
5.7 Totals	134,067,867	565,256,577	194,705,808	122,945,079	338,353,563	XXX	1,355,328,894	13.6	1,389,002,659	13.7	1,068,705,894	286,623,000

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Western-Southern Life Assurance Company

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	753,416,644	2,350,003,994	982,079,054	362,139,821	176,529,990	XXX	4,624,169,503	46.3	4,745,088,575	46.7	2,840,547,955	1,783,621,548
6.2 NAIC 2	377,405,811	1,098,224,012	712,870,313	249,731,735	242,587,444	XXX	2,680,819,315	26.9	2,717,670,058	26.7	1,906,385,318	774,433,997
6.3 NAIC 3	29,837,221	189,986,227	141,268,112	52,646,894	12,590,832	XXX	426,329,286	4.3	446,420,321	4.4	221,939,075	204,390,211
6.4 NAIC 4	12,671,870	135,821,426	121,805,892	8,106,677	1,392,784	XXX	279,798,649	2.8	230,014,288	2.3	108,598,253	171,200,396
6.5 NAIC 5	16,679,993	3,570,878	4,648,606	1,776,744	12,374	XXX	26,688,595	0.3	78,908,221	0.8	6,048,490	20,640,105
6.6 NAIC 6	480,871	0	1,454,314	0	39,332	XXX	1,974,517	0.0	6,775,945	0.1	1,935,185	39,332
6.7 Totals	1,190,492,410	3,777,606,537	1,964,126,291	674,401,871	433,152,756	XXX	8,039,779,865	80.6	8,224,877,408	80.9	5,085,454,276	2,954,325,589
7. Hybrid Securities												
7.1 NAIC 1	0	0	11,601,344	4,947,418	4,904,280	XXX	21,453,042	0.2	8,053,010	0.1	11,872,748	9,580,294
7.2 NAIC 2	15,517,617	17,485,000	20,861,486	5,085,000	76,119,419	XXX	135,068,522	1.4	130,697,841	1.3	117,583,522	17,485,000
7.3 NAIC 3	0	0	0	4,000,000	6,292,596	XXX	10,292,596	0.1	9,696,250	0.1	10,292,596	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	15,517,617	17,485,000	32,462,830	14,032,418	87,316,295	XXX	166,814,160	1.7	148,447,101	1.5	139,748,866	27,065,294
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	32,844,000	32,844,000	0.3	0	0.0	32,844,000	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	32,844,000	32,844,000	0.3	0	0.0	32,844,000	0

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Western-Southern Life Assurance Company

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 967,740,158	3,043,114,399	1,244,357,761	534,105,780	312,868,267	0	6,102,186,365	61.1	XXX	XXX	4,206,354,171	1,895,832,194
10.2 NAIC 2	(d) 392,923,428	1,136,510,274	754,639,076	257,276,735	545,560,567	32,844,000	3,119,754,080	31.3	XXX	XXX	2,095,334,821	1,024,419,259
10.3 NAIC 3	(d) 29,837,221	189,986,227	141,268,112	56,646,894	18,883,428	0	436,621,882	4.4	XXX	XXX	232,231,671	204,390,211
10.4 NAIC 4	(d) 12,671,870	135,821,426	121,805,892	8,106,677	1,392,784	0	279,798,649	2.8	XXX	XXX	108,598,253	171,200,396
10.5 NAIC 5	(d) 16,679,993	3,570,878	4,648,606	1,776,744	7,930,863	(c) 0	34,607,084	0.3	XXX	XXX	13,966,979	20,640,105
10.6 NAIC 6	(d) 480,871	0	1,454,314	0	5,338,530	0	7,273,715	0.1	XXX	XXX	7,234,383	39,332
10.7 Totals	1,420,333,541	4,509,003,204	2,268,173,761	857,912,830	891,974,439	32,844,000	(b) 9,980,241,775	100.0	XXX	XXX	6,663,720,278	3,316,521,497
10.8 Line 10.7 as a % of Col. 7	14.2	45.2	22.7	8.6	8.9	0.3	100.0	XXX	XXX	XXX	66.8	33.2
11. Total Bonds Prior Year												
11.1 NAIC 1	1,099,846,842	3,007,638,582	1,470,499,422	349,476,655	346,693,731	0	XXX	XXX	6,274,155,232	61.7	4,490,228,502	1,783,926,730
11.2 NAIC 2	415,189,918	1,148,485,664	772,937,109	215,008,456	552,511,374	0	XXX	XXX	3,104,132,521	30.5	2,062,643,297	1,041,489,224
11.3 NAIC 3	13,899,701	216,005,220	156,350,152	54,195,194	15,666,304	0	XXX	XXX	456,116,571	4.5	285,642,439	170,474,132
11.4 NAIC 4	19,171,399	101,274,722	102,822,368	6,695,247	50,552	0	XXX	XXX	230,014,288	2.3	113,124,441	116,889,847
11.5 NAIC 5	1,086,683	61,165,433	14,664,577	1,980,290	11,238	0	XXX	XXX	(c) 78,908,221	0.8	47,252,787	31,655,434
11.6 NAIC 6	0	0	6,736,614	0	13,304,115	0	XXX	XXX	(c) 20,040,729	0.2	20,001,398	39,331
11.7 Totals	1,549,194,543	4,534,569,621	2,524,010,242	627,355,842	928,237,314	0	XXX	XXX	(b) 10,163,367,562	100.0	7,018,892,864	3,144,474,698
11.8 Line 11.7 as a % of Col. 9	15.2	44.6	24.8	6.2	9.1	0.0	XXX	XXX	100.0	XXX	69.1	30.9
12. Total Publicly Traded Bonds												
12.1 NAIC 1	771,426,189	1,891,336,867	841,695,490	421,072,628	280,822,995	0	4,206,354,169	42.1	4,490,228,502	44.2	4,206,354,169	XXX
12.2 NAIC 2	266,747,755	687,439,351	611,726,026	201,114,797	295,462,892	32,844,000	2,095,334,821	21.0	2,062,643,297	20.3	2,095,334,821	XXX
12.3 NAIC 3	13,754,305	93,527,417	77,654,027	36,009,847	11,286,075	0	232,231,671	2.3	285,642,439	2.8	232,231,671	XXX
12.4 NAIC 4	10,508,791	61,580,668	28,426,333	6,689,677	1,392,784	0	108,598,253	1.1	113,124,441	1.1	108,598,253	XXX
12.5 NAIC 5	264,954	792,461	3,214,330	1,776,744	7,918,489	0	13,966,978	0.1	47,252,787	0.5	13,966,978	XXX
12.6 NAIC 6	480,871	0	1,454,314	0	5,299,198	0	7,234,383	0.1	20,001,398	0.2	7,234,383	XXX
12.7 Totals	1,063,182,865	2,734,676,764	1,564,170,520	666,663,693	602,182,433	32,844,000	6,663,720,275	66.8	7,018,892,864	69.1	6,663,720,275	XXX
12.8 Line 12.7 as a % of Col. 7	16.0	41.0	23.5	10.0	9.0	0.5	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	10.7	27.4	15.7	6.7	6.0	0.3	66.8	XXX	XXX	XXX	66.8	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	196,313,969	1,151,777,532	402,662,271	113,033,152	32,045,272	0	1,895,832,196	19.0	1,783,926,730	17.6	XXX	1,895,832,196
13.2 NAIC 2	126,175,673	449,070,923	142,913,050	56,161,938	250,097,675	0	1,024,419,259	10.3	1,041,489,224	10.2	XXX	1,024,419,259
13.3 NAIC 3	16,082,916	96,458,810	63,614,085	20,637,047	7,597,353	0	204,390,211	2.0	170,474,132	1.7	XXX	204,390,211
13.4 NAIC 4	2,163,079	74,240,758	93,379,559	1,417,000	0	0	171,200,396	1.7	116,889,847	1.2	XXX	171,200,396
13.5 NAIC 5	16,415,039	2,778,417	1,434,276	0	12,374	0	20,640,106	0.2	31,655,434	0.3	XXX	20,640,106
13.6 NAIC 6	0	0	0	0	39,332	0	39,332	0.0	39,331	0.0	XXX	39,332
13.7 Totals	357,150,676	1,774,326,440	704,003,241	191,249,137	289,792,006	0	3,316,521,500	33.2	3,144,474,698	30.9	XXX	3,316,521,500
13.8 Line 13.7 as a % of Col. 7	10.8	53.5	21.2	5.8	8.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	3.6	17.8	7.1	1.9	2.9	0.0	33.2	XXX	XXX	XXX	XXX	33.2

(a) Includes \$ 2,785,349,869 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 17,695,335 current year, \$ 12,925,001 prior year of bonds with Z designations and \$ 0 , current year \$ 0 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 \$ 2,938 current year, \$ 0 prior year of bonds with 5* designations and \$ 39,332 , current year \$ 39,331 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 short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 113,869,702 ; NAIC 2 \$ 109,664,956 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	0	39,536,215	14,088,086	7,881,899	5,401,280	XXX	66,907,480	0.7	94,528,584	0.9	66,907,480	0
1.2 Residential Mortgage-Backed Securities	54,730,097	39,309,900	7,213,536	2,493,519	153	XXX	103,747,205	1.0	148,831,745	1.5	103,747,205	0
1.3 Commercial Mortgage-Backed Securities	5,527,139	17,240,705	10,025,906	8,376,686	2,595,688	XXX	43,766,124	0.4	19,776,348	0.2	43,766,124	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	60,257,236	96,086,820	31,327,528	18,752,104	7,997,121	XXX	214,420,809	2.1	263,136,677	2.6	214,420,809	0
2. All Other Governments												
2.1 Issuer Obligations	6,998,411	37,068,270	34,599,340	1,281,358	15,154,704	XXX	95,102,083	1.0	93,403,035	0.9	46,594,469	48,507,614
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	6,998,411	37,068,270	34,599,340	1,281,358	15,154,704	XXX	95,102,083	1.0	93,403,035	0.9	46,594,469	48,507,614
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	11,000,000	15,500,000	7,478,330	5,000,000	0	XXX	38,978,330	0.4	39,025,047	0.4	38,978,330	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	11,000,000	15,500,000	7,478,330	5,000,000	0	XXX	38,978,330	0.4	39,025,047	0.4	38,978,330	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	2,000,000	0	3,473,635	21,500,000	10,000,000	XXX	36,973,635	0.4	5,475,635	0.1	36,973,635	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	2,000,000	0	3,473,635	21,500,000	10,000,000	XXX	36,973,635	0.4	5,475,635	0.1	36,973,635	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	4,490,000	19,375,894	2,854,514	3,940,740	221,184,924	XXX	251,846,072	2.5	251,841,847	2.5	40,147,072	211,699,000
5.2 Residential Mortgage-Backed Securities	103,586,584	344,655,411	166,440,716	72,533,305	9,969,544	XXX	697,185,560	7.0	746,551,614	7.3	697,185,560	0
5.3 Commercial Mortgage-Backed Securities	20,723,986	51,285,072	0	0	0	XXX	72,009,058	0.7	90,362,987	0.9	72,009,058	0
5.4 Other Loan-Backed and Structured Securities	5,267,297	149,940,200	25,410,578	46,471,035	107,199,095	XXX	334,288,205	3.3	300,246,209	3.0	259,364,205	74,924,000
5.5 Totals	134,067,867	565,256,577	194,705,808	122,945,080	338,353,563	XXX	1,355,328,895	13.6	1,389,002,657	13.7	1,068,705,895	286,623,000
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	922,255,937	2,588,933,271	1,504,571,506	511,005,434	423,548,212	XXX	5,950,314,360	59.6	5,938,890,451	58.4	4,137,341,269	1,812,973,091
6.2 Residential Mortgage-Backed Securities	82,419,928	199,103,784	116,711,438	95,227,534	4,465,259	XXX	497,927,943	5.0	538,795,473	5.3	303,620,239	194,307,704
6.3 Commercial Mortgage-Backed Securities	72,192,364	471,633,832	192,758,729	43,981,383	3,263,000	XXX	783,829,308	7.9	865,921,642	8.5	477,483,232	306,346,076
6.4 Other Loan-Backed and Structured Securities	113,624,181	517,935,649	150,084,618	24,187,519	1,876,284	XXX	807,708,251	8.1	881,269,840	8.7	167,009,534	640,698,717
6.5 Totals	1,190,492,410	3,777,606,536	1,964,126,291	674,401,870	433,152,755	XXX	8,039,779,862	80.6	8,224,877,406	80.9	5,085,454,274	2,954,325,588
7. Hybrid Securities												
7.1 Issuer Obligations	15,517,617	17,485,000	15,935,575	4,000,000	85,316,295	XXX	138,254,487	1.4	130,387,233	1.3	120,769,487	17,485,000
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	16,527,255	10,032,418	2,000,000	XXX	28,559,673	0.3	18,059,868	0.2	18,979,379	9,580,294
7.5 Totals	15,517,617	17,485,000	32,462,830	14,032,418	87,316,295	XXX	166,814,160	1.7	148,447,101	1.5	139,748,866	27,065,294
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2017 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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	32,844,000	32,844,000	0.3	0	0.0	32,844,000	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	32,844,000	32,844,000	0.3	0	0.0	32,844,000	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	962,261,965	2,717,898,650	1,583,000,986	554,609,431	760,605,415	XXX	6,578,376,447	65.9	XXX	XXX	4,487,711,742	2,090,664,705
10.2 Residential Mortgage-Backed Securities	240,736,609	583,069,095	290,365,690	170,254,358	14,434,956	XXX	1,298,860,708	13.0	XXX	XXX	1,104,553,004	194,307,704
10.3 Commercial Mortgage-Backed Securities	98,443,489	540,159,609	202,784,635	52,358,069	5,858,688	XXX	899,604,490	9.0	XXX	XXX	593,258,414	306,346,076
10.4 Other Loan-Backed and Structured Securities	118,891,478	667,875,849	192,022,451	80,690,972	111,075,379	XXX	1,170,556,129	11.7	XXX	XXX	445,353,118	725,203,011
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	32,844,000	32,844,000	0.3	XXX	XXX	32,844,000	0
10.6 Totals	1,420,333,541	4,509,003,203	2,268,173,762	857,912,830	891,974,438	32,844,000	9,980,241,774	100.0	XXX	XXX	6,663,720,278	3,316,521,496
10.7 Line 10.6 as a % of Col. 7	14.2	45.2	22.7	8.6	8.9	0.3	100.0	XXX	XXX	XXX	66.8	33.2
11. Total Bonds Prior Year												
11.1 Issuer Obligations	1,012,517,844	2,762,949,115	1,668,663,748	354,769,435	754,651,690	XXX	XXX	XXX	6,553,551,832	64.5	4,531,630,543	2,021,921,289
11.2 Residential Mortgage-Backed Securities	270,812,577	669,299,618	311,927,073	167,855,963	14,283,601	XXX	XXX	XXX	1,434,178,832	14.1	1,273,814,279	160,364,553
11.3 Commercial Mortgage-Backed Securities	116,693,820	555,664,916	286,284,756	4,917,534	12,499,951	XXX	XXX	XXX	976,060,977	9.6	628,192,808	347,868,169
11.4 Other Loan-Backed and Structured Securities	149,170,302	546,655,971	257,134,664	99,812,908	146,802,072	XXX	XXX	XXX	1,199,575,917	11.8	585,255,228	614,320,689
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	1,549,194,543	4,534,569,620	2,524,010,241	627,355,840	928,237,314	0	XXX	XXX	10,163,367,558	100.0	7,018,892,858	3,144,474,700
11.7 Line 11.6 as a % of Col. 9	15.2	44.6	24.8	6.2	9.1	0.0	XXX	XXX	100.0	XXX	69.1	30.9
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	711,775,241	1,705,343,050	1,153,506,219	442,607,368	474,479,864	XXX	4,487,711,742	45.0	4,531,630,543	44.6	4,487,711,742	XXX
12.2 Residential Mortgage-Backed Securities	217,338,444	506,732,175	224,906,938	142,930,661	12,644,786	XXX	1,104,553,004	11.1	1,273,814,279	12.5	1,104,553,004	XXX
12.3 Commercial Mortgage-Backed Securities	73,714,824	357,447,211	147,861,005	8,376,686	5,858,688	XXX	593,258,414	5.9	628,192,808	6.2	593,258,414	XXX
12.4 Other Loan-Backed and Structured Securities	60,354,357	165,154,328	37,896,360	72,748,978	109,199,095	XXX	445,353,118	4.5	585,255,228	5.8	445,353,118	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	32,844,000	32,844,000	0.3	0	0.0	32,844,000	XXX
12.6 Totals	1,063,182,866	2,734,676,764	1,564,170,522	666,663,693	602,182,433	32,844,000	6,663,720,278	66.8	7,018,892,858	69.1	6,663,720,278	XXX
12.7 Line 12.6 as a % of Col. 7	16.0	41.0	23.5	10.0	9.0	0.5	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	10.7	27.4	15.7	6.7	6.0	0.3	66.8	XXX	XXX	XXX	66.8	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	250,486,724	1,012,555,600	429,494,767	112,002,063	286,125,551	XXX	2,090,664,705	20.9	2,021,921,289	19.9	XXX	2,090,664,705
13.2 Residential Mortgage-Backed Securities	23,398,165	76,336,920	65,458,752	27,323,697	1,790,170	XXX	194,307,704	1.9	160,364,553	1.6	XXX	194,307,704
13.3 Commercial Mortgage-Backed Securities	24,728,665	182,712,398	54,923,630	43,981,383	0	XXX	306,346,076	3.1	347,868,169	3.4	XXX	306,346,076
13.4 Other Loan-Backed and Structured Securities	58,537,121	502,721,521	154,126,091	7,941,994	1,876,284	XXX	725,203,011	7.3	614,320,689	6.0	XXX	725,203,011
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	357,150,675	1,774,326,439	704,003,240	191,249,137	289,792,005	0	3,316,521,496	33.2	3,144,474,700	30.9	XXX	3,316,521,496
13.7 Line 13.6 as a % of Col. 7	10.8	53.5	21.2	5.8	8.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	3.6	17.8	7.1	1.9	2.9	0.0	33.2	XXX	XXX	XXX	XXX	33.2

ANNUAL STATEMENT FOR THE YEAR 2017 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	38,131,887	38,131,887	0	0	0
2. Cost of short-term investments acquired	41,559,389	41,559,389			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	79,688,427	79,688,427			
7. Deduct amortization of premium	2,849	2,849			
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)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2017 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)	471,764
2.	Cost paid/(consideration received) on additions:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	24,928
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	024,928
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	308,634
3.2	Section 2, Column 19	(1,926)306,708
4.	Total gain (loss) on termination recognized, Section 2, Column 22	0
5.	Considerations received/(paid) on terminations, Section 2, Column 15	0
6.	Amortization:	
6.1	Section 1, Column 19	(75,628)
6.2	Section 2, Column 21	0(75,628)
7.	Adjustment to the book/adjusted carrying value of hedged item:	
7.1	Section 1, Column 20	0
7.2	Section 2, Column 23	00
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Section 1, Column 18	0
8.2	Section 2, Column 20	00
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)	727,772
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	727,772

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

9999999 - Totals	41,039,429	41,328,638	XXX	XXX	XXX	689,070	689,070	XXX	XXX	XXX	40,350,359	40,639,568
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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	3	51,011,674	3	51,161,585	3	51,077,069	2	41,100,984	3	51,011,674
2. Add: Opened or Acquired Transactions.....									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	149,911	XXX		XXX	81,051	XXX		XXX	230,962
4. Less: Closed or Disposed of Transactions.....					1	10,057,136			1	10,057,136
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	84,516	XXX		XXX	61,552	XXX	146,068
7. Ending Inventory	3	51,161,585	3	51,077,069	2	41,100,984	2	41,039,432	2	41,039,432

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.....	727,767
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)	727,767
4.	Part D, Section 1, Column 5	727,767
5.	Part D, Section 1, Column 6	0
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	158,358
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	158,358
10.	Part D, Section 1, Column 8	727,767
11.	Part D, Section 1, Column 9	(569,409)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	40,267,083
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 11	40,267,083
16.	Total (Line 13 plus Line 14 minus Line 15)	0

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Western-Southern Life Assurance Company

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	37,440,662	37,440,662	0	0
2. Cost of cash equivalents acquired	15,006,734,408	13,434,917,024	1,571,817,384	
3. Accrual of discount	118	118		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	14,071	14,071		
6. Deduct consideration received on disposals	14,813,088,960	13,248,837,217	1,564,251,743	
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)	231,100,299	223,534,658	7,565,641	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	231,100,299	223,534,658	7,565,641	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

ANNUAL STATEMENT FOR THE YEAR 2017 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	3,376,708	0	0	0	0	0	14,000,000	06/07/2001
0001106		Germantown	TN		09/06/2002	6.375	7,662,676	0	0	0	0	0	12,600,000	07/02/2002
0001108		Kissimmee	FL		10/28/2002	5.500	3,536,031	0	0	0	0	0	7,920,000	01/22/2007
0001112		Indianapolis	IN		12/19/2002	7.800	462,082	0	(10,236)	0	0	0	2,890,000	09/27/1999
0001125		Kissimmee	FL		03/25/2004	5.500	3,822,491	0	0	0	0	0	9,680,000	01/22/2007
0001126		Austin	TX		09/24/2004	6.530	8,540,536	0	0	0	0	0	14,947,058	07/30/2004
0001131		Austin	TX		10/25/2005	5.960	1,704,027	0	0	0	0	0	3,575,000	10/07/2005
0001132		Santa Rosa	CA		11/28/2005	5.750	5,984,141	0	0	0	0	0	15,250,000	08/30/2013
0001135		Bloomington	IN		03/22/2007	5.900	36,031,563	0	0	0	0	0	59,100,000	11/18/2010
0001141		San Antonio	TX		04/09/2008	6.090	30,912,045	0	0	0	0	0	53,500,000	11/21/2006
0001144		Owasso	OK		09/23/2008	4.380	7,229,774	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
0001150		Spartanburg	SC		09/08/2009	7.000	10,509,571	0	0	0	0	0	19,260,585	06/19/2014
0001151		Lorton	VA		09/28/2009	7.350	17,899,167	0	0	0	0	0	38,415,000	09/01/2013
0001155		Melbourne	FL		07/08/2010	6.550	11,565,687	0	0	0	0	0	37,480,687	09/02/2014
0001156		Ft. Mitchell	KY		07/23/2010	6.100	7,314,057	0	0	0	0	0	11,400,000	07/06/2010
0001158		Orlando	FL		01/31/2011	6.250	6,757,629	0	0	0	0	0	13,900,000	10/30/2015
0001160		West Valley	UT		04/28/2011	5.750	31,500,843	0	0	0	0	0	49,000,000	03/23/2011
0001162		Crestview Hills	KY		08/19/2011	4.620	13,294,719	0	0	0	0	0	20,380,000	07/29/2011
0001163		Cranberry Township	PA		10/01/2011	7.500	12,228,676	0	0	0	0	0	21,000,000	04/10/2011
0001166		Puyallup	WA		02/24/2012	5.250	16,202,252	0	0	0	0	0	33,134,000	01/11/2012
0001170		Austin	TX		03/29/2012	5.700	12,813,335	0	0	0	0	0	20,500,000	03/07/2012
0001171		McCalla	AL		05/01/2012	4.850	26,068,819	0	0	0	0	0	39,550,000	03/14/2012
0001173		American Canyon	CA		11/14/2012	4.650	35,076,015	0	0	0	0	0	56,000,000	09/05/2012
0001175		Destin	FL		01/03/2013	4.650	36,312,410	0	0	0	0	0	52,700,000	11/12/2012
0001176		National City	CA		02/27/2013	4.750	9,599,084	0	0	0	0	0	16,150,000	01/17/2013
0001177	LS	South Attleboro	MA		07/22/2013	4.200	45,490,792	0	0	0	0	0	69,500,000	05/14/2013
0001178		Lorton	VA		09/18/2013	4.625	6,831,260	0	0	0	0	0	10,835,000	09/01/2013
0001179		Houston	TX		10/10/2013	5.220	20,900,798	0	0	0	0	0	28,000,000	06/01/2013
0001180		Spartanburg	SC		08/15/2014	5.250	1,862,761	0	0	0	0	0	3,069,415	06/19/2014
0001181		Melbourne	FL		09/02/2014	6.550	1,661,289	0	0	0	0	0	3,519,313	04/14/2010
0001182		Raleigh	NC		11/14/2014	5.375	25,088,107	0	0	0	0	0	37,575,000	03/26/2014
0001183		Roseville	CA		11/20/2014	4.900	2,714,297	0	0	0	0	0	4,550,000	06/18/2014
0001184		Greenville	SC		12/11/2014	3.870	13,802,550	0	0	0	0	0	19,800,000	09/12/2014
0001185		Owings Mills	MD		01/29/2015	4.200	21,689,300	0	0	0	0	0	29,700,000	01/21/2015
0001186		Rocky River	OH		02/10/2015	4.270	28,514,343	0	0	0	0	0	39,800,000	12/18/2014
0001187		Newport	KY		03/17/2015	4.750	46,300,000	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	10,067,413	0	0	0	0	0	14,000,000	07/10/2015
0001190		Cincinnati	OH		10/02/2015	4.510	41,766,956	0	0	0	0	0	58,200,000	07/10/2015
0001191		Greenville	SC		12/07/2015	4.950	25,809,608	0	0	0	0	0	41,600,000	03/16/2015
0001192		Round Rock	TX		12/18/2015	6.000	14,662,500	0	0	0	0	0	22,200,000	01/26/2015
0001193		Santa Monica	CA		06/30/2016	4.060	24,254,577	0	0	0	0	0	48,000,000	05/23/2016
0001194		San Jose	CA		10/07/2016	3.600	44,006,512	0	0	0	0	0	120,700,000	08/10/2016
0001195		Indianapolis	IN		06/15/2017	4.300	32,500,000	0	0	0	0	0	48,000,000	04/14/2017
0001196		Apex	NC		09/21/2017	4.200	13,961,007	0	0	0	0	0	20,125,000	09/01/2017
0001197		Bel Air	MD		12/12/2017	4.270	48,600,000	0	0	0	0	0	68,500,000	09/30/2017
0001198		Newport	KY		12/19/2017	4.190	10,700,000	0	0	0	0	0	21,700,000	10/20/2017
0599999. Mortgages in good standing - Commercial mortgages-all other							881,408,388	0	(10,236)	0	0	0	1,468,006,058	XXX
0899999. Total Mortgages in good standing							881,408,388	0	(10,236)	0	0	0	1,468,006,058	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 2017 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								881,408,388	0	(10,236)	0	0	1,468,006,058	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 2017 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2017 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
0001157	Auburn	AL		10/27/2010	10/27/2017	7,989,122	.0	.0	.0	.0	.0	.0	7,858,070	7,858,070	.0	.0	.0
0001174	Norcross	GA		12/20/2012	09/21/2017	34,430,209	.0	.0	.0	.0	.0	.0	33,828,102	33,828,102	.0	.0	.0
0199999. Mortgages closed by repayment						42,419,331	0	0	0	0	0	0	41,686,172	41,686,172	0	0	0
0001094	Fremont	CA		08/17/2001		4,168,715	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001106	Germantown	TN		09/06/2002		7,967,477	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001108	Kissimmee	FL		10/28/2002		3,667,213	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001112	Indianapolis	IN		12/19/2002		656,614	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001125	Kissimmee	FL		03/25/2004		3,964,301	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001126	Austin	TX		09/24/2004		8,755,664	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001131	Austin	TX		10/25/2005		1,827,673	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001132	Santa Rosa	CA		11/28/2005		6,126,290	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001135	Bloomington	IN		03/22/2007		36,892,746	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001141	San Antonio	TX		04/09/2008		31,531,181	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001144	Owasso	OK		09/23/2008		7,443,005	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001150	Spartanburg	SC		09/08/2009		10,826,178	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001151	Lorton	VA		09/28/2009		19,343,451	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001155	Melbourne	FL		07/08/2010		13,537,194	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001156	Ft. Mitchell	KY		07/23/2010		7,459,352	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001157	Auburn	AL		10/27/2010		7,989,122	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001158	Orlando	FL		01/31/2011		7,078,624	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001160	West Valley	UT		04/28/2011		32,121,063	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001162	Crestview Hills	KY		08/19/2011		13,622,408	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001163	Cranberry Township	PA		10/01/2011		12,442,699	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001166	Puyallup	WA		02/24/2012		16,947,499	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001170	Austin	TX		03/29/2012		13,010,130	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001171	McCalla	AL		05/01/2012		26,613,762	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001173	American Canyon	CA		11/14/2012		36,122,386	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001174	Norcross	GA		12/20/2012		34,430,209	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001175	Destin	FL		01/03/2013		36,988,964	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001176	National City	CA		02/27/2013		9,874,853	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001177	South Attleboro	MA		07/22/2013		46,456,952	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001178	Lorton	VA		09/18/2013		7,017,277	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001179	Houston	TX		10/10/2013		21,537,130	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001180	Spartanburg	SC		08/15/2014		1,907,503	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001181	Melbourne	FL		09/02/2014		1,850,862	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001182	Raleigh	NC		11/14/2014		25,442,724	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001183	Roseville	CA		11/20/2014		2,814,225	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001184	Greenville	SC		12/11/2014		14,111,872	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001185	Owings Mills	MD		01/29/2015		22,000,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001186	Rocky River	OH		02/10/2015		29,059,296	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001189	Cincinnati	OH		10/02/2015		10,100,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001190	Cincinnati	OH		10/02/2015		41,900,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001191	Greenville	SC		12/07/2015		18,973,020	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001193	Santa Monica	CA		06/30/2016		24,856,365	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001194	San Jose	CA		10/07/2016		44,860,611	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0001196	Apex	NC		09/21/2017		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0299999. Mortgages with partial repayments						724,296,610	0	0	0	0	0	0	0	18,691,295	0	0	0
0599999 - Totals						766,715,941	0	0	0	0	0	0	41,686,172	60,377,467	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2017 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 Identification	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 Encumbrances	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BOSTON CAPITAL AFFORD.HOUSING MORG FUND, LLC		BOSTON	MA	BCAHMF LLC		06/29/2006		7,188,749	7,188,749	7,188,749						549,803		14.360
000000-00-0	14.36% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY																		
000000-00-0	BOSTON CAP. INTERMEDIATE TERM INCOME FUND		BOSTON	MA	BOSTON CAPITAL SECURITIES INC.		06/30/2011		4,342,079	4,427,914	4,427,914	85,835					164,391	812,453	31.870
000000-00-0	31.87% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY																		
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									11,530,828	11,616,663	11,616,663	85,835	0	0	0	0	714,194	812,453	XXX
34918*-10-0	Emerging Market LLC		CINCINNATI	OH	Emerging Market LLC	4	01/15/2013	2	40,357,464	54,738,304	54,738,304	5,763,716							22,980
34920*-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4	04/30/2000		48,164,435	125,789,092	125,789,092	9,234,556							41.130
1499999. Joint Venture Interests - Fixed Income - Affiliated									88,521,899	180,527,396	180,527,396	14,998,272	0	0	0	0	0	0	XXX
	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		916,258	931,301	931,301	56,046			15,043		6,545	4,873,084	0.416
	MPC NC 2017 Energy LP		Atlanta	GA	MPC NC 2017 Energy LP		07/31/2017		82,079	82,080	82,080	1							1.800
	LEXINGTON CAPITAL II LP		NEW YORK	NY	LEXINGTON CAPITAL II LP		04/08/1998		5,973	5,973	5,973	7,317			7,317			23,100	0.180
1599999. Joint Venture Interests - Common Stock - Unaffiliated									1,004,310	1,019,354	1,019,354	63,364	0	22,360	0	0	6,545	4,896,184	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	6,443,232	4,763,402		(10,078)				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	2,266,111	1,910,664		463				97,500		
638671-AJ-6	NATIONWIDE MUTUAL INS Flt % Due 12/15/2024 MUSD15				NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 MUSD15	1	01/01/2009		5,000,000	4,975,376	5,000,000						175,187		
649526-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% 11/15/2039	1	01/01/2015		4,517,960	5,778,517	4,459,212		(10,227)				270,000		
	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040				NORTHWESTERN MUT LIFE 6.063% 3/30/2040														
668131-AA-3	MS30					1	01/01/2015		7,662,386	9,795,785	7,621,022		(7,174)				442,720		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1	01/01/2011		8,658,710	11,294,534	8,583,406		(12,523)				548,000		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1	09/15/2014		999,070	1,142,881	999,043		16				49,000		
2399999. Surplus Debentures, etc - Unaffiliated									33,558,697	41,696,436	33,336,749	0	(39,522)	0	0	0	1,899,901	0	XXX
000000-00-0	CENTERLINE CORPORATE PARTNERS XXVIII LP		VARIOUS	NY	RCC ASSET MANAGERS XXVIII,LLC		12/20/2004		405,840	482,693	405,840	(492,133)							5.320
000000-00-0	5.32% PARTNERSHIP INTEREST LIMITED PARTNERSHIP																		
000000-00-0	BOSTON CAPITAL CORP. TAX CREDIT FUND XXXIV LP		BOSTON	MA	BCCTCF XXXIV, LP		03/31/2011		8,641,588	11,161,087	8,641,588	(2,312,241)							10.000
000000-00-0	10.00 PARTNERSHIP INTEREST LIMITED PARTNERSHIP																		
000000-00-0	CENTERLINE CORPORATE PARTNERS XXI LP		VARIOUS	NY	RCC ASSET MANAGERS XXI, LLC		09/25/2002		450,657	105,812	450,657	(836,010)							17.320
000000-00-0	17.32% PARTNERSHIP INTEREST LIMITED PARTNERSHIP																		
000000-00-0	CENTERLINE CORPORATE PARTNERS XXV LP		VARIOUS	NY	RCC ASSET MANAGERS XXV, LLC		01/02/2004		1,172,129	360,589	1,172,129	(925,834)							11.380
000000-00-0	11.38 PARTNERSHIP INTEREST LIMITED PARTNERSHIP																		
000000-00-0	R4 HOUSING PARTNERS II, LP		VARIOUS	NY	RHP GP, LLC		09/25/2013		8,832,509	10,816,729	9,256,207	(1,724,310)						423,698	17.310
000000-00-0	17.31 PARTNERSHIP INTEREST LIMITED PARTNERSHIP																		
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									19,502,723	22,926,910	19,926,421	(6,290,528)	0	0	0	0	0	423,698	XXX
4499999. Total - Unaffiliated									65,586,558	77,259,363	65,899,187	(6,141,329)	(39,522)	22,360	0	0	2,620,640	6,132,335	XXX
4599999. Total - Affiliated									88,521,899	180,527,396	180,527,396	14,998,272	0	0	0	0	0	0	XXX
4699999 - Totals									154,118,456	257,786,759	246,426,583	8,856,943	(39,522)	22,360	0	0	2,620,640	6,132,335	XXX

ANNUAL STATEMENT FOR THE YEAR 2017 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			2,610,817		31.870
	31.87 % MEMBERSHIP									
	INTEREST									
	LIMITED LIABILITY COMPANY									
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							0	2,610,817	0	XXX
	AUDAX MEZZANINE IV	WILMINGTON	..DE.....	AUDAX MEZZANINE IV	..09/30/2016		0	907,131	0	0.416
	MPC NC 2017 Energy LP	Atlanta	..GA.....	MPC NC 2017 Energy LP	..07/31/2017		82,080	0	0	1.800
1599999. Joint Venture Interests - Common Stock - Unaffiliated							82,080	907,131	0	XXX
4499999. Total - Unaffiliated							82,080	3,517,948	0	XXX
4599999. Total - Affiliated							0	0	0	XXX
4699999 - Totals							82,080	3,517,948	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2017 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 14.36% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/29/2006	11/03/2017	9,326,636					0		2,137,887	2,137,887			0	
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							9,326,636	0	0	0	0	0	0	2,137,887	2,137,887	0	0	0	0
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/07/2017	94,038					0		94,038	94,038			0	6,545
1599999. Joint Venture Interests - Common Stock - Unaffiliated							94,038	0	0	0	0	0	0	94,038	94,038	0	0	0	6,545
000000-00-0	PCE, LP 22.34% PARTNERSHIP INTEREST LIMITED PARTNERSHIP	Atlanta	GA	Dissolution	04/07/2010	11/01/2017						0						0	
000000-00-0	NORTH BRAESWOOD MERITAGE HOLDINGS, LLC 100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	Cincinnati	OH	Dissolution	09/28/2009	11/01/2017						0						0	
1899999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4499999. Total - Unaffiliated							9,420,674	0	0	0	0	0	0	2,231,925	2,231,925	0	0	0	6,545
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							9,420,674	0	0	0	0	0	0	2,231,925	2,231,925	0	0	0	6,545

ANNUAL STATEMENT FOR THE YEAR 2017 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	2,835,517	100.0000	2,835,517	2,835,517	2,835,517	0	0	0	0	0.850	0.850	JAJO	5,481	24,788	03/11/2015	10/10/2025
690353-H7-5	OPIC			4	1	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	1.252	0.111	JAJO	13,166	43,863	11/18/2015	07/07/2040
690353-H9-1	OPIC US Agency Floating Rate				1	4,006,520	100.0000	4,006,520	4,006,520	4,006,520	0	0	0	0	1.153	0.043	MJSD	2,152	39,422	08/25/2015	09/15/2022
690353-M8-7	OPIC			4	1	7,600,000	100.0000	7,600,000	7,600,000	7,600,000	0	0	0	0	1.174	0.300	FIAM	11,487	71,295	04/11/2016	02/15/2028
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	0.850	0.110	MJSD	32,696	125,896	06/09/2015	12/16/2019
690353-U8-8	OPIC AGENCY DEBENTURES				1	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	1.000	1.000	FIAM	5,151	19,784	06/06/2017	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES			4	1	4,800,000	100.0000	4,800,000	4,800,000	4,800,000	0	0	0	0	1.281	1.121	FIAM	7,915	8,561	09/18/2017	08/15/2029
690353-XQ-5	OPIC VRDN				1	3,444,444	100.0000	3,444,444	3,444,444	3,444,444	0	0	0	0	0.870	0.120	JAJO	6,404	30,975	08/04/2015	07/15/2025
690353-Z8-3	OPIC AGENCY DEBENTURES			2	1	4,500,000	100.0000	4,500,000	4,500,000	4,500,000	0	0	0	0	1.153	1.153	JAJO	3,696	0	12/12/2017	07/07/2040
690353-ZZ-3	OPIC				1	15,200,000	100.0000	15,200,000	15,200,000	15,200,000	0	0	0	0	0.870	0.110	MJSD	6,159	150,733	06/10/2015	09/15/2020
912828-C2-4	U S TREASURY	.SD.			1	1,550,424	.99.5970	1,543,753	1,550,000	1,550,092	0	(.86)	0	0	1.500	1.494	FA	7,900	23,250	03/04/2014	02/28/2019
912828-L6-5	U S TREASURY	.SD.			1	204,441	.98.4670	201,858	205,000	204,561	0	.98	0	0	1.375	1.455	MS	720	2,131	05/31/2017	09/30/2020
912828-L9-9	U S TREASURY	.O.			1	108,125	.98.3780	108,216	110,000	108,912	0	.370	0	0	1.375	1.732	AO	262	1,500	11/17/2015	10/31/2020
912828-L9-9	U S TREASURY	.SD.			1	652,680	.98.3780	653,230	664,000	657,434	0	2,231	0	0	1.375	1.732	AO	1,580	9,054	11/17/2015	10/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						66,902,151	XXX	66,893,538	66,915,481	66,907,480	0	2,613	0	0	XXX	XXX	XXX	104,769	551,252	XXX	XXX
36176F-2C-1	G2 #765171	.CF.		4	1	3,228,116	101.9480	3,032,607	2,974,652	3,005,932	0	(23,361)	0	0	4.646	2.999	MON	11,517	138,299	11/04/2011	12/20/2061
36176F-3G-1	G2 POOL # 765199	.CF.		4	1	18,307,781	102.6880	17,016,162	16,570,814	16,821,820	0	(227,058)	0	0	4.536	2.653	MON	62,638	747,853	09/01/2017	08/01/2042
36176F-Z5-0	G2 #765164	.CF.		4	1	4,551,873	101.5910	4,295,262	4,227,975	4,258,010	0	(31,788)	0	0	4.591	3.082	MON	16,178	194,783	09/07/2011	10/20/2061
36176F-Z9-2	G2 #765168			4	1	2,544,911	101.6360	2,415,961	2,377,061	2,393,754	0	(18,541)	0	0	4.584	3.177	MON	9,080	109,700	07/01/2017	11/22/2061
36176F-Z9-2	G2 #765168	.CF.		4	1	5,533,329	101.6360	5,252,955	5,168,377	5,204,672	0	(40,313)	0	0	4.584	3.177	MON	19,743	239,028	07/01/2017	11/22/2061
36179D-B6-6	GN # AC3661			4	1	807,298	.97.6470	787,319	806,290	807,012	0	(74)	0	0	2.640	2.615	MON	1,774	21,286	11/28/2012	01/15/2033
36179D-B6-6	GN # AC3661	.CF.		4	1	4,036,489	.97.6470	3,936,594	4,031,450	4,035,059	0	(369)	0	0	2.640	2.615	MON	8,869	106,430	11/28/2012	01/15/2033
36179N-RP-5	G2 MA1394			4	1	110,615	103.1570	111,981	108,554	110,567	0	(11)	0	0	2.303	1.657	MON	208	2,420	11/13/2014	10/20/2043
36179Q-W3-1	Government National Mortgage A POOL # MA2466			4	1	107,334	102.9340	108,767	105,667	107,299	0	(7)	0	0	2.303	1.629	MON	203	2,113	11/12/2014	12/20/2044
36180W-SW-6	GN AE4133	.CF.		4	1	11,276,975	.98.6330	11,645,931	11,807,384	11,361,417	0	20,517	0	0	2.750	3.637	MON	27,059	324,703	07/25/2013	09/15/2030
36201L-R5-5	GNMA # 586508			4	1	26,179	110.9370	27,414	24,712	25,919	0	(37)	0	0	6.500	5.027	MON	134	1,606	04/24/2003	09/15/2032
36202K-ZS-3	G2 # 8885			4	1	2,472	102.1240	2,462	2,411	2,331	0	22	0	0	2.250	4.623	MON	5	52	04/24/2003	12/20/2021
36202K-SJ-0	G2 # 8949			4	1	5,448	103.0370	5,478	5,317	5,056	0	15	0	0	2.750	4.889	MON	12	116	04/24/2003	08/20/2026
36202K-DB-8	G2 # 8198			4	1	30,664	102.1520	30,691	30,044	28,581	0	424	0	0	2.625	5.482	MON	66	701	04/24/2003	05/20/2023
36202K-DW-2	G2 # 8217			4	1	45,910	102.1760	45,739	44,765	42,732	0	627	0	0	2.625	5.275	MON	98	1,044	01/21/2004	06/20/2023
36202K-OP-3	G2 # 8562			4	1	27,675	102.9280	27,757	26,968	25,921	0	254	0	0	2.250	4.046	MON	51	601	03/29/2004	12/20/2024
36202K-SA-4	G2 # 8613			4	1	6,913	101.8480	6,897	6,772	6,377	0	29	0	0	3.000	5.837	MON	17	203	04/24/2003	03/20/2025
36202K-V6-9	G2 # 8737			4	1	18,316	100.5120	18,295	18,202	17,397	0	171	0	0	2.500	6.398	MON	38	455	09/14/2004	01/20/2021
36202K-XR-1	G2 # 8788			4	1	3,829	103.0050	3,863	3,750	3,553	0	44	0	0	2.375	4.764	MON	7	83	04/24/2003	01/20/2026
36202K-ZO-1	G2 # 8851			4	1	22,147	102.6780	21,971	21,398	20,784	0	186	0	0	2.250	4.364	MON	40	477	04/02/2003	10/20/2021
36203G-JD-6	GNMA # 348660			4	1	13,400	100.2750	14,010	13,971	13,627	0	17	0	0	7.500	8.937	MON	87	1,048	02/09/1995	05/15/2023
36203G-JV-0	GNMA # 348679			4	1	35,286	105.2630	38,660	36,727	35,855	0	42	0	0	7.500	8.879	MON	230	2,754	09/14/1994	05/15/2023
36203N-2U-1	GNMA # 354587			4	1	5,932	105.8040	6,845	6,470	6,146	0	16	0	0	7.500	10.546	MON	40	485	12/13/1994	05/15/2023
36204L-WF-4	GNMA # 373346			4	1	1,555	100.2740	1,700	1,696	1,619	0	6	0	0	7.500	10.556	MON	11	127	12/13/1994	06/15/2022
36204M-D9-7	GNMA 30 YR # 373728			4	1	12,287	100.2790	12,020	11,987	12,189	0	(5)	0	0	7.500	6.711	MON	75	899	03/30/1998	05/15/2026
36204R-HZ-4	GNMA 30 YR # 377448			4	1	10,882	103.3590	11,195	10,832	10,860	0	(1)	0	0	7.500	7.367	MON	68	812	12/26/1996	12/15/2026
36204T-7D-0	GNMA 30 YR # 379892			4	1	34,119	103.2970	35,599	34,463	34,212	0	6	0	0	8.000	8.353	MON	230	2,757	07/12/1994	06/15/2024
36204U-ZL-8	GNMA 30 YR # 380647			4																	

ANNUAL STATEMENT FOR THE YEAR 2017 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
36207H-LR-6	GNMA # 432436			4	1	39,674	101.2960	40,826	40,303	39,804	0	5	0	0	7.500	8.045	MON	252	3,023	03/26/1997	04/15/2027
36207H-S3-2	GNMA # 432638			4	1	21,678	102.1550	22,440	21,967	21,743	0	3	0	0	7.500	7.961	MON	137	1,647	04/09/1996	05/15/2026
36207J-DZ-3	GNMA 30 YR # 433120			4	1	45,143	108.2230	48,695	44,995	45,065	0	(3)	0	0	7.500	7.413	MON	281	3,375	10/29/1996	09/15/2026
36207K-B4-1	GNMA # 433959			4	1	21,225	110.9370	23,220	20,931	21,132	0	(12)	0	0	6.500	6.151	MON	113	1,361	10/15/1998	09/15/2028
36207R-FW-0	GNMA 30 YR # 439481			4	1	6,540	101.9620	6,568	6,441	6,508	0	(1)	0	0	7.500	7.023	MON	40	484	07/24/1997	01/15/2027
36207R-HK-4	GNMA 30 YR # 439534			4	1	582	103.4350	614	594	585	0	0	0	0	7.500	8.186	MON	4	45	04/25/1997	04/15/2027
36207S-K4-4	GNMA # 440515			4	1	32,175	101.5790	32,354	31,852	32,061	0	(5)	0	0	7.500	7.190	MON	199	2,389	11/14/1996	12/15/2026
36207T-EU-1	GNMA # 441247			4	1	23,605	101.9000	23,986	23,538	23,567	0	(2)	0	0	7.500	7.429	MON	147	1,765	10/31/1996	10/15/2026
36207U-D8-8	GNMA 30 YR # 442127			4	1	12,567	108.0490	13,534	12,525	12,545	0	(1)	0	0	7.500	7.414	MON	78	939	10/29/1996	11/15/2026
36207U-EE-4	GNMA 30 YR # 442133			4	1	1,556	100.2760	1,542	1,538	1,550	0	0	0	0	7.500	7.130	MON	10	115	12/05/1996	11/15/2026
36207X-PS-5	GNMA 30 YR # 445133			4	1	12,779	100.2810	12,830	12,794	12,773	0	0	0	0	7.500	7.562	MON	80	960	02/28/1997	02/15/2027
36208D-VP-7	GNMA 30 YR # 448022			4	1	9,789	108.0490	10,600	9,810	9,787	0	0	0	0	7.500	7.594	MON	61	736	03/11/1997	04/15/2027
36208E-HD-8	GNMA 30 YR # 448528			4	1	17,107	101.0120	17,628	17,451	17,181	0	3	0	0	7.500	8.185	MON	109	1,310	04/25/1997	04/15/2027
36208H-SN-2	GNMA 30 YR # 451853			4	1	56,450	109.0480	61,223	56,143	56,334	0	(5)	0	0	7.500	7.342	MON	351	4,211	07/02/1997	08/15/2027
36208H-SK-3	GNMA 30 YR # 451522			4	1	21,261	109.5740	22,731	20,745	21,119	0	(5)	0	0	7.500	6.722	MON	130	1,556	10/03/1997	10/15/2027
36208Y-LM-9	GNMA 30 YR # 464832			4	1	51,968	110.9370	56,817	51,216	51,731	0	(32)	0	0	6.500	6.134	MON	277	3,329	09/10/1998	09/15/2028
36209B-DX-3	GNMA 30 YR # 466418			4	1	116,946	110.9370	127,937	115,324	116,445	0	(67)	0	0	6.500	6.151	MON	625	7,496	10/15/1998	12/15/2028
36209C-6Z-4	GNMA 30 YR # 468088			4	1	48,483	102.9420	49,202	47,796	48,261	0	(9)	0	0	7.000	6.650	MON	279	3,346	06/26/1998	07/15/2028
36209Q-6M-2	GNMA # 478876			4	1	8,307	100.9740	8,435	8,354	8,311	0	0	0	0	7.500	7.708	MON	52	626	10/15/1999	11/15/2029
36209T-Y9-4	GNMA 30 YR # 481436			4	1	50,997	110.9370	55,790	50,290	50,778	0	(29)	0	0	6.500	6.151	MON	272	3,269	10/15/1998	12/15/2028
36209V-2X-1	GNMA # 483290			4	1	29,776	101.0500	30,630	30,312	29,889	0	5	0	0	7.000	7.513	MON	177	2,122	06/11/1999	12/15/2028
36209V-OE-2	GNMA # 482569			4	1	17,921	110.9370	19,884	17,924	17,910	0	(1)	0	0	6.500	6.525	MON	97	1,165	04/14/1999	05/15/2029
36210A-D9-5	GNMA 30 YR # 486228			4	1	12,554	101.0280	12,755	12,625	12,560	0	0	0	0	7.500	7.708	MON	79	947	10/15/1999	11/15/2029
36210D-GY-1	GNMA # 489015			4	1	32,341	101.5590	32,840	32,336	32,318	0	(1)	0	0	7.000	7.025	MON	189	2,263	05/28/1999	05/15/2029
36210F-TB-2	GNMA 30 YR # 491146			4	1	58,493	110.9370	63,991	57,682	58,243	0	(33)	0	0	6.500	6.151	MON	312	3,749	10/15/1998	12/15/2028
36210J-V9-6	GNMA 30 YR # 493940			4	1	32,984	110.9370	36,598	32,989	32,965	0	(3)	0	0	6.500	6.525	MON	179	2,144	04/14/1999	05/15/2029
36210T-3Y-0	GNMA 30 YR # 502215			4	1	21,046	110.9370	23,351	21,049	21,034	0	(2)	0	0	6.500	6.525	MON	114	1,368	04/14/1999	05/15/2029
36210V-SE-2	GNMA 30 YR # 503717			4	1	79,464	110.9370	88,169	79,476	79,418	0	(6)	0	0	6.500	6.525	MON	431	5,166	04/14/1999	05/15/2029
36210V-SV-4	GNMA 30 YR # 503732			4	1	31,875	110.9370	35,367	31,880	31,857	0	(3)	0	0	6.500	6.525	MON	173	2,072	04/14/1999	05/15/2029
36211U-7J-5	GNMA 30 YR # 523897			4	1	64,391	105.7640	68,488	64,755	64,423	0	1	0	0	7.500	7.708	MON	405	4,857	10/15/1999	11/15/2029
36225A-TB-6	GNMA 30 YR # 780546			4	1	19,914	113.5530	22,533	19,843	19,881	0	(1)	0	0	7.500	7.403	MON	124	1,488	06/10/1997	04/15/2027
36225A-WB-2	GNMA 30 YR # 780642			4	1	23,478	111.5820	25,802	23,124	23,353	0	(6)	0	0	7.000	6.624	MON	135	1,619	06/30/1998	09/15/2027
36225B-F6-0	GNMA 30 YR # 781089			4	1	47,653	118.5290	56,456	47,631	47,623	0	(1)	0	0	7.500	7.506	MON	298	3,572	11/24/1999	09/15/2029
36225C-A8-9	GNMA ARM # 80030			4	1	19,734	103.1410	20,052	19,441	18,327	0	243	0	0	2.375	4.753	MON	38	437	09/02/2004	01/20/2027
36225C-AY-2	GNMA ARM # 80022			4	1	31,125	103.3760	31,832	30,793	29,178	0	291	0	0	2.250	4.437	MON	58	686	09/07/2004	12/20/2026
36225C-QN-4	GNMA ARM # 80076			4	1	11,421	103.2100	11,546	11,187	10,558	0	171	0	0	2.625	4.959	MON	24	256	04/24/2003	05/20/2027
36225C-DJ-2	GNMA ARM # 80104			4	1	10,251	103.2120	10,303	9,983	9,499	0	24	0	0	2.750	4.729	MON	23	222	08/08/2003	08/20/2027
36225C-E2-8	GNMA ARM # 80152			4	1	29,048	103.3110	29,520	28,574	26,896	0	352	0	0	2.375	4.693	MON	57	643	04/21/2004	01/20/2028
36225C-EJ-1	GNMA ARM # 80136			4	1	6,647	103.5160	6,692	6,465	6,176	0	59	0	0	2.250	3.994	MON	12	141	08/08/2003	11/20/2027
36225C-FM-3	GNMA ARM # 80171			4	1	3,189	101.1990	3,160	3,123	2,951	0	39	0	0	2.375	4.544	MON	6	69	04/24/2003	02/20/2028
36225C-FI-1	GNMA ARM # 80180			4	1	43,441	103.4140	44,506	43,037	40,432	0	562	0	0	2.375	4.689	MON	85	968	05/19/2005	03/20/2028
36225C-G6-5	GNMA ARM # 80198			4	1	28,664	103.3900	29,055	28,103	26,419	0	427	0	0	2.625	5.016	MON	61	656	10/09/2003	05/20/2028
36225D-NS-9	G2AR # 81300			4	1	26,616	103.1740	27,739	26,885	26,636	0	1	0	0	3.203	3.476	MON	72	761	09/25	

ANNUAL STATEMENT FOR THE YEAR 2017 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
38376G-FV-7	GNR 2010-28 10			4,6	1	41,642	5.7990	39,263	0	28,245	0	(3,855)	0	0	1.597	18.902	MON	901	10,824	05/28/2013	01/16/2052
38376G-P3-8	GNR 2011-53 B			4	1	1,254,210	104.3270	1,173,323	1,124,655	1,212,075	0	(8,548)	0	0	4.397	1.849	MON	4,121	49,451	02/06/2013	05/16/2051
38376G-WD-8	GNR 2010 122 10			4,6	1	53,322	2.1710	47,152	0	29,758	0	(16,176)	0	0	3.977	5.732	MON	7,198	48,992	03/22/2013	02/16/2044
38378B-DB-2	GNR 2012-23 10			4,6	1	2,132,837	2.7570	1,413,454	0	1,320,264	0	(551,135)	0	0	0.716	7.936	MON	30,573	1,169,695	05/11/2016	06/16/2053
38378B-DY-2	GNR 2012-22 10			4,6	1	777,996	2.8320	474,297	0	461,326	0	(126,779)	0	0	0.743	9.734	MON	10,366	287,314	02/16/2012	02/01/2027
38378B-RJ-0	GNR 2012-35 B			4	1	489,742	106.5510	458,465	430,276	495,240	0	21,517	0	0	3.678	0.128	MON	1,319	24,158	09/10/2012	11/16/2043
38378B-TK-5	GNR 2012-53 10			4,6	1	4,776,717	4.2750	2,585,326	0	1,617,203	0	(369,766)	0	0	21.166	34.438	MON	48,539	1,179,774	05/01/2012	03/16/2047
38378K-DQ-9	GNR 2013 46 10			4,6	1	1,372,049	5.0540	792,474	0	522,684	0	(128,095)	0	0	1.093	29.691	MON	14,279	307,700	03/22/2013	09/16/2043
38378N-5K-5	GNR 2014-73 10			4,6	1	762,426	4.3460	757,433	0	767,104	0	4,679	0	0	0.646	3.021	MON	9,379	9,379	11/16/2017	04/16/2056
38378N-F9-9	GNR 2014-50 10			4,6	1	2,607,523	5.4690	2,567,437	0	2,590,516	0	(17,007)	0	0	0.867	4.430	MON	33,910	27,222	12/11/2017	09/16/2055
38378N-XX-6	GNR 2014-24 KC			4	1	1,995,625	102.3750	2,047,497	2,000,000	1,996,142	0	.153	0	0	3.750	3.788	MON	6,250	75,000	04/15/2014	09/16/2042
38378N-YB-3	GNR 2014-24 KZ			4	1	1,078,711	104.4140	1,217,036	1,165,586	1,082,200	0	2,223	0	0	3.978	4.551	MON	3,864	45,334	12/01/2017	01/16/2054
38378X-FU-0	GNR 2014-112 10			4,6	1	2,552,990	5.5860	2,531,560	0	2,538,049	0	(14,941)	0	0	1.060	4.261	MON	40,018	40,018	11/29/2017	01/16/2048
38378X-SH-5	GNR 2014-143 10			4,6	1	5,217,597	4.6800	5,057,729	0	5,154,070	0	(63,527)	0	0	0.857	3.593	MON	77,133	77,090	11/05/2017	02/16/2048
38379K-X6-0	GNR 2015-145 10			4,6	1	2,324,790	6.4970	2,293,427	0	2,329,960	0	5,170	0	0	0.902	4.036	MON	26,536	29,280	11/22/2017	07/16/2057
38379U-RP-3	GNR 2016-70 10			4,6	1	7,959,605	7.7730	7,892,116	0	7,916,964	0	(42,641)	0	0	0.933	4.888	MON	78,969	0	11/29/2017	04/16/2058
38379U-TJ-5	GNR 2016-72 10			4,6	1	2,935,659	6.4700	2,497,503	0	2,216,171	0	(446,808)	0	0	0.896	10.037	MON	28,821	608,273	07/20/2016	12/16/2055
38379U-VS-2	GNR 2016-85 10			4,6	1	8,057,150	8.2430	7,820,368	0	8,026,878	0	(30,272)	0	0	1.121	4.520	MON	88,670	126,524	11/13/2017	03/16/2057
38379U-WM-4	GNR 2016-86 10			4,6	1	4,345,577	7.9580	3,848,912	0	3,461,274	0	(567,376)	0	0	1.049	7.080	MON	42,284	534,003	06/23/2016	03/16/2058
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						50,736,168	XXX	45,514,772	4,720,517	43,766,123	0	(2,353,184)	0	0	XXX	XXX	XXX	553,130	4,650,031	XXX	XXX
0599999. Total - U.S. Government Bonds						226,450,180	XXX	217,565,140	174,900,453	214,420,808	0	(3,004,943)	0	0	XXX	XXX	XXX	1,028,866	9,633,452	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC		A		1FE	2,472,600	129.1930	2,583,869	2,000,000	2,252,719	0	(31,229)	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	100.4450	7,031,134	7,000,000	6,998,411	0	3,130	0	0	2.750	2.797	JD	8,556	192,500	06/09/2011	06/15/2018
748148-OR-7	PROV OF QUEBEC				1FE	1,350,000	142.2100	1,422,100	1,000,000	1,281,358	0	(18,045)	0	0	7.500	4.398	MS	22,083	75,000	12/04/2013	09/15/2029
000000-00-0	REPUBLIC OF PANAMA SOVEREIGN	D	2		2FE	4,980,000	106.3500	5,317,500	5,000,000	4,985,442	0	1,817	0	0	4.000	4.049	MS	55,000	200,000	09/16/2014	09/22/2024
085209-AD-6	GOVT OF BERMUDA SOVEREIGN	D	2		1FE	1,742,875	101.1250	1,845,531	1,825,000	1,749,448	0	6,573	0	0	3.717	4.272	JJ	29,395	52,007	01/23/2017	01/25/2027
195325-DL-6	COLUMBIA, REPUBLIC OF SOVEREIGN	D	2		2FE	6,043,500	101.8000	6,108,000	6,000,000	6,042,771	0	(729)	0	0	3.875	3.781	AO	42,625	0	11/08/2017	04/25/2027
455780-BZ-8	REPUBLIC OF INDONESIA SOVEREIGN	D			2FE	9,976,700	102.7770	10,277,670	10,000,000	9,981,419	0	4,649	0	0	3.700	3.750	JJ	177,806	215,830	12/01/2016	01/08/2022
55280G-AA-7	HUNGARIAN DEVELOPMENT BA	D			2FE	11,050,000	108.8990	10,889,920	10,000,000	10,819,843	0	(230,157)	0	0	6.250	3.171	AO	121,528	625,000	02/24/2017	10/21/2020
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN	D	4		2FE	3,820,000	111.0000	4,440,000	4,000,000	3,825,029	0	2,094	0	0	5.100	5.390	JD	7,367	204,000	07/29/2015	06/18/2050
831594-AB-2	REPUBLIC OF SLOVENIA	D			1FE	16,514,300	112.9920	16,722,816	14,800,000	16,267,008	0	(247,292)	0	0	5.500	3.260	AO	146,972	814,000	02/13/2017	10/26/2022
831594-AG-1	REPUBLIC OF SLOVENIA	D			1FE	9,880,000	114.3710	10,293,408	9,000,000	9,689,897	0	(99,034)	0	0	5.250	3.827	FA	174,563	472,500	06/21/2016	02/18/2024
910860-BB-3	UNITED MEXICAN STATES	D			2FE	10,308,750	101.1000	11,121,000	11,000,000	10,332,309	0	11,806	0	0	4.750	5.175	MS	164,007	522,500	12/17/2015	03/08/2044
91087B-AA-8	UNITED MEXICAN STATES SOVEREIGN	D			2FE	9,850,000	101.3500	10,135,000	10,000,000	9,879,064	0	14,602	0	0	3.600	3.796	JJ	151,000	360,000	12/17/2015	01/30/2025
91087B-AB-6	UNITED MEXICAN STATES	D			2FE	997,350	95.5000	955,000	1,000,000	997,365	0	39	0	0	4.350	4.366	JJ	20,058	40,358	08/08/2016	01/15/2047
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						95,965,285	XXX	99,142,948	92,625,000	95,102,083	0	(581,776)	0	0	XXX	XXX	XXX	1,198,777	3,934,695	XXX	XXX
1099999. Total - All Other Government Bonds						95,965,285	XXX	99,142,948	92,625,000	95,102,083	0	(581,776)	0	0	XXX	XXX	XXX	1,198,777	3,934,695	XXX	XXX
130630-XP-0	CALIFORNIA ST			2	1FE	5,000,000	106.0360	5,301,792	5,000,000	5,000,000	0	0	0	0	3.875	3.875	JD	16,146	193,750	10/09/2015	12/01/2030
283590-FM-4	EL PASO CNTY TX HOSP DIST GENERAL OBLIGATION			2	1FE	5,668,992	113.4140	5,874,870	5,180,000	5,478,330	0	(46,717)	0	0	5.000	3.850	FA	97,844	259,000	08/23/2013	08/15/2024
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON			2	1FE	1,000,000	100.2890	1,002,893	1,000,000	1,000,000	0	0	0	0	2.617	2.617	JJ	13,085	26,170	08/02/2012	07/01/2023
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			2	1FE	1,000,000	100.4820	1,004,819	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		CF		1FE	11,000,000	100.4870	11,053,589	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	101.9560	3,568,458	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	102.5320	5,126,621	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-QI-5	UTAH ST		CF		1FE	7,000,000	101.5480	7,108,378	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						39,168,992	XXX	40,041,420	38,680,000	38,978,330	0	(46,717)	0	0	XXX	XXX	XXX	371,655	1,360,270	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						39,168,992	XXX	40,041,420	38,680,000	38,978,330	0	(46,717)	0	0	XXX	XXX	XXX	371,655	1,360,270	XXX	XXX
442331-3E-2	HOUSTON TX GENERAL OBLIGATION			2	1FE	4,500,000	100.5980	4,526,924	4,500,000	4,500,000	0	0	0	0	3.625	3.625	MS	4,078	0	12/20/2017	03/01/2029
442331-3F-9	HOUSTON TX GENERAL OBLIGATION			2	1FE	2,000,000	100.6150	2,012,298	2,000,000	2,000,000	0	0	0	0	3.725	3.725	MS	1,863	0	12/20/2017	03/01/2030
442331-3G-7	HOUSTON TX GENERAL OBLIGATION			2	1FE	2,000,000	100.6320	2,012,637	2,000,000	2,000,000	0	0	0	0	3.845	3.845	MS	1,923	0	12/20/2017	03/01/2031
442331-3H-5	HOUSTON TX GENERAL OBLIGATION			2	1FE	3,000,000	100.6510	3,019,522	3,000,000	3,000,000	0	0	0	0	3.925	3.925	MS	2,944	0	12/20/2017	03/01/20

ANNUAL STATEMENT FOR THE YEAR 2017 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	
442331-3K-8	HOUSTON TX GENERAL OBLIGATION				.1FE	10,000,000	102.7720	10,277,186	10,000,000	10,000,000	0	0	0	0	3.961	3.961	MS	9,903	0	12/20/2017	03/01/2047	
605580-6F-1	MISSISSIPPI ST				.1FE	2,000,000	101.2400	2,024,795	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-CW-0	NORTHWESTERN OHIO LOC SCH DIST SCHOOL DISTRICT				.1FE	3,486,501	115.7780	3,994,325	3,450,000	3,473,635	0	(2,000)	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						36,986,501	XXX	37,936,130	36,950,000	36,973,635	0	(2,000)	0	0	XXX	XXX	XXX	58,867	268,410	XXX	XXX	
2499999. Total - U.S. Political Subdivisions Bonds						36,986,501	XXX	37,936,130	36,950,000	36,973,635	0	(2,000)	0	0	0	XXX	XXX	XXX	58,867	268,410	XXX	XXX
46263R-HE-8	INDIANAPOLIS IN PUB SCHOOL			2	.1FE	6,000,000	105.0300	6,301,792	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	100.0530	5,003	5,000	5,000	0	0	0	0	2.336	0.939	IJSD	9	53	09/15/2010	12/01/2028	
64966J-AS-5	NEW YORK NY MUNICIPALS			2	.1FE	9,387,980	112.1300	8,970,435	8,000,000	8,775,894	0	(250,297)	0	0	6.646	3.139	JD	44,307	531,680	06/25/2015	12/01/2031	
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT				.1FE	8,400,000	100.0000	8,400,000	8,400,000	8,400,000	0	0	0	0	1.340	0.782	MON	9,505	28,679	12/19/2017	11/01/2039	
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A				.2	87,938,000	100.0000	87,938,000	87,938,000	87,938,000	0	0	0	0	5.870	5.870	JD	430,163	5,161,961	08/18/2010	12/01/2039	
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES B				.2	63,936,000	100.0000	63,936,000	63,936,000	63,936,000	0	0	0	0	3.122	5.870	JD	169,524	1,767,075	09/19/2011	12/01/2039	
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A				.2	44,985,000	100.0000	44,985,000	44,985,000	44,985,000	0	0	0	0	6.010	6.010	JD	225,300	2,703,599	08/14/2009	12/01/2039	
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B				.2	14,840,000	100.0000	14,840,000	14,840,000	14,840,000	0	0	0	0	6.260	6.260	JD	77,415	928,984	11/18/2009	12/01/2039	
914119-QZ-8	UNIV CINCINNATI OH HIGH ED				.1FE	1,000,000	103.7390	1,037,386	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	101.9160	4,076,638	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			4	.1FE	1,856,440	120.0950	2,401,897	2,000,000	1,876,177	0	3,246	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	100.8630	4,528,737	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	Willacoochie GA Dev MUNI VRDN				.1FE	5,600,000	100.0000	5,600,000	5,600,000	5,600,000	0	0	0	0	1.860	0.834	FMAN	51,452	51,721	09/30/2009	05/01/2021	
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						252,438,420	XXX	253,020,888	251,194,000	251,846,071	0	(247,051)	0	0	XXX	XXX	XXX	1,311,155	11,939,165	XXX	XXX	
31283C-AH-9	FREDDIEMAC STRIP 290 290 200			4	.1	4,539,436	97.0560	4,378,431	4,511,240	4,531,445	0	(676)	0	0	2.000	1.898	MON	7,519	90,225	10/23/2012	11/15/2032	
31283G-LL-9	FHLMC # 600331			4	.1	7,625	106.6880	8,083	7,576	7,596	0	(4)	0	0	7.000	6.857	MON	44	530	01/09/1996	12/01/2024	
31283K-6E-3	FGLMC POOL # G11769			4	.1	28,730	102.1400	27,250	26,679	27,530	0	(268)	0	0	5.000	2.256	MON	111	1,334	06/12/2012	10/01/2020	
31283K-6J-2	FGLMC POOL # G11773			4	.1	23,819	102.1780	22,470	21,991	22,749	0	(238)	0	0	5.000	2.049	MON	92	1,100	06/13/2012	10/01/2020	
31288J-AH-9	FGLMC # C79008	.CF		4	.1	126,576	111.1960	142,982	128,586	126,853	0	47	0	0	5.500	5.910	MON	589	7,072	08/13/2003	05/01/2033	
3128EY-WT-9	FHLMC # D62458			4	.1	1,310	100.2380	1,311	1,308	1,308	0	0	0	0	7.500	7.525	MON	8	98	09/07/1995	08/01/2025	
3128F7-N6-7	FHLMC # D67613			4	.1	8,495	106.8660	9,021	8,441	8,467	0	(4)	0	0	7.000	6.858	MON	49	591	01/09/1996	01/01/2026	
3128F7-N9-1	FHLMC # D67616			4	.1	6,430	102.7500	6,550	6,375	6,404	0	(3)	0	0	7.000	6.796	MON	37	446	02/15/1996	01/01/2026	
3128F8-AY-8	FHLMC # D68123			4	.1	21,811	101.7800	22,272	21,882	21,815	0	.1	0	0	7.000	7.118	MON	128	1,532	02/23/1996	02/01/2026	
3128F8-BH-4	FHLMC # D68140			4	.1	30,549	101.7460	31,185	30,650	30,555	0	.1	0	0	7.000	7.118	MON	179	2,145	02/23/1996	02/01/2026	
3128F8-CA-8	FHLMC # D68165			4	.1	28,207	102.7920	29,177	28,384	28,243	0	.5	0	0	7.000	7.199	MON	166	1,987	03/06/1996	02/01/2026	
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300	.CF		4	.1	5,755,787	99.9020	5,533,150	5,538,571	5,705,737	0	(18,379)	0	0	3.000	2.406	MON	13,846	166,157	07/24/2012	08/15/2042	
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300			4	.1	2,877,893	99.9020	2,766,575	2,769,285	2,852,868	0	(9,190)	0	0	3.000	2.406	MON	6,923	83,078	07/24/2012	08/15/2042	
3128MC-F2-6	FGLMC # G13585	.CF		4	.1	1,151,775	104.8960	1,187,751	1,132,313	1,143,276	0	(1,555)	0	0	4.500	4.043	MON	4,246	50,954	05/28/2009	05/01/2024	
3128MC-FB-6	FGLMC # G13562	.CF		4	.1	460,804	104.8610	470,917	449,086	455,813	0	(909)	0	0	4.500	3.814	MON	1,684	20,209	05/08/2009	05/01/2024	
3128MS-BK-5	FHLMC # H00042	.CF		4	.1	123,918	103.1430	127,474	123,590	123,846	0	(19)	0	0	5.500	5.437	MON	566	6,797	07/20/2005	07/01/2035	
3128P7-4B-6	FG C91718	.CF		4	.1	18,004,592	101.9280	18,366,071	18,018,669	18,003,706	0	(178)	0	0	3.000	3.012	MON	45,047	540,560	10/04/2013	08/01/2033	
3128P7-QA-4	FG C91349	.CF		4	.1	4,964,412	106.8840	5,099,037	4,770,606	4,928,248	0	(4,643)	0	0	4.500	3.576	MON	17,890	214,677	01/07/2011	12/01/2030	
3128PP-MF-7	FGLMC # J10358			4	.1	92,772	104.8810	95,451	91,009	92,032	0	(138)	0	0	4.500	3.985	MON	341	4,095	08/06/2009	07/01/2024	
3128PP-MF-7	FGLMC # J10358	.CF		4	.1	649,405	104.8810	668,159	637,062	644,223	0	(963)	0	0	4.500	3.985	MON	2,389	28,668	08/06/2009	07/01/2024	
3128PP-MJ-9	FGLMC # J10361			4	.1	204,227	104.8560	209,449	199,748	202,364	0	(346)	0	0	4.500	3.907	MON	749	8,989	07/29/2009	07/01/2024	
3128PQ-QX-2	FGLMC # J11370			4	.1	934,879	103.7810	948,803	914,237	926,713	0	(1,410)	0	0	4.000	3.423	MON	3,047	36,570	12/10/2009	12/01/2024	
3128PR-LS-6	FGLMC J12137			4	.1	441,620	104.8660	446,102	425,401	435,884	0	(1,122)	0	0	4.500	3.510	MON	1,595	19,143</			

ANNUAL STATEMENT FOR THE YEAR 2017 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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						
		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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
CUSIP Identification	Description				NAIC Des.	Actual Cost			Par Value	Book/ Adjusted Carrying Value																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	</

ANNUAL STATEMENT FOR THE YEAR 2017 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
31380T-3B-5	FNMA # 449994			4	1	21,841	105.2900	21,752	20,659	21,418	0	(104)	0	0	7.000	5.738	MON	121	1,446	04/03/2003	09/01/2027
31380Y-P6-1	FNMA # 454145			4	1	34,933	110.8450	38,469	34,705	34,825	0	(17)	0	0	6.500	6.326	MON	188	2,256	11/30/1998	11/01/2028
31380Y-RM-4	FNMA # 454192			4	1	7,734	110.8450	8,517	7,684	7,710	0	(4)	0	0	6.500	6.326	MON	42	500	11/30/1998	12/01/2028
31382T-5C-9	FNMA # 492343			4	1	27,402	110.8450	30,755	27,746	27,461	0	10	0	0	6.500	6.788	MON	150	1,804	05/12/1999	05/01/2029
31384D-PA-4	FNMA # 520717			4	1	127,212	104.8490	133,443	127,272	127,066	0	(25)	0	0	7.500	7.509	MON	795	9,545	10/04/1999	11/01/2029
31384V-JY-9	FNMA # 534979			4	1	121,025	102.2960	124,955	122,151	113,872	0	1,087	0	0	2.902	5.314	MON	295	3,443	04/13/2000	04/01/2030
31384V-UL-4	FNMA # 535287			4	1	25,317	114.1220	28,762	25,203	25,263	0	(10)	0	0	8.000	7.880	MON	168	2,016	07/06/2000	05/01/2030
31385B-Y9-0	FNMA # 539936			4	1	26,223	104.6960	27,736	26,492	26,255	0	6	0	0	7.500	7.744	MON	166	1,987	04/05/2000	05/01/2030
31385J-JC-3	FNMA # 545759	CF		4	1	421,417	113.3520	477,361	421,133	421,028	0	(68)	0	0	6.500	6.468	MON	2,281	27,374	10/07/2002	07/01/2032
31385J-K4-9	FNMA # 545815			4	1	19,423	116.0060	22,526	19,418	19,404	0	(5)	0	0	7.000	6.993	MON	113	1,359	06/28/2002	07/01/2032
31385J-K4-9	FNMA # 545815	CF		4	1	261,889	116.0060	303,730	261,822	261,630	0	(71)	0	0	7.000	6.993	MON	1,527	18,328	06/28/2002	07/01/2032
31385W-2S-7	FNMA # 555285	CF		4	1	99,750	113.3660	112,852	99,546	99,651	0	(14)	0	0	6.000	5.923	MON	498	5,973	04/30/2003	03/01/2033
31385X-AL-1	FNMA # 555411			4	1	59,337	106.1120	58,182	54,831	57,048	0	(157)	0	0	6.875	4.694	MON	314	3,770	04/03/2003	06/01/2023
31386U-BV-3	FNMA # 573452	CF		4	1	1,018,993	117.5480	1,192,398	1,014,397	1,016,838	0	(571)	0	0	7.000	6.898	MON	5,917	71,008	04/18/2001	05/01/2031
31387N-3G-0	FNMA # 589499			4	1	31,639	110.8450	35,283	31,831	31,650	0	2	0	0	6.500	6.630	MON	172	2,069	10/07/2002	08/01/2031
31387R-AQ-1	FNMA # 591415	CF		4	1	57,925	110.8450	64,598	58,277	57,944	0	4	0	0	6.500	6.631	MON	316	3,788	10/07/2002	09/01/2031
31387W-TW-7	FNMA # 596465	CF		4	1	289,271	109.7590	306,118	278,900	286,591	0	(714)	0	0	7.000	6.198	MON	1,627	19,523	10/03/2001	08/01/2031
3138EO-YE-3	FNMA # AJ7908			4	1	1,037,750	102.1570	1,095,551	1,072,420	1,046,353	0	1,519	0	0	3.000	3.735	MON	2,681	32,173	11/15/2011	01/01/2027
3138EG-OR-8	FN POOL # AL0463	CF		4	1	2,840,233	102.1590	2,899,405	2,838,126	2,837,936	0	(387)	0	0	3.000	2.956	MON	7,095	85,144	07/21/2011	07/01/2026
3138EJ-C7-1	FN POOL # AL1893	CF		4	1	4,535,513	104.6690	4,686,492	4,477,446	4,526,635	0	(2,117)	0	0	3.500	3.211	MON	13,059	156,711	09/04/2013	05/01/2032
3138EJ-C7-1	FN POOL # AL1893			4	1	2,268,612	104.6690	2,344,130	2,239,567	2,264,171	0	(1,059)	0	0	3.500	3.211	MON	6,532	78,385	09/04/2013	05/01/2032
3138EJ-VY-4	FN POOL # AL2523	CF		4	1	6,446,986	103.3020	6,484,576	6,277,302	6,423,809	0	(5,554)	0	0	3.500	2.965	MON	18,309	219,706	02/06/2014	09/01/2032
3138EJ-VY-4	FN POOL # AL2523			4	1	2,401,624	103.3020	2,415,627	2,338,414	2,392,990	0	(2,069)	0	0	3.500	2.965	MON	6,820	81,845	02/06/2014	09/01/2032
3138EM-LE-9	FNMA AL4824	CF		4	1	13,810,789	105.6740	13,899,433	13,153,132	13,781,420	0	(5,575)	0	0	4.000	2.990	MON	43,844	526,125	04/11/2014	09/01/2043
3138EM-LE-9	FNMA AL4824			4	1	863,174	105.6740	868,715	822,071	861,339	0	(348)	0	0	4.000	2.990	MON	2,740	32,883	04/11/2014	09/01/2043
3138EQ-GE-6	FN #AL7396			4	1	167,870	103.6290	165,876	160,066	167,681	0	(72)	0	0	3.049	1.254	MON	407	4,612	01/05/2016	02/01/2037
3138L3-WP-6	FNMA AM3353	CF		4	1	23,886,810	99.4840	25,360,428	25,492,010	24,557,749	0	153,881	0	0	2.450	3.774	MON	53,781	633,200	07/05/2013	05/01/2023
3138L4-GJ-6	FNMA AM3800	CF		4	1	6,158,624	101.3490	6,499,917	6,413,406	6,259,267	0	23,532	0	0	2.760	3.570	MON	15,243	179,468	07/25/2013	08/01/2023
3138MC-YS-7	FN AP8820	CF		4	1	4,032,560	103.3230	3,896,266	3,770,951	3,993,768	0	(7,909)	0	0	3.500	2.229	MON	10,999	131,983	05/21/2013	11/01/2032
3138ML-MF-8	FN AQ4857	CF		4	1	8,362,809	102.4050	8,572,000	8,370,657	8,361,649	0	(232)	0	0	3.000	2.999	MON	20,927	251,120	10/10/2013	11/01/2032
3138MR-Y8-8	FN AQ9734	CF		4	1	3,044,149	103.3030	2,940,682	2,846,661	3,013,997	0	(7,132)	0	0	3.500	2.291	MON	8,303	99,633	05/21/2013	01/01/2033
3138W5-22-0	FN AR7991	CF		4	1	5,172,666	103.3030	4,996,877	4,837,093	5,122,041	0	(11,974)	0	0	3.500	2.299	MON	14,108	169,298	05/21/2013	03/01/2033
3138W9-JV-3	FN AS0275	CF		4	1	5,338,852	102.2840	5,466,796	5,344,697	5,338,246	0	(114)	0	0	3.000	3.002	MON	13,362	160,341	10/04/2013	08/01/2033
3138WE-NQ-8	FNMA POOL # AS4898			4	1	46,023,916	102.7850	45,816,548	44,575,222	46,005,120	0	(18,796)	0	0	3.500	2.914	MON	130,011	650,055	06/21/2017	05/01/2045
3138WH-TV-4	FN #AS7763			4	1	7,844,236	104.6780	7,802,158	7,453,509	7,840,406	0	(3,830)	0	0	4.000	2.913	MON	24,845	284,845	11/07/2017	08/01/2046
31390Q-Q3-2	FNMA # 653074			4	1	32,155	106.1530	34,125	32,147	32,123	0	(9)	0	0	7.000	6.993	MON	188	2,250	06/28/2002	07/01/2032
31391X-EP-0	FNMA # 679742			4	1	30,339	102.6220	30,348	30,257	30,288	0	(3)	0	0	3.981	3.244	MON	98	950	06/03/2009	01/01/2040
313920-YH-7	FNW 2001-W2 AS5			4	1	537	99.6920	529	531	534	0	(1)	0	0	6.473	5.716	MON	3	36	07/27/2004	10/25/2031
31392V-NQ-1	FGLMC 2496 ZH			4	1	357,642	111.0470	438,387	394,776	375,209	0	(279)	0	0	5.500	7.167	MON	1,809	21,713	05/11/2004	09/15/2032
31393A-S4-0	FNMR 2003-W5 A			4	1FE	29,736	96.3660	28,655	29,736	29,736	0	0	0	0	1.674	1.680	MON	9	368	11/16/2006	04/25/2033
31393C-EY-5	FNW 2003-34 A1			4	1FE	1,873,796	111.4230	1,843,567	1,654,566	1,797,082	0	(10,572)	0	0							

ANNUAL STATEMENT FOR THE YEAR 2017 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
31398F-GL-9	FNR 2009-81 CB			4	1	1,571,064	102.3890	1,541,630	1,505,662	1,511,019	0	(6,875)	0	0	5.000	4.423	MON	6,274	75,283	09/11/2009	10/25/2024
31398F-XA-4	FNR 2009-95 BY			4	1	630,684	103.1660	680,199	659,324	648,056	0	1,046	0	0	4.000	4.721	MON	2,198	26,373	01/28/2010	11/25/2024
31398J-RE-5	FHR 3579 MB			4	1	1,077,375	103.8720	1,114,220	1,072,682	1,072,820	0	(165)	0	0	4.500	4.455	MON	4,023	48,271	01/22/2010	09/15/2024
31398K-E6-3	FHR 3581 D			4	1	1,018,486	103.9600	1,061,140	1,020,718	1,018,780	0	22	0	0	4.500	4.550	MON	3,828	45,932	04/09/2010	10/15/2029
31398K-YT-2	FHR 3595 KY			4	1	2,056,760	105.3700	2,150,402	2,040,816	2,043,643	0	(1,715)	0	0	4.500	4.432	MON	7,653	91,837	11/09/2009	11/01/2024
31398L-KQ-0	FHR 3612 JB			4	1	5,499,141	104.6380	5,755,093	5,500,000	5,492,894	0	(894)	0	0	4.500	4.523	MON	20,625	247,500	01/15/2010	12/15/2024
31398L-W9-5	FHR 3627 QH			4	1	767,547	104.1820	759,986	729,477	742,121	0	(1,273)	0	0	4.000	3.237	MON	2,432	29,179	08/26/2010	01/15/2025
31398L-W9-5	FHR 3627 QH	CF		4	1	3,326,036	104.1820	3,293,273	3,161,068	3,215,858	0	(5,516)	0	0	4.000	3.237	MON	10,537	126,443	08/26/2010	01/15/2025
31398L-WY-0	FHR 3619 EJ			4	1	3,532,917	104.9810	3,715,260	3,539,000	3,532,835	0	(12)	0	0	4.500	4.542	MON	13,271	159,255	01/19/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B	CF		4	1	2,004,337	102.4840	2,146,705	2,094,670	2,060,991	0	3,087	0	0	4.000	4.666	MON	6,982	83,787	01/28/2010	02/25/2025
31398M-KW-5	FNMA 2010-18 EL			4	1	1,212,027	103.6050	1,317,372	1,271,531	1,250,583	0	2,127	0	0	4.000	4.643	MON	4,238	50,861	03/22/2010	03/25/2025
31398N-GA-6	FNR 2010-97 PX			4	1	598,324	100.8830	578,393	573,331	575,853	0	(2,152)	0	0	4.500	3.834	MON	2,150	25,800	07/28/2010	11/25/2039
31398N-GA-6	FNR 2010-97 PX	CF		4	1	5,384,918	100.8830	5,205,533	5,159,976	5,182,674	0	(19,369)	0	0	4.500	3.834	MON	19,350	232,199	07/28/2010	11/25/2039
31398N-HK-3	FNR 2010-100 DB	CF		4	1	5,496,513	103.3590	5,227,032	5,057,171	5,155,397	0	(51,832)	0	0	4.500	3.408	MON	18,964	227,573	08/19/2010	08/01/2040
31398N-HK-3	FNR 2010-100 DB			4	1	1,086,875	103.3590	1,033,588	1,000,000	1,019,423	0	(10,249)	0	0	4.500	3.408	MON	3,750	45,000	08/19/2010	08/01/2040
31398P-B9-9	FNMA 2010-41 EB			4	1	888,741	102.4250	923,566	901,703	896,064	0	356	0	0	4.000	4.199	MON	3,006	36,068	05/17/2010	05/25/2025
31398R-CD-5	FNR 2010-43 BM			4	1	1,638,488	101.3080	1,841,162	1,817,386	1,760,298	0	13,417	0	0	3.500	4.757	MON	5,301	63,609	04/21/2010	05/25/2025
31398V-H6-6	FHR 3640 GM			4	1	664,709	104.0100	700,112	673,123	669,488	0	217	0	0	4.000	4.199	MON	2,244	26,925	05/17/2010	03/15/2025
31398V-H6-6	FHR 3640 GM	CF		4	1	6,843,267	104.0100	7,207,746	6,929,890	6,892,467	0	2,229	0	0	4.000	4.199	MON	23,100	277,196	05/17/2010	03/15/2025
31398V-J9-8	FHR K006 A2	CF		4	1	14,237,740	103.5700	14,463,493	13,965,000	14,002,802	0	(37,947)	0	0	4.251	3.984	MON	49,471	593,652	01/27/2011	01/25/2020
31398W-EN-0	FHR 3634 EU			4	1	2,116,604	101.7940	2,263,504	2,223,616	2,187,824	0	3,410	0	0	4.000	4.712	MON	7,412	88,945	02/11/2010	02/15/2025
31398W-MG-6	FHR 3637 AY	CF		4	1	2,069,395	104.2010	2,272,816	2,181,180	2,140,472	0	3,839	0	0	4.000	4.837	MON	7,271	87,247	03/26/2010	02/15/2025
31398W-MG-6	FHR 3637 AY			4	1	186,476	104.2010	204,806	196,549	192,881	0	346	0	0	4.000	4.837	MON	655	7,862	03/26/2010	02/15/2025
31398W-Y7-3	FHR 3652 DC			4	1	1,955,489	103.3490	2,008,434	1,943,343	1,943,845	0	(1,107)	0	0	4.500	4.435	MON	7,288	87,451	04/21/2010	04/15/2025
31402G-SJ-3	FNMA # 728721	CF		4	1	929,866	110.9250	1,047,495	944,326	931,663	0	232	0	0	5.500	5.847	MON	4,328	51,938	07/31/2003	07/01/2033
31402H-3X-7	FNMA # 729914	CF		4	1	261,136	110.9220	292,676	263,857	261,424	0	37	0	0	5.500	5.724	MON	1,209	14,512	07/29/2003	08/01/2033
31402R-BG-3	FNMA #735439			4	1	6,552	101.8050	6,149	6,040	6,182	0	(83)	0	0	6.000	2.681	MON	30	363	01/11/2013	09/01/2019
31402T-TM-7	FNMA # 737756	CF		4	1	108,223	109.4960	117,582	107,385	108,019	0	(26)	0	0	5.500	5.291	MON	492	5,906	08/11/2003	09/01/2033
31403D-RN-1	FNMA # 745793			4	1	110,005	106.5300	116,028	108,916	109,850	0	14	0	0	3.456	3.176	MON	314	3,295	02/24/2009	07/01/2034
31404V-AB-4	FNMA #779502			4	1	162,960	104.7850	169,275	161,546	162,769	0	(39)	0	0	3.400	3.098	MON	458	5,079	01/07/2009	06/01/2034
31405C-MR-7	FNCI # 785268			4	1	14,721	101.4370	14,651	14,443	14,461	0	(39)	0	0	5.500	4.885	MON	66	794	03/31/2005	07/01/2019
31405M-JH-1	FNMA # 793264			4	1	140,507	110.6960	152,870	138,100	140,075	0	(56)	0	0	5.500	5.068	MON	633	7,596	08/09/2004	09/01/2034
31405M-VT-1	FNMA # 793626			4	1	136,403	110.8920	148,668	134,066	135,984	0	(55)	0	0	5.500	5.067	MON	614	7,374	08/09/2004	09/01/2034
31405Q-LD-8	FNMA # 796024	CF		4	1	946,122	110.8370	1,030,686	929,910	943,213	0	(380)	0	0	5.500	5.067	MON	4,262	51,145	08/09/2004	09/01/2034
31405Q-MU-9	FNMA # 796071			4	1	155,140	110.8880	169,083	152,481	154,663	0	(62)	0	0	5.500	5.067	MON	699	8,387	08/09/2004	09/01/2034
31406B-KX-7	FNARM # 805010			4	1	21,218	102.2090	21,606	21,139	21,205	0	3	0	0	2.760	2.617	MON	49	584	09/09/2005	01/01/2035
31406N-YU-2	FNMA 815323			4	1	113,297	103.5950	112,517	108,613	113,132	0	(63)	0	0	3.056	1.769	MON	277	3,088	02/19/2016	01/01/2035
31407S-LU-4	FNMA # 839239			4	1	18,474	105.2940	18,362	17,438	18,377	0	(16)	0	0	3.486	1.891	MON	51	574	09/14/2010	09/01/2035
3140FB-VR-5	FN BD1523			4	1	13,879,228	102.7850	13,535,054	13,168,343	13,863,043	0	(8,095)	0	0	3.500	2.590	MON	38,408	460,892	06/15/2016	06/01/2046
31412E-CK-0	FNMA # 922674			4	1	53,090	106.0010	53,660	50,622	52,892	0	(37)	0	0	3.620	2.213	MON	153	1,772		

ANNUAL STATEMENT FOR THE YEAR 2017 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
31417V-RS-4	FNMA # AC8596	CF		4	1	1,773,650		103,8660	1,826,811	1,758,810	0	(1,192)	0	0	4.000	3.749	MON	5,863	70,577	01/04/2010	01/01/2025
31417Y-C4-7	FNMA # MA0090	CF		4	1	1,088,034		105,6190	1,134,980	1,074,601	0	(1,150)	0	0	4.500	4.134	MON	4,030	48,357	06/05/2009	06/01/2024
31417Y-E3-7	FNMA # MA0153	CF		4	1	943,541		105,6110	968,631	917,173	0	(1,989)	0	0	4.500	3.715	MON	3,439	41,273	08/31/2009	08/01/2024
31418A-WD-6	FN MA1543	CF		4	1	4,674,333		104,1050	4,733,105	4,546,464	0	(2,991)	0	0	3.500	2.885	MON	13,261	159,126	11/21/2013	08/01/2033
31418A-WD-6	FN MA1543			4	1	1,088,789		104,1050	1,102,479	1,059,005	0	(697)	0	0	3.500	2.885	MON	3,089	37,065	11/21/2013	08/01/2033
31418A-YD-4	FN POOL # MA1607	CF		4	1	22,180,770		102,2880	22,737,930	22,229,397	0	99	0	0	3.000	3.022	MON	55,573	666,882	10/11/2013	10/01/2033
31418B-SK-8	FN POOL # MA2649	CF		4	1	21,329,597		99,5700	20,940,045	21,030,569	0	(1,131)	0	0	3.000	2.806	MON	52,576	630,917	05/20/2016	06/01/2046
31418M-JL-7	FNMA # AD0266	CF		4	1	1,336,940		103,7210	1,313,234	1,266,117	0	(7,472)	0	0	5.500	3.727	MON	5,803	67,513	08/21/2009	09/25/2021
31419A-YZ-4	FN # AE0727			4	1	13,142		102,9340	12,952	12,583	0	(67)	0	0	4.000	2.569	MON	42	503	12/23/2010	10/01/2020
31419K-U4-5	FNMA # AE8702			4	1	829,710		103,5110	844,331	815,690	0	(878)	0	0	3.500	3.059	MON	2,379	28,549	12/02/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						699,380,217	XXX	706,983,158	685,453,517	697,185,565	0	(525,931)	0	0	XXX	XXX	XXX	2,073,446	23,155,540	XXX	XXX
3137A2-B3-4	FHMS K009 X1			4,6	1	7,899,915		2,8460	3,065,978	0	0	(948,168)	0	0	1.300	1.872	MON	116,713	1,526,197	01/31/2014	08/25/2020
3137AB-FV-8	FHR SER1CL	CF		4	1	16,129,589		99,9280	15,958,622	15,970,111	0	(30,417)	0	0	3.154	2.888	MON	41,975	503,697	06/09/2011	02/25/2018
3137AB-FV-8	FHR SER1CL			4	1	2,304,227		99,9280	2,279,803	2,281,444	0	(4,344)	0	0	3.154	2.888	MON	5,996	77,929	06/09/2011	02/25/2018
3137AK-KD-2	FHMS K705 X1			4,6	1	3,686,857		1,0630	420,019	0	0	(659,088)	0	0	1.706	4.107	MON	56,153	699,947	01/24/2012	09/25/2018
3137AL-6W-4	FHMS K706 X1			4,6	1	7,768,540		0,9050	804,851	0	0	(1,348,165)	0	0	1.546	3.244	MON	114,674	1,427,670	04/13/2012	10/25/2018
3137AN-MP-7	FHR K707 X1			4,6	1	2,763,435		1,0070	325,707	0	0	(475,813)	0	0	1.395	3.838	MON	37,596	510,329	04/17/2012	01/25/2047
3137AP-PA-2	FHLMC K018			4,6	1	2,714,149		4,4370	1,171,644	0	0	(294,833)	0	0	1.519	4.144	MON	33,419	380,811	05/08/2012	01/25/2022
3137AQ-VX-3	FHMS K709 X1			4,6	1	7,340,146		1,3770	1,206,370	0	0	(1,247,644)	0	0	1.638	4.325	MON	119,535	1,371,209	06/15/2012	03/25/2019
3137AS-NK-6	FHMS K019 X1			4,6	1	4,569,967		5,8070	2,167,162	0	0	(490,972)	0	0	1.676	4.122	MON	52,117	650,277	04/19/2016	03/25/2022
3137AV-XP-7	FHR K022 X1			4,6	1FE	918,732		4,6940	442,868	0	0	(96,284)	0	0	1.252	3.044	MON	9,847	123,798	11/28/2012	07/25/2022
3137BM-LD-6	FHMS K504 x1			4,6	1	1,191,547		0,3300	490,119	0	0	(359,568)	0	0	0.216	2.303	MON	26,778	390,626	01/19/2016	09/25/2020
31398F-ZN-0	FNR 2009-M1 A2			4	1	1,073,009		101,8260	1,052,436	1,033,564	0	(6,172)	0	0	4.287	3.644	MON	3,692	44,978	05/02/2011	07/25/2019
31398J-ZS-5	FHR K004 A2	CF		4	1	20,756,507		102,8390	20,775,529	20,202,000	0	(78,771)	0	0	4.186	3.793	MON	70,471	845,656	06/29/2011	08/25/2019
31398J-ZT-3	FHR K004 A3	CF		4	1	5,060,938		102,9080	5,145,423	5,000,000	0	(8,916)	0	0	4.241	4.080	MON	17,671	212,050	05/19/2010	08/25/2019
31398J-ZT-3	FHR K004 A3			4	1	2,024,375		102,9080	2,058,169	2,000,000	0	(3,566)	0	0	4.241	4.080	MON	7,068	84,820	05/19/2010	08/25/2019
31398W-D3-5	FHR K005 A2	CF		4	1	16,260,000		103,3590	16,537,430	16,021,551	0	(35,807)	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						102,461,933	XXX	73,902,130	62,487,119	72,009,059	0	(6,088,528)	0	0	XXX	XXX	XXX	771,265	9,540,714	XXX	XXX
02765U-CV-4	AMERICAN MUN PIIR-OHIO INC			2	1FE	5,000,000		105,6710	5,283,532	5,000,000	0	0	0	0	5.664	5.664	FA	106,987	283,200	11/19/2009	02/15/2022
02765U-CV-2	AMERICAN MUN PIIR-OHIO INC			2	1FE	5,000,000		105,6260	5,281,294	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			2	1FE	750,893		99,6410	748,199	750,893	0	0	0	0	3.100	3.100	MON	1,940	23,278	06/12/2013	07/01/2043
10620N-BB-3	BRAZOS				1FE	5,762,000		97,7850	6,551,595	6,700,000	0	(35,844)	0	0	2.640	3.410	MON	5,896	176,403	10/13/2011	08/31/2029
10620N-BT-4	BRAZOS				1FE	4,203,125		97,8990	4,894,963	5,000,000	0	(12,489)	0	0	2.600	3.550	MON	1,806	122,872	02/23/2012	06/25/2029
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES				1FE	2,423,784		135,5890	2,718,553	2,005,000	0	(8,173)	0	0	6.899	5.445	JD	11,527	138,325	06/27/2012	12/01/2040
34074M-JB-8	FLORIDA ST HSG FIN CORP REV	CF		2	1FE	7,143,166		98,4460	7,032,150	7,143,166	0	0	0	0	2.800	2.800	MON	16,667	268,224	04/24/2013	07/01/2041
34074M-JC-6	FLORIDA ST HSG FIN CORP REV			2	1FE	2,678,902		98,5740	2,640,712	2,678,902	0	0	0	0	2.800	2.800	MON	6,251	75,009	05/16/2013	07/01/2041
34074M-KC-4	FLORIDA ST HSG FIN CORP REV			2	1FE	1,657,431		98,9820	1,640,550	1,657,431	0	0	0	0	3.000	3.000	MON	4,144	49,723	04/24/2014	01/01/2036
341271-AA-2	FLORIDA ST BRD OF ADMIN FIN CO GENERAL				1FE	10,000,000		99,7840	9,978,400	10,000,000	0	0	0	0	2.163	2.163	JJ	108,150	216,300	02/23/2016	07/01/2019
373539-L3-7	GEORGIA ST HSG & FIN AUTH REV			2	1FE	515,000		103,5860	533,467	515,000	0	0	0	0	4.550	4.550	JD	1,953	23,433	02/20/2014	12/01/2038
373539-M6-9	GEORGIA ST HSG & FIN AUTH REV				1FE	1,670,000		105,0270	1,753,943	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		105,6180	1,795,498	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		102,2080	3,510,845	3,435,000	0	0	0	0	3.339	3					

ANNUAL STATEMENT FOR THE YEAR 2017 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
594653-7M-3	MICHIGAN ST HSG	CF		2	1FE	14,915,188	100.4330	16,526,221	16,455,000	14,955,150	0	37,314	0	0	3.500	4.101	JD	47,994	633,518	11/30/2016	12/01/2041
626207-YM-0	MEAG TXB PLT			4	1FE	6,000,000	125.9600	7,557,574	6,000,000	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	105.1520	8,412,197	8,000,000	8,318,416	0	(159,497)	0	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	100.4050	2,083,414	2,075,000	2,075,000	0	0	0	0	2.883	2.883	MN	9,970	59,822	03/06/2015	11/01/2021
646108-PW-4	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG				1FE	1,000,000	101.1960	1,011,963	1,000,000	1,000,000	0	0	0	0	3.133	3.133	MN	5,222	31,330	03/06/2015	11/01/2022
646108-QF-0	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG				1FE	1,775,000	100.3550	1,781,309	1,775,000	1,775,000	0	0	0	0	2.783	2.783	MN	8,233	49,398	03/06/2015	05/01/2021
646108-QG-8	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG				1FE	1,460,000	100.8540	1,472,470	1,460,000	1,460,000	0	0	0	0	3.033	3.033	MN	7,380	44,282	03/06/2015	05/01/2022
65819W-AD-5	NORTH CAROLINA PIWR				1FE	12,500,000	100.5510	12,568,929	12,500,000	12,500,000	0	0	0	0	2.578	2.578	JJ	161,125	322,250	07/16/2015	07/01/2019
65819W-AF-0	NORTH CAROLINA PIWR POWER				1FE	4,600,000	102.3940	4,710,115	4,600,000	4,600,000	0	0	0	0	3.308	3.308	JJ	76,084	152,168	07/16/2015	07/01/2021
67105Q-AA-3	OSL SANTA ROSA VDRN				1FE	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	1.650	1.650	MON	7,266	61,964	12/14/2012	02/01/2052
677555-M2-7	OH ECON DEV REV			2	1FE	1,245,000	100.1660	1,247,062	1,245,000	1,245,000	0	0	0	0	4.000	4.020	MJSD	4,150	49,800	11/07/2011	12/01/2018
677555-M4-3	OH ECON DEV REV			4	1FE	900,000	101.4980	913,483	900,000	900,000	0	0	0	0	4.500	4.525	MJSD	3,375	40,500	12/12/2011	12/01/2021
677555-Q2-3	OH ECON DEV REV			4	1FE	2,015,000	102.4640	2,064,647	2,015,000	2,015,000	0	0	0	0	4.375	4.399	MJSD	7,346	88,156	06/18/2012	06/01/2027
677555-Q4-9	OH ECON DEV REV			4	1FE	2,115,000	102.8890	2,176,109	2,115,000	2,115,000	0	0	0	0	4.215	4.237	MJSD	408,592	89,147	08/10/2012	06/01/2027
677555-X3-3	OH ECON DEV REV				1FE	1,750,000	100.0640	1,751,125	1,750,000	1,750,000	0	0	0	0	3.850	3.850	MJSD	5,615	67,375	12/10/2013	12/01/2025
677555-YF-5	OH ECON DEV REV DEVELOPMENT			4	1FE	1,190,000	100.5060	1,196,016	1,190,000	1,190,000	0	0	0	0	6.125	6.128	JD	297,624	54,666	08/13/2009	09/01/2019
67756A-4D-1	OHIO ST HIGHER EDL FAC CLEVELAND CLINIC			2	1FE	1,955,780	111.1770	2,223,548	2,000,000	1,960,355	0	1,112	0	0	5.000	5.160	JJ	50,000	100,000	08/28/2013	01/01/2038
67756Q-NS-2	OHFA SINGLE FAMILY HSG				1FE	3,141,364	99.0080	3,110,186	3,141,364	3,141,364	0	0	0	0	2.900	2.900	MON	7,592	91,100	02/17/2016	09/01/2037
67759T-AM-0	OHIO ST TRANSN PROJ REV			4	1FE	2,494,676	100.2560	2,501,382	2,495,000	2,494,477	0	44	0	0	6.560	6.564	MN	20,914	163,672	07/28/2008	05/15/2023
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG			2	1FE	1,560,000	98.1250	1,530,750	1,560,000	1,560,000	0	0	0	0	2.750	2.750	MON	3,575	42,900	04/11/2013	09/01/2041
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG			2	1FE	2,386,572	99.8680	2,383,431	2,386,572	2,386,572	0	0	0	0	3.350	3.350	MON	6,663	79,950	10/10/2013	09/01/2035
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH				1FE	5,579,000	99.5810	5,555,620	5,579,000	5,579,000	0	0	0	0	2.967	2.967	JJ	82,764	165,529	04/02/2015	07/01/2021
76252P-HJ-1	RIB FLOATER TRUST				1FE	68,100,000	100.0000	68,100,000	68,100,000	68,100,000	0	0	0	0	1.830	1.830	MON	103,587	608,404	05/04/2017	07/01/2022
792905-DN-8	ST PAUL MN HEALTH PARTNERS				1FE	1,250,000	99.4210	1,242,766	1,250,000	1,250,000	0	0	0	0	2.353	2.353	JJ	14,706	29,413	05/29/2015	07/01/2019
792905-DP-3	ST PAUL MN HEALTH PARTNERS				1FE	4,000,000	99.5510	3,982,023	4,000,000	4,000,000	0	0	0	0	2.673	2.673	JJ	53,460	106,920	05/29/2015	07/01/2020
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH			2	1FE	981,527	104.0010	941,207	905,000	942,607	0	(8,023)	0	0	4.000	2.970	MN	6,033	36,200	11/02/2012	11/01/2029
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN				1FE	1,910,000	100.0000	1,910,000	1,910,000	1,910,000	0	0	0	0	1.750	1.750	MON	2,035	15,801	05/09/2013	12/01/2033
86607C-DU-0	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT			2	2AM	2,460,000	99.8080	2,455,265	2,460,000	2,460,000	0	0	0	0	4.750	4.750	MN	10,387	0	11/17/2017	05/15/2035
880558-AH-4	TENNESSEE ST SCH BOND AUTH HIGHER EDUCATION				1FE	2,000,000	100.5050	2,010,107	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	100.6760	2,013,526	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
928120-3Z-8	VIRGINIA ST HSG AUTH			2	1FE	2,000,000	102.4620	2,049,244	2,000,000	2,000,000	0	0	0	0	4.172	4.172	AO	20,860	83,440	09/25/2012	10/01/2032
92812U-M2-1	VHDA 2013-C A				1FE	2,647,307	105.7690	2,800,028	2,647,307	2,647,307	0	0	0	0	4.250	4.271	MON	9,376	112,560	10/18/2013	10/25/2043
92812U-Q3-5	VHDA 2013-D A				1FE	5,128,957	105.7690	5,424,833	5,128,957	5,128,957	0	0	0	0	4.300	4.339	MON	18,379	220,737	12/04/2013	12/25/2043
92812U-Q4-3	VHDA 2014-A A	CF		4	1FE	8,518,424	101.4670	8,643,398	8,518,424	8,518,424	0	0	0	0	3.500	3.502	MON	24,845	235,964	11/21/2014	10/25/2037
92812U-Q4-3	VHDA 2014-A A			4	1FE	3,816,081	101.4670	3,872,067	3,816,081	3,816,081	0	0	0	0	3.500	3.502	MON	11,130	105,701	11/21/2014	10/25/2037
92812U-Q5-0	VHDA 2015-A A	CF		4	1FE	25,678,386	100.5840	25,785,869	25,636,034	25,677,131	0	(1,254)	0	0	3.250	3.263	MON	69,431	1,087,958	10/28/2016	06/25/2042
92812U-Q5-0	VHDA 2015-A A			4	1FE	5,253,768	100.5840	5,276,017	5,245,359	5,253,519	0	(249)	0	0	3.250	3.263	MON	14,206	222,194	10/28/2016	06/25/2042
92812U-Q6-8	VHDA 2016-A A				1FE	7,814,704	100.3490	7,842,015	7,814,704	7,814,704	0	0	0	0	3.100	3.120	MON	20,188	262,509	05/25/2016	06/25/2041
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV	CF			1FE	5,176,600	100.5840	5,206,856	5,176,600	5,176,600	0	0	0	0	3.250	3.272	MON	14,020	304,822	03/11/2013	04/25/2042
93978P-DW-4	WASHINGTON ST HSG FIN COMM VRDN				1FE	140,000	100.0000	140,000	140,000	140,000	0	0	0	0	1.850	1.850	MON	118	1,740	12/08/2009	09/15/2037
95662M-2A-7	WVSHSG			2	1FE	1,500,000	103.3760	1													

ANNUAL STATEMENT FOR THE YEAR 2017 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
00206R-AM-4	AT&T INC				2FE	4,995,800	101.3560	5,067,812	5,000,000	4,999,067	0	150	0	0	5.600	5.611	MN	35,778	280,000	05/08/2008	05/15/2018
00206R-AN-2	AT&T INC				2FE	1,989,600	119.1940	2,383,877	2,000,000	1,991,018	0	205	0	0	6.400	6.439	MN	16,356	128,000	05/23/2008	05/15/2038
00206R-CW-0	AT&T INC				2FE	1,399,664	99.9720	1,399,604	1,400,000	1,399,604	0	299	0	0	1.750	1.772	JJ	11,297	24,500	12/12/2016	01/15/2018
002824-AU-4	ABBOTT LABS				2FE	8,424,038	103.4940	8,298,170	8,018,000	8,081,362	0	(48,724)	0	0	5.125	4.462	AO	102,731	410,923	10/30/2009	04/01/2019
002824-BH-2	ABBOTT LABS			2	2FE	10,099,700	114.5470	11,454,663	10,000,000	10,098,220	0	(1,288)	0	0	4.900	4.835	MN	42,194	500,889	01/12/2017	11/30/2046
00440E-AU-1	ACE INA HOLDINGS INC			2	1FE	4,993,700	101.3480	5,067,409	5,000,000	4,995,399	0	852	0	0	2.875	2.895	MN	23,160	143,750	11/03/2022	
00440E-AV-9	ACE INA HOLDINGS INC			2	1FE	1,993,860	102.0290	2,040,584	2,000,000	1,994,892	0	516	0	0	3.350	3.385	MN	10,794	67,000	10/27/2015	05/03/2026
00507V-AE-9	ACTIVISION BLIZZARD	LS		2	2FE	18,585,002	106.0110	18,091,806	17,066,000	18,000,190	0	(472,696)	0	0	6.125	2.569	MS	307,781	820,199	05/02/2017	09/15/2023
00507V-AK-5	ACTIVISION BLIZZARD			2	2FE	3,985,342	101.1780	4,047,101	4,000,000	3,955,050	0	(30,292)	0	0	3.400	3.551	MS	40,044	68,000	06/06/2017	09/15/2026
00507V-AN-9	ACTIVISION BLIZZARD			2	2FE	4,277,862	105.0090	4,357,862	4,150,000	4,277,541	0	(320)	0	0	4.500	4.313	JD	8,300	103,231	09/26/2017	06/15/2047
008117-AN-3	AETNA INC.			2	2FE	5,218,550	104.0770	5,203,849	5,000,000	5,100,061	0	(29,381)	0	0	4.125	3.453	JD	17,188	206,250	09/23/2013	06/01/2021
008117-AS-7	AETNA INC				2FE	1,997,460	99.8430	1,996,851	2,000,000	1,997,617	0	157	0	0	1.700	1.975	JD	2,267	0	12/18/2017	06/07/2018
00912X-AL-8	AIR LEASE CORP			2	2FE	6,990,060	100.9630	7,067,382	7,000,000	6,997,738	0	2,037	0	0	3.375	3.406	JJ	108,938	236,250	11/12/2013	01/15/2019
00912X-AQ-7	AIR LEASE CORP	LS			2FE	8,199,890	103.3120	8,530,436	8,257,000	8,221,605	0	7,811	0	0	3.750	3.864	FA	129,016	309,638	07/24/2015	02/01/2022
015271-AD-1	ALEXANDRIA REAL ESTATE			2	2FE	5,114,350	103.3330	5,166,666	5,000,000	5,090,250	0	(15,514)	0	0	3.900	3.518	JD	8,667	195,000	06/02/2016	06/15/2023
015271-AJ-8	ALEXANDRIA REAL ESTATE			2	2FE	9,983,440	102.1260	10,212,624	10,000,000	9,985,681	0	1,316	0	0	3.950	3.969	JJ	182,139	433,403	06/01/2016	01/15/2027
015271-AL-3	ALEXANDRIA REAL ESTATE	LS		2	2FE	7,714,472	99.6430	7,669,542	7,697,000	7,714,122	0	(350)	0	0	3.450	3.415	AO	30,243	0	11/22/2017	04/30/2025
020002-AS-0	ALLSTATE CORPORATION				1FE	1,825,000	123.2460	2,464,918	2,000,000	1,862,218	0	4,322	0	0	5.550	6.203	MN	16,033	111,000	04/07/2006	05/09/2035
02209S-AD-5	ALTRIA GROUP INC				1FE	6,703,010	106.4630	7,090,432	6,660,000	6,701,454	0	(3,209)	0	0	9.700	8.895	MN	91,520	582,000	11/30/2017	11/10/2018
02209S-AV-5	ALTRIA GROUP INC	LS		2	1FE	4,722,200	99.1360	4,956,812	5,000,000	4,725,361	0	3,161	0	0	3.875	4.206	MS	56,510	96,875	05/02/2017	09/16/2046
02313S-AJ-5	AMAZON.COM INC			2	1FE	6,112,400	99.9350	6,495,752	6,500,000	6,251,916	0	45,725	0	0	2.500	3.349	MN	14,444	162,500	10/30/2014	11/29/2022
02313S-AN-6	AMAZON.COM INC	LS		2	1FE	20,307,669	105.5930	20,803,934	19,702,000	20,149,020	0	(59,497)	0	0	3.800	3.413	JD	54,071	748,676	03/27/2015	12/05/2024
02313S-AP-1	AMAZON.COM INC			2	1FE	2,005,257	117.2960	2,193,437	1,870,000	1,992,270	0	(5,064)	0	0	4.800	4.243	JD	6,483	89,760	04/30/2015	12/05/2034
02313S-BG-0	AMAZON.COM INC			2	1FE	4,963,050	107.6670	5,383,337	5,000,000	4,963,069	0	19	0	0	4.050	4.093	FA	72,563	0	08/15/2017	08/22/2047
02343U-AA-3	AMCOR FINANCE USA INC			2	2FE	4,050,040	98.5120	3,940,500	4,000,000	4,042,916	0	(4,532)	0	0	3.625	3.471	AO	25,375	145,000	06/23/2016	04/28/2026
02360F-AA-4	UNION ELECTRIC CO				1FE	2,763,240	104.5090	3,135,278	3,000,000	2,956,609	0	22,711	0	0	5.100	5.977	AO	38,250	153,000	08/23/2006	10/01/2019
02406P-AM-2	AMERICAN AXLE	LS			4FE	4,600,000	102.5000	4,715,000	4,600,000	4,600,000	0	0	0	0	6.250	6.250	MS	84,653	287,500	02/14/2013	03/15/2021
025816-BK-4	AMERICAN EXPRESS CO			2	1FE	4,976,350	102.8720	5,143,587	5,000,000	4,982,619	0	2,153	0	0	3.625	3.682	JD	13,090	181,250	12/02/2014	12/05/2024
025816-BL-2	AMERICAN EXPRESS CO			2	3FE	2,000,000	102.0000	2,040,000	2,000,000	2,000,000	0	0	0	0	4.900	4.900	MS	28,856	98,000	02/25/2015	12/29/2049
025816-BN-8	AMERICAN EXPRESS CO			2	1FE	15,000,000	99.8800	14,981,952	15,000,000	15,000,000	0	0	0	0	1.987	1.921	FMAN	50,497	73,621	07/27/2017	08/01/2022
025816-BR-9	AMERICAN EXPRESS CO			2	1FE	4,996,850	99.8110	4,990,538	5,000,000	4,996,793	0	(57)	0	0	3.000	3.010	AO	25,417	0	10/23/2017	10/30/2024
0258MO-EB-1	AMERICAN EXPRESS			2	1FE	18,132,480	99.2010	17,856,214	18,000,000	18,091,310	0	(26,829)	0	0	2.250	2.088	MN	63,000	405,000	06/13/2016	05/05/2021
0258MO-EJ-4	AMERICAN EXPRESS				1FE	2,400,000	100.1930	2,404,638	2,400,000	2,400,000	0	0	0	0	1.715	1.502	FMAN	6,745	19,276	04/27/2017	05/03/2019
02665H-BP-5	AMERICAN HONDA FINANCE				1FE	12,923,390	100.5720	13,074,318	13,000,000	12,931,855	0	8,465	0	0	2.900	2.994	FA	141,375	188,500	02/13/2017	02/16/2024
02665H-BR-1	AMERICAN HONDA FINANCE				1FE	2,200,000	100.0480	2,201,059	2,200,000	2,200,000	0	0	0	0	1.513	1.303	JAJO	6,470	8,458	07/17/2017	01/22/2019
03040W-AD-7	AMER WATER CAP CORP			2	1FE	10,008,787	138.7240	13,872,364	10,000,000	10,007,068	0	(217)	0	0	6.593	6.585	AO	139,186	659,300	06/18/2008	10/15/2037
031162-AX-8	AMGEN INC				2FE	10,530,149	101.6710	9,831,544	9,670,000	9,719,256	0	(116,820)	0	0	6.150	4.878	JD	49,559	594,705	02/22/2010	06/01/2018
032177-AF-4	AMSTED INDUSTRIES			2	3FE	4,000,000	104.0000	4,160,000	4,000,000	4,000,000	0	0	0	0	5.375	5.375	MS	63,306	215,000	09/04/2014	09/15/2024
03232P-AD-0	AMSURG CORP	LS		2	4FE	4,618,425	101.0000	4,676,300	4,630,000	4,618,880	0	455	0	0	5.625	5.659	JJ	120,091	0	11/01/2017	07/15/2022
032511-BN-6	ANADARKO PETROLEUM	LS			2FE	5,626,400	112.1720														

ANNUAL STATEMENT FOR THE YEAR 2017 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
05329W-AK-8	AUTONATION, INC				2FE	3,841,000		105.5660	4,054,794	3,841,000	0	0	0	0	5.500	5.500	FA	88,023	211,255	01/27/2012	02/01/2020
05348E-AN-9	AVALONBAY COMMUNITIES				1FE	9,547,741		107.9260	9,128,354	8,458,000	0	(137,155)	0	0	6.100	4.263	MS	151,915	515,938	10/07/2011	03/15/2020
05348E-AR-0	AVALONBAY COMMUNITIES	LS		2	1FE	2,416,300		99.7600	2,494,009	2,500,000	0	10,335	0	0	2.850	3.354	MS	20,979	71,250	08/13/2015	03/15/2023
05348E-AT-6	AVALONBAY COMMUNITIES			2	1FE	3,851,006		106.4110	3,883,997	3,650,000	0	(22,970)	0	0	4.200	3.417	JD	6,813	153,300	07/28/2015	12/15/2023
05348E-AY-5	AVALONBAY COMMUNITIES			2	1FE	2,990,670		97.3040	2,919,128	3,000,000	0	837	0	0	2.900	2.936	AO	18,367	89,417	09/26/2016	10/15/2026
05348E-BC-2	AVALONBAY COMMUNITIES			2	1FE	2,476,775		99.5860	2,489,640	2,500,000	0	114	0	0	3.200	3.309	JJ	10,222	0	11/30/2017	01/15/2028
053773-AY-3	AVIS BUDGET CAR RENTAL	LS		2	3FE	3,669,975		101.2500	3,857,625	3,810,000	0	15,746	0	0	5.125	5.973	JD	16,272	144,013	06/20/2017	06/01/2022
05379B-AK-3	AVISTA CORP				1FE	1,022,780		123.4760	1,234,756	1,000,000	0	(546)	0	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		101.6550	6,099,318	6,000,000	0	1,987	0	0	5.950	5.992	JD	29,750	357,000	03/27/2008	06/01/2018
053807-AS-2	AVNET INC	LS		2	2FE	7,942,080		103.1120	8,248,969	8,000,000	0	4,777	0	0	4.625	4.716	AO	78,111	370,000	03/21/2016	04/15/2026
05508R-AE-6	B & G FOODS INC			2	4FE	2,525,000		101.7150	2,542,875	2,500,000	0	(510)	0	0	5.250	5.034	AO	32,813	0	11/08/2017	04/01/2025
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC				2FE	1,818,504		105.4310	1,897,765	1,800,000	0	(2,222)	0	0	6.375	6.234	JD	9,563	114,750	06/23/2009	06/01/2019
05531F-AW-3	BB&T CORPORATION				1FE	40,000,000		100.5710	40,228,350	40,000,000	0	0	0	0	2.183	1.563	JD	41,240	687,417	12/22/2016	06/15/2020
05531F-BB-8	BB&T CORPORATION			2	1FE	4,995,900		99.2490	4,962,440	5,000,000	0	(21)	0	0	2.850	2.863	AO	25,729	0	10/23/2017	10/26/2024
05569A-AB-5	BP AMI LEASING INC				1FE	22,000,000		104.0580	22,892,772	22,000,000	0	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		126.8280	5,073,122	4,000,000	0	(48,878)	0	0	6.875	4.765	JJ	126,806	275,000	10/04/2013	01/15/2029
057224-AY-3	BAKER HUGHES INC				1FE	994,440		104.5510	1,045,511	1,000,000	0	701	0	0	7.500	7.579	MN	9,583	75,000	10/23/2008	11/15/2018
059165-EC-0	BALTIMORE GAS & EL CO				1FE	2,492,024		133.1850	3,329,634	2,500,000	0	175	0	0	6.350	6.374	AO	39,688	158,750	10/12/2007	10/01/2036
06051G-EH-8	BANK OF AMERICA CORP				1FE	6,410,282		107.7760	6,353,367	5,895,000	0	(67,662)	0	0	5.000	3.667	MN	39,300	294,750	10/11/2013	05/13/2021
06051G-EU-9	BANK OF AMERICA CORP				1FE	965,830		102.2860	1,022,856	1,000,000	0	3,450	0	0	3.300	3.727	JJ	15,583	33,000	06/06/2013	01/11/2023
06051G-FP-9	BANK OF AMERICA CORP			LS	2FE	4,836,600		103.3880	5,169,390	5,000,000	0	14,587	0	0	3.950	4.363	AO	38,403	197,500	06/30/2015	04/21/2025
06051G-GA-1	BANK OF AMERICA CORP			2	1FE	12,327,738		99.2020	12,328,088	12,400,000	0	350	0	0	3.248	3.317	AO	78,313	0	12/05/2017	10/21/2027
06406F-AE-3	BANK OF NY MELLON CORP			2	1FE	945,850		94.9470	949,468	1,000,000	0	77	0	0	2.450	3.171	FA	9,119	0	12/21/2017	08/17/2026
06406F-AF-0	BANK OF NY MELLON CORP			2	1FE	10,000,000		102.7410	10,274,072	10,000,000	0	0	0	0	2.427	1.940	JAJO	42,469	217,733	10/24/2016	10/30/2023
064255-BL-5	BANK OF TOKYO-MIT UFJ				1FE	1,400,728		99.9710	1,399,587	1,400,000	0	(594)	0	0	1.700	1.637	MS	7,669	11,900	04/26/2017	03/05/2018
066836-AB-3	BAPTIST HLTH SO FLOR INC				1FE	4,500,000		107.6350	4,843,584	4,500,000	0	0	0	0	4.342	4.342	MN	24,967	164,453	01/10/2017	11/15/2041
07274E-AG-8	BAYER US FINANCE LLC				1FE	14,851,650		101.7220	15,258,365	15,000,000	0	13,646	0	0	3.375	3.493	AO	116,719	506,250	10/01/2014	10/08/2024
072863-AF-0	BAYLOR SCOTT & WHITE			2	1FE	3,000,000		103.8980	3,116,953	3,000,000	0	0	0	0	3.967	3.967	MN	15,207	119,010	04/06/2016	11/15/2046
07330N-AD-7	BRANCH BANKING & TRUST				1FE	2,006,210		100.1840	2,003,689	2,000,000	0	(346)	0	0	2.300	1.879	AO	9,711	0	12/18/2017	10/15/2018
080555-AF-2	BELO A H CORP				3FE	3,374,521		111.5000	3,373,990	3,349,404	0	(14,202)	0	0	7.250	5.788	MS	64,597	158,376	08/01/2017	09/15/2027
096630-AB-4	BOARDWALK PIPELINES LLC				2FE	1,826,059		104.8080	1,954,663	1,865,000	0	4,497	0	0	5.750	6.029	MS	31,575	107,238	08/20/2009	09/15/2019
096630-AC-2	BOARDWALK PIPELINES LLC	LS		2	2FE	5,220,022		99.5420	5,773,442	5,800,000	0	62,092	0	0	3.375	4.786	FA	81,563	195,750	04/24/2014	02/01/2023
096630-AD-0	BOARDWALK PIPELINES LLC			2	2FE	5,463,229		107.1060	5,644,476	5,270,000	0	(20,864)	0	0	4.950	4.402	JD	11,594	260,865	09/06/2016	12/15/2024
097023-AZ-8	BOEING CO				1FE	4,453,110		105.6160	4,752,701	4,500,000	0	4,997	0	0	4.875	5.003	FA	82,875	219,375	07/23/2009	02/15/2020
097751-BF-7	BOMBARDIER INC				4FE	4,968,361		98.0000	4,736,340	4,833,000	0	(13,228)	0	0	6.125	5.747	JJ	136,499	296,021	04/30/2013	01/15/2023
10112R-AZ-7	BOSTON PROPERTIES LP			2	2FE	1,995,140		99.6580	1,993,152	2,000,000	0	12	0	0	3.200	3.238	JJ	4,800	0	11/17/2017	01/15/2025
10510K-AC-1	BRAMBLES USA INC				2FE	1,995,140		103.6820	2,073,648	2,000,000	0	421	0	0	4.125	4.155	AO	15,583	82,500	10/19/2015	10/23/2025
110122-AW-8	BRISTOL-MYERS SQUIBB				1FE	4,945,650		103.6460	5,182,288	5,000,000	0	5,172	0	0	3.250	3.379	MN	27,083	162,500	10/24/2013	11/01/2023
11120V-AD-5	BRIXMOR OPERATING PART			2	2FE	2,992,080		97.9570	2,938,721	3,000,000	0	1,057	0	0	3.250	3.292	MS	28,708	103,188	08/15/2016	09/15/2023
114259-AP-9	BROOKLYN UNION GAS CO			2	1FE	2,000,000		113.8640	2,277,271	2,000,000	0	0	0	0	4.504	4.504	MS	27,775	90,080	03/07/2016	03/10/2046
115885-AE-5	BROWNING FERRIS INDUSTRIES				2FE	4,961,469		117.0960	4,759,941	4,065,000	0	(89,155)	0	0	9.250	6.412	MN	62,669	376,013	05/20/2010	05/01/2021
118230-AH-4	BUCKEYE PARTNERS				2FE	2,438,738		103.8330	2,336,232	2,250,000	0	(23,769)	0								

ANNUAL STATEMENT FOR THE YEAR 2017 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
		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																				
12626P-AJ-2	CRH AMERICA INC				2FE	7,997,040	103.1620	8,252,949	8,000,000	7,999,286	0	432	0	0	8.125	8.131	JJ	299,722	650,000	07/16/2008	07/15/2018
12626P-AN-3	CRH AMERICA INC				2FE	4,592,855	116.4880	5,241,967	4,500,000	4,590,616	0	(1,635)	0	0	5.125	4.987	MN	27,547	230,625	10/11/2016	05/18/2045
12636Y-AB-8	CRH AMERICA FINANCE INC			2	2FE	1,030,750	105.1060	1,051,055	1,000,000	1,030,497	0	(253)	0	0	4.400	4.216	MN	6,356	22,000	07/05/2017	05/09/2047
126408-HF-3	CSX CORP			2	2FE	5,272,802	99.3320	5,344,082	5,380,000	5,272,879	0	.77	0	0	3.800	3.916	MN	34,073	0	12/01/2017	11/01/2046
126650-ON-8	CVS CORP			2	2FE	996,350	114.5110	1,145,111	1,000,000	996,454	0	.57	0	0	5.125	5.149	JJ	22,920	51,250	07/13/2015	07/20/2045
12686C-BB-4	CABLEVISION SYSTEMS	LS			4FE	1,848,510	98.5000	1,759,210	1,786,000	1,827,838	0	(7,670)	0	0	5.875	5.304	MS	30,895	104,928	03/10/2015	09/15/2022
127055-AJ-0	CABOT CORP				2FE	100,404	100.0130	100,013	100,000	100,014	0	(380)	0	0	2.550	2.164	JJ	1,176	2,550	12/16/2016	01/15/2018
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2FE	4,999,600	102.8570	5,142,869	5,000,000	4,999,427	0	.35	0	0	4.200	4.201	AO	36,167	210,000	10/26/2015	10/29/2025
14042E-3V-0	CAPITAL ONE NA			2	2FE	11,515,500	99.8750	11,510,561	11,525,000	11,518,475	0	2,975	0	0	1.500	1.745	MS	47,541	0	12/21/2017	03/22/2018
14042R-HB-0	CAPITAL ONE NA			2	2FE	25,000,000	99.9290	24,982,318	25,000,000	25,000,000	0	0	0	0	2.217	2.132	FMAN	83,139	136,207	08/03/2017	08/08/2022
14149Y-BG-2	CARDINAL HEALTH INC				2FE	5,000,000	100.2440	5,012,217	5,000,000	5,000,000	0	0	0	0	2.358	1.901	MJSD	5,569	52,779	06/01/2017	06/15/2022
14162V-AB-2	CARE CAPITAL PROPERTIES			2	2FE	7,025,000	101.3750	7,121,595	7,025,000	7,025,000	0	0	0	0	5.125	5.125	FA	136,012	391,034	02/09/2017	08/15/2026
141781-AY-0	CARGILL INC				1FE	17,035,820	105.3640	17,796,971	16,891,000	16,952,929	0	(17,943)	0	0	4.307	4.184	MN	94,979	727,495	08/03/2012	05/14/2021
141781-AZ-7	CARGILL INC				1FE	6,467,164	102.4190	6,503,608	6,350,000	6,402,587	0	(12,664)	0	0	3.250	3.021	MN	26,370	206,375	02/06/2013	11/15/2021
141781-BF-0	CARGILL INC	LS			1FE	2,600,174	118.3540	2,933,983	2,479,000	2,595,797	0	(2,081)	0	0	4.760	4.463	MN	12,456	118,000	11/24/2015	11/23/2045
149162-BB-7	CATHOLIC HEALTHCARE WEST PP				1	5,667,400	101.3110	5,065,570	5,000,000	5,073,842	0	(194,604)	0	0	6.450	2.450	JJ	161,250	322,500	11/06/2014	05/15/2018
14916R-AC-8	CATHOLIC HEALTH INITIATIVES				2FE	13,516,806	99.1210	13,843,207	13,966,000	13,698,991	0	49,292	0	0	2.950	3.378	MN	68,666	411,997	05/04/2015	11/01/2022
14916R-AD-6	CATHOLIC HEALTH INITIATIVES				2FE	4,506,850	96.4590	4,822,967	5,000,000	4,539,544	0	9,203	0	0	4.350	5.001	MN	36,250	217,500	03/06/2014	11/01/2042
14916R-AE-4	CATHOLIC HEALTH INITIATIVES				2FE	4,997,900	100.3180	5,015,877	5,000,000	4,999,710	0	.388	0	0	2.600	2.608	FA	54,167	130,000	10/23/2013	08/01/2018
14916R-AF-1	CATHOLIC HEALTH INITIATIVES				2FE	2,698,825	103.5390	2,588,467	2,500,000	2,655,766	0	(25,291)	0	0	4.200	2.980	FA	43,750	105,000	04/06/2016	08/01/2023
151020-AQ-7	CELGENE CORP				2FE	11,978,280	100.9250	12,111,016	12,000,000	11,988,016	0	4,252	0	0	2.875	2.914	FA	130,313	345,000	08/03/2015	08/15/2020
151895-CB-6	CENTERPOINT PROPERTY TRUST PP				2	5,000,000	99.1980	4,959,919	5,000,000	5,000,000	0	0	0	0	3.490	3.490	MN	16,481	174,500	05/22/2015	05/27/2022
15189W-AD-2	CENTERPOINT				2FE	1,522,575	133.1890	1,997,832	1,500,000	1,518,880	0	(461)	0	0	6.625	6.510	MN	16,563	99,375	10/22/2007	11/01/2037
15189W-AJ-9	CENTERPOINT			2	2FE	2,982,510	104.9720	3,149,169	3,000,000	2,982,486	0	(24)	0	0	4.100	4.134	MS	43,733	0	08/21/2017	09/01/2047
156700-AS-5	CENTURYLINK INC	LS			4FE	3,657,500	97.9400	3,427,900	3,500,000	3,581,413	0	(16,983)	0	0	5.800	5.175	MS	59,772	203,000	01/17/2013	03/15/2022
15672J-AA-1	CEQUEL COM & CAP			2	5FE	2,818,847	101.5000	2,737,455	2,697,000	2,714,243	0	(23,763)	0	0	6.375	5.424	MS	50,625	171,934	05/13/2013	09/15/2020
161175-BA-1	CHARTER COMM OPT LLC/CAP			2	2FE	4,000,000	116.5040	4,660,148	4,000,000	4,000,000	0	0	0	0	6.484	6.484	AO	48,990	259,360	12/06/2016	10/23/2045
166751-AJ-6	CHEVRON CORPORATION				1FE	7,997,520	103.3400	8,267,221	8,000,000	7,999,095	0	.289	0	0	4.950	4.954	MS	129,800	396,000	02/26/2009	03/03/2019
166754-AK-7	CHEVRON PHILLIPS CHEM				1FE	2,139,786	99.9360	2,138,620	2,140,000	2,139,816	0	.30	0	0	1.700	1.721	MN	6,063	0	11/20/2017	05/01/2018
166754-AN-1	CHEVRON PHILLIPS CHEM				1FE	18,760,814	100.9050	18,753,209	18,585,000	18,735,989	0	(24,826)	0	0	2.127	1.709	FMAN	66,975	97,866	08/08/2017	05/01/2020
166764-AB-6	CHEVRON CORPORATION			2	1FE	14,829,318	99.1930	16,069,322	16,200,000	15,397,292	0	146,955	0	0	2.355	3.457	JD	27,554	381,510	12/02/2013	12/05/2022
171232-AQ-4	CHUBB				1FE	4,721,350	133.2760	6,663,824	5,000,000	4,768,127	0	5,906	0	0	6.000	6.421	MN	41,667	300,000	06/28/2007	05/11/2037
171232-AR-2	CHUBB				1FE	8,382,020	101.3710	8,109,696	8,000,000	8,020,123	0	(56,034)	0	0	5.750	5.025	MN	58,778	460,000	08/09/2010	05/15/2018
171340-AM-4	CHURCH & DWIGHT CO INC				2FE	4,900,000	99.9700	4,898,540	4,900,000	4,900,000	0	0	0	0	1.517	1.464	JAJO	14,045	18,338	07/20/2017	01/25/2019
172062-AE-1	CINCINNATI FINANCIAL				1FE	723,080	127.2700	1,272,704	1,000,000	760,545	0	5,996	0	0	6.125	8.893	MN	10,208	61,250	07/15/2009	11/01/2034
17275R-AE-2	CISCO SYSTEMS INC				1FE	2,494,350	103.2360	2,580,906	2,500,000	2,499,077	0	.662	0	0	4.950	4.979	FA	46,750	123,750	02/09/2009	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC				1FE	998,520	104.5710	1,045,705	1,000,000	999,617	0	.167	0	0	4.450	4.469	JJ	20,519	44,500	11/09/2009	01/15/2020
17275R-BJ-0	CISCO SYSTEMS INC			2	1FE	22,496,850	98.1310	22,079,387	22,500,000	22,497,393	0	.610	0	0	1.850	1.853	MS	116,781	416,250	09/13/2016	09/20/2021
172967-BU-4	CITIGROUP				2FE	3,316,710	120.2510	4,208,802	3,500,000	3,365,319	0	5,172	0	0	5.875	6.271	FA	73,682	205,625	08/25/2004	02/22/203

ANNUAL STATEMENT FOR THE YEAR 2017 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
20030N-BX-8	COMCAST CORP	LS		2	1FE	9,980,900		100.6410	10,064,095	10,000,000	9,983,273	0	2,373	0	3.000	3.030	FA	125,000	167,500	01/05/2017	02/01/2024
20030N-BZ-3	COMCAST CORP	LS		2	1FE	4,958,450		104.2500	5,212,495	5,000,000	4,958,587	0	137	0	4.000	4.048	FA	80,000	0	08/07/2017	08/15/2047
20030N-CA-7	COMCAST CORP	LS		2	1FE	9,977,200		100.2890	10,028,853	10,000,000	9,977,402	0	202	0	3.150	3.176	FA	126,000	0	12/05/2017	02/15/2028
202795-HZ-6	COMMONWEALTH EDISON			2	1FE	3,057,090		102.9020	3,087,053	3,000,000	3,027,608	0	(7,541)	0	3.400	3.114	MS	34,000	102,000	11/20/2013	09/01/2021
203233-AA-9	EQUITY COMMONWEALTH			2	2FE	322,643		105.6360	316,908	300,000	317,082	0	(5,560)	0	5.875	3.179	MS	5,190	8,813	03/28/2017	09/15/2020
20449E-EE-2	COMPASS BANK				2FE	1,179,096		109.7120	1,297,887	1,183,000	1,180,733	0	196	0	5.900	5.928	AO	17,449	69,797	03/14/2006	04/01/2026
20605P-AG-6	CONCHO RESOURCES INC			2	2FE	5,000,000		104.0000	5,200,000	5,000,000	5,000,000	0	0	0	4.375	4.375	JJ	100,868	119,705	12/13/2016	01/15/2025
207597-DX-0	CONN LT & PIWR				1FE	932,120		127.8170	1,278,168	1,000,000	943,857	0	1,484	0	5.750	6.256	MS	19,167	57,500	07/17/2007	03/01/2037
207597-EA-9	CONN LT & PIWR				1FE	997,650		133.7510	1,337,507	1,000,000	997,888	0	50	0	6.375	6.393	MS	21,250	63,750	09/10/2007	09/01/2037
207597-ED-3	CONN LT & PIWR				1FE	4,498,442		101.2310	4,337,736	4,285,000	4,294,405	0	(29,396)	0	5.650	4.934	MN	40,350	242,103	02/18/2010	05/01/2018
207597-EE-1	CONN LT & PIWR				1FE	1,058,090		103.2900	1,032,901	1,000,000	1,008,351	0	(7,384)	0	5.500	4.696	FA	22,917	55,000	02/19/2010	02/01/2019
20825C-AF-1	CONOCOPHILLIPS	LS			2FE	2,038,158		123.7840	2,543,771	2,055,000	2,042,966	0	485	0	5.900	5.959	AO	25,596	121,245	01/15/2004	10/15/2032
21036P-AL-2	CONSTELLATION BRANDS				2FE	8,295,450		105.7710	8,558,954	8,092,000	8,266,911	0	(28,539)	0	4.250	3.795	MN	57,318	343,910	01/06/2017	05/01/2023
21036P-AR-9	CONSTELLATION BRANDS			2	2FE	2,993,460		99.4980	2,984,940	3,000,000	2,994,197	0	737	0	2.700	2.747	MN	11,700	40,500	05/02/2017	05/09/2022
21867*-AA-6	CORE LABS PP			2		3,000,000		98.9010	2,967,016	3,000,000	3,000,000	0	0	0	4.010	4.010	MS	30,409	120,300	09/26/2011	09/30/2021
21988Y-AB-3	CORP FINANCE MANAGERS VRDN				1FE	150,000		100.0000	150,000	150,000	150,000	0	0	0	1.560	0.439	MON	2,796	1,590	11/18/2009	02/02/2043
221643-AH-2	COTT BEVERAGES INC			2	4FE	9,655,986		104.0200	10,402,000	10,000,000	9,763,377	0	44,589	0	5.375	5.983	JJ	268,750	537,500	06/26/2015	07/01/2022
224044-BY-2	COX COMMUNICATIONS INC				2FE	6,952,227		96.5210	8,609,657	8,920,000	7,014,172	0	30,336	0	4.700	6.430	JD	18,633	419,240	11/18/2015	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC			2	2FE	3,813,750		93.7570	4,687,839	5,000,000	3,845,928	0	17,864	0	4.500	6.337	JD	625	225,000	03/01/2016	06/30/2043
224044-CG-0	COX COMMUNICATIONS INC				2FE	3,993,240		97.6980	3,907,905	4,000,000	3,993,866	0	589	0	3.350	3.370	MS	39,456	134,744	09/08/2016	09/15/2026
224044-CK-1	COX COMMUNICATIONS INC	LS		2	2FE	4,969,300		100.8380	5,041,918	5,000,000	4,969,279	0	(21)	0	4.600	4.638	FA	92,000	0	07/24/2017	08/15/2047
225310-AK-7	CREDIT ACCEPTANC	LS		2	4FE	9,034,731		104.7500	9,442,165	9,014,000	9,024,567	0	(5,713)	0	7.375	7.299	MS	195,742	664,783	04/15/2016	03/15/2023
228227-BD-5	CROWN CASTLE INTL				2FE	2,404,919		109.4800	2,573,866	2,351,000	2,382,196	0	(5,400)	0	5.250	4.947	JJ	56,914	123,428	04/30/2013	01/15/2023
228228-BD-1	CROWN CASTLE			2	1FE	3,609,873		101.7090	3,508,961	3,450,000	3,585,313	0	(20,810)	0	3.663	2.953	MON	5,617	126,374	10/20/2016	05/15/2025
22822V-AB-7	CROWN CASTLE INTL CORP	LS		2	2FE	12,857,559		104.9630	13,540,266	12,900,000	12,863,733	0	3,568	0	4.450	4.491	FA	216,863	574,050	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP			2	2FE	4,984,750		99.9050	4,995,270	5,000,000	4,986,992	0	1,279	0	3.700	3.736	JD	8,222	185,000	04/29/2016	06/15/2026
23311R-AE-6	DCP MIDSTREAM LLC				3FE	5,793,491		103.2500	5,869,763	5,685,000	5,742,368	0	(13,865)	0	4.750	4.453	MS	68,259	270,038	01/30/2014	09/30/2021
233150-AC-5	DCT IND OPER PTNR LP			2	2FE	1,558,200		104.7880	1,571,817	1,500,000	1,551,628	0	(6,572)	0	4.500	3.805	AO	14,250	67,500	03/13/2017	10/15/2023
233851-AR-5	DAIMLER FINANCE NA LLC				1FE	19,374,810		100.1730	19,533,767	19,500,000	19,469,744	0	18,467	0	2.250	2.350	JJ	184,031	438,750	07/25/2012	07/31/2019
233851-BP-8	DAIMLER FINANCE NA LLC				1FE	999,870		99.9660	999,663	1,000,000	999,897	0	27	0	1.650	1.702	MS	5,454	0	12/11/2017	03/02/2018
233851-BV-5	DAIMLER FINANCE NA LLC				1FE	4,990,200		99.9180	4,995,915	5,000,000	4,995,480	0	2,303	0	2.450	2.489	MN	14,632	122,500	05/11/2015	05/18/2020
233851-CA-0	DAIMLER FINANCE NA LLC				1FE	2,495,125		100.4760	2,511,905	2,500,000	2,497,359	0	959	0	2.700	2.742	FA	27,750	67,500	07/28/2015	08/03/2020
233851-CH-5	DAIMLER FINANCE NA LLC	LS			1FE	14,744,395		97.8180	14,428,109	14,750,000	14,745,983	0	1,087	0	2.000	2.008	JJ	143,403	295,000	06/30/2016	07/06/2021
23918K-AR-9	DAVITA INC	LS		2	4FE	4,943,750		99.9700	4,998,500	5,000,000	4,945,117	0	1,367	0	5.000	5.181	MN	41,667	125,000	09/28/2017	05/01/2025
24422E-QR-3	JOHN DEERE CAPITAL				1FE	3,987,760		100.9180	4,036,722	4,000,000	3,998,886	0	1,158	0	5.350	5.390	AO	52,311	214,000	03/31/2008	04/03/2018
24422E-QV-4	JOHN DEERE CAPITAL				1FE	11,957,640		102.6330	12,315,996	12,000,000	11,995,968	0	4,043	0	5.750	5.787	MS	216,583	690,000	09/03/2008	09/10/2018
24422E-RE-1	JOHN DEERE CAPITAL				1FE	7,044,072		104.7270	6,995,786	6,680,000	6,858,216	0	(47,086)	0	3.900	3.096	JJ	122,300	260,520	11/08/2013	07/12/2021
24422E-TA-7	JOHN DEERE CAPITAL				1FE	900,423		99.9840	899,856	900,000	900,342	0	(81)	0	1.750	1.686	MS	4,813	0	11/08/2017	08/10/2018
250847-EB-2	DETROIT EDISON				1FE	2,025,960		137.1750	2,743,495	2,000,000	2,021,017	0	(582)	0	6.625	6.525	JD	11,042	132,500	06/19/2006	06/01/2036
250847-EF-3	DETROIT EDISON			2	1FE	1,881,600		102.8240	2,056,480	2,000,000	1,961,235	0	13,003	0	3.450	4.202	AO	17,250	69,000	02/03/2011	10/01/2020
25179M-AL-7	DEVON ENERGY CORPORATION			2	2FE	4,															

ANNUAL STATEMENT FOR THE YEAR 2017 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
		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																				
256677-AC-9	DOLLAR GENERAL CORP	LS		2	2FE	5,428,478	101.3340	5,581,489	5,508,000	5,449,399	0	9,615	0	0	3.250	3.471	AO	37,791	179,010	01/26/2017	04/15/2023
25746U-AV-1	DOMINION RESOURCES				2FE	14,225,860	126.2210	17,670,896	14,000,000	14,173,543	0	(5,763)	0	0	5.950	5.835	JD	37,022	833,000	11/30/2005	06/15/2035
25746U-CN-7	DOMINION RESOURCES				2FE	198,050	99.6430	199,286	200,000	199,125	0	1,075	0	0	1.500	2.092	MS	758	3,017	01/19/2017	09/30/2018
257559-AH-7	DOMITAR CORP			2	2FE	9,187,390	105.1910	9,467,209	9,000,000	9,120,373	0	(27,840)	0	0	4.400	4.028	AO	99,000	396,000	04/10/2015	04/01/2022
260003-AJ-7	DOVER CORP	LS		2	2FE	5,996,520	105.5930	6,335,595	6,000,000	5,998,456	0	357	0	0	4.300	4.307	MS	86,000	258,000	02/16/2011	03/01/2021
263534-BT-5	DU PONT EI DE NEMOURS & CO				1FE	4,064,120	102.1170	4,084,685	4,000,000	4,004,418	0	(8,066)	0	0	6.000	5.783	JJ	110,667	240,000	09/16/2008	07/15/2018
263901-AC-4	DUKE ENERGY INDIANA INC	LS			1FE	961,490	103.7120	1,037,115	1,000,000	988,118	0	4,338	0	0	3.750	4.248	JJ	17,292	37,500	01/21/2011	07/15/2020
26441Y-AW-7	DUKE REALTY CORP			2	2FE	1,379,369	104.0290	1,387,753	1,334,000	1,367,722	0	(6,785)	0	0	3.875	3.271	AO	10,913	51,693	04/05/2016	10/15/2022
26441Y-AX-5	DUKE REALTY CORP			2	2FE	6,944,708	102.4220	7,017,952	6,852,000	6,922,818	0	(12,678)	0	0	3.625	3.400	AO	52,437	248,385	04/05/2016	04/15/2023
26442C-AG-9	DUKE ENERGY CAROLINAS				1FE	2,991,300	104.3290	3,129,872	3,000,000	2,998,632	0	1,099	0	0	7.000	7.041	MN	26,833	210,000	11/12/2008	11/15/2018
26442C-AJ-3	DUKE ENERGY CAROLINAS				1FE	7,001,850	104.7330	7,331,285	7,000,000	7,000,406	0	(205)	0	0	4.300	4.297	JD	13,378	301,000	06/02/2010	06/15/2020
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	999,600	103.8390	1,038,393	1,000,000	999,849	0	45	0	0	5.450	5.455	AO	13,625	54,500	03/18/2009	04/01/2019
26817R-AP-3	DYNEGY INC	LS		2	4FE	502,500	107.2500	536,250	500,000	501,693	0	(294)	0	0	7.625	7.536	MN	6,354	38,125	08/19/2015	11/01/2024
26875P-AD-3	EOG RESOURCES				2FE	3,992,640	104.6200	4,184,800	4,000,000	3,998,494	0	851	0	0	5.625	5.649	JD	18,750	225,000	05/18/2009	06/01/2019
26969P-AA-6	EAGLE MATERIALS INC			2	2FE	2,582,949	104.2500	2,571,848	2,467,000	2,581,991	0	(958)	0	0	4.500	3.692	FA	46,256	0	12/06/2017	08/01/2026
278865-AQ-3	ECOLAB INC				2FE	2,219,378	99.9890	2,219,749	2,220,000	2,219,688	0	310	0	0	1.550	1.995	JJ	316	1,154	12/18/2017	01/12/2018
28370T-AA-7	EL PASO PIPELINE				2FE	2,500,000	107.8660	2,696,656	2,500,000	2,500,000	0	0	0	0	6.500	6.500	AO	40,625	162,500	03/25/2010	04/01/2020
28370T-AE-9	EL PASO PIPELINE	LS		2	2FE	2,980,110	106.5750	3,197,251	3,000,000	2,991,163	0	2,033	0	0	5.000	5.085	AO	37,500	150,000	09/15/2011	10/01/2021
285512-AD-1	ELECTRONIC ARTS INC				2FE	5,550,387	109.6470	5,486,717	5,004,000	5,535,837	0	(14,550)	0	0	4.800	3.304	MS	80,064	0	09/27/2017	03/01/2026
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP			2	2FE	22,579,671	99.4180	22,751,743	22,885,000	22,757,255	0	89,796	0	0	2.400	2.816	MN	70,181	549,240	12/29/2015	05/15/2019
29252B-AA-7	SOUTHERN LIGHTS PP			4	1	4,633,083	101.9170	4,721,907	4,633,083	4,633,083	0	0	0	0	3.980	3.980	JD	512	184,396	08/01/2014	06/30/2040
29266M-AF-6	IBERDROLA FINANCE				2FE	4,122,000	131.8510	5,274,054	4,000,000	4,098,994	0	(2,791)	0	0	6.750	6.515	JJ	124,500	270,000	01/02/2007	07/15/2036
29273V-AC-4	ENERGY TRANSFER EQUITY LP				3FE	6,825,000	110.0000	6,600,000	6,000,000	6,400,901	0	(131,275)	0	0	7.500	4.903	AO	95,000	450,000	07/24/2014	10/15/2020
29379V-AP-8	ENTERPRISE PRODUCTS				2FE	7,976,080	106.8360	8,546,860	8,000,000	7,991,725	0	2,616	0	0	5.200	5.239	MS	138,667	416,000	05/11/2010	09/01/2020
29379V-BJ-1	ENTERPRISE PRODUCTS	LS		2	2FE	2,500,695	110.0830	2,752,074	2,500,000	2,500,552	0	(14)	0	0	4.900	4.898	MN	15,653	122,500	05/04/2015	05/15/2046
29444U-AM-8	EQUINIX INC			2	4FE	3,245,000	103.4000	3,355,330	3,245,000	3,245,000	0	0	0	0	5.375	5.375	AO	43,605	174,419	02/28/2013	04/01/2023
30219G-AM-0	EXPRESS SCRIPTS INC	LS		2	2FE	4,973,350	106.0950	5,304,738	5,000,000	4,977,151	0	2,241	0	0	4.500	4.567	FA	78,750	225,000	02/22/2016	02/25/2026
30219G-AP-3	EXPRESS SCRIPTS INC	LS		2	2FE	7,986,000	106.2860	8,502,856	8,000,000	7,986,288	0	238	0	0	4.800	4.811	JJ	177,067	394,667	06/29/2016	07/15/2046
30227C-AB-3	EXTERRAN PARTNERS/EXLP			2	4FE	6,255,711	100.0000	6,326,000	6,326,000	6,289,434	0	9,296	0	0	6.000	6.189	AO	94,890	379,560	01/10/2014	04/01/2021
31620M-AP-1	FIDELITY NATIONAL INFORM			2	2FE	7,490,175	102.7400	7,705,513	7,500,000	7,493,968	0	1,918	0	0	3.625	3.654	AO	57,396	271,875	10/13/2015	10/15/2020
31620M-AQ-9	FIDELITY NATIONAL INFORM			2	2FE	1,996,340	107.0290	2,140,583	2,000,000	1,997,238	0	483	0	0	4.500	4.531	AO	19,000	90,000	10/13/2015	10/15/2022
31620M-AT-3	FIDELITY NATIONAL INFORM			2	2FE	4,450,095	96.6300	4,348,353	4,500,000	4,455,976	0	4,373	0	0	3.000	3.130	FA	51,000	134,625	08/11/2016	08/15/2026
31677Q-BD-0	FIFTH THIRD BANK			2	1FE	2,370,369	100.1170	2,367,760	2,385,000	2,369,734	0	(634)	0	0	2.150	1.784	FA	18,503	0	11/30/2017	08/20/2018
31677Q-BG-3	FIFTH THIRD BANK			2	1FE	15,988,000	99.0340	15,845,442	16,000,000	15,991,483	0	2,322	0	0	2.250	2.266	JD	17,000	360,000	06/09/2016	06/14/2021
33767B-AB-5	FIRSTENERGY TRANSMISSION			2	2FE	2,475,604	105.4750	2,505,021	2,375,000	2,464,849	0	(10,755)	0	0	4.350	3.715	JJ	47,639	51,656	01/18/2017	01/15/2025
33793Z-AC-1	FIRST ENERGY CORP	LS			3FE	7,260,000	134.8230	9,437,620	7,000,000	7,206,799	0	(8,626)	0	0	7.375	7.037	MN	65,965	516,250	06/22/2010	11/15/2031
340711-AQ-3	FLORIDA GAS TRANSMISSION				2FE	998,200	107.0680	1,070,684	1,000,000	999,523	0	220	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	106.6490	5,625,747	5,275,000	5,442,596	0	(61,440)	0	0	5.450	4.118	JJ	132,564	287,488	02/16/2012	07/15/2020
341081-FD-4	FLORIDA PR & LT CO			2	1FE	1,948,100	125.4320	2,508,645	2,000,000	1,953,879	0	983	0	0	5.250	5.426	FA	43,75			

ANNUAL STATEMENT FOR THE YEAR 2017 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
36186C-BY-8	ALLY FINANCIAL INC				3FE	9,168,750		130.0000	9,750,000	7,500,000	9,132,444	0	(36,306)	0	8.000	5.703	MM		100,000	300,000	07/06/2017	11/01/2031
36472S-BC-4	GANNETT CO	LS		2	3FE	2,087,085		104.8750	2,099,598	2,002,000	2,036,358	0	(18,968)	0	5.500	4.444	MM		14,070	110,110	03/12/2015	09/15/2024
36962G-4R-2	GEN ELEC CAP CORP				1FE	2,565,645		105.0350	2,406,361	2,291,000	2,392,323	0	(35,638)	0	4.375	2.670	MS		29,234	100,231	11/07/2012	09/16/2020
36962G-XZ-2	GEN ELEC CAP CORP				1FE	576,068		136.9380	798,348	583,000	577,992	0	200	0	6.750	6.844	MS		11,587	39,353	03/13/2002	03/15/2032
37045V-AG-5	GENERAL MOTORS CO				2FE	2,861,400		102.6710	3,080,131	3,000,000	2,890,464	0	12,451	0	4.000	4.597	AO		30,000	120,000	07/29/2015	04/01/2025
37045V-AN-0	GENERAL MOTORS CO	LS		2	2FE	4,992,600		103.4660	5,173,317	5,000,000	4,992,640	0	40	0	4.200	4.217	AO		84,000	0	08/02/2017	10/01/2027
37045X-BD-7	GENERAL MOTORS FINL CO			2	2FE	10,247,410		102.6510	10,521,715	10,250,000	10,248,283	0	460	0	3.700	3.705	MM		38,978	379,250	12/22/2015	11/24/2020
37045X-BT-2	GENERAL MOTORS FINL CO			2	2FE	4,060,360		103.9770	4,159,075	4,000,000	4,057,663	0	(2,697)	0	4.350	4.153	JJ		79,267	87,000	06/27/2017	01/17/2027
37185L-AJ-1	GENESIS ENERGY	LS		2	4FE	3,985,970		101.5000	4,039,700	3,980,000	3,985,494	0	(476)	0	6.500	6.469	AO		98,450	0	08/07/2017	10/01/2025
37244D-AC-3	GENON ENERGY INC				4FE	1,390,000		1.79.5000	1,590,000	2,000,000	1,392,784	0	0	0	0.000	0.000	AO		0	95,000	01/21/2015	01/01/9999
373298-BP-2	GEORGIA PACIFIC				1FE	5,097,680		133.0300	5,321,191	4,000,000	4,872,241	0	(64,042)	0	7.250	4.592	JD		24,167	290,000	03/31/2014	06/01/2028
37331N-AB-7	GEORGIA-PACIFIC LLC				1FE	1,012,200		107.8440	1,078,440	1,000,000	1,004,373	0	(1,422)	0	5.400	5.229	MM		9,000	54,000	09/23/2011	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC				1FE	1,998,440		104.1620	2,083,250	2,000,000	1,999,079	0	143	0	3.734	3.743	JJ		34,436	74,680	06/19/2013	07/15/2023
373334-JP-7	GEORGIA POWER CO				1FE	12,841,246		103.7610	12,269,712	11,825,000	12,072,500	0	(123,574)	0	4.250	3.115	JD		41,880	502,563	08/29/2011	12/01/2019
374689-AF-4	GIBALTAR INDUSTRIES INC	LS		2	4FE	879,000		101.7500	894,383	879,000	879,000	0	0	0	6.250	6.250	FA		22,891	54,938	09/13/2013	02/01/2021
375558-AQ-6	GILEAD SCIENCES INC			2	1FE	1,075,850		106.5530	1,065,526	1,000,000	1,034,380	0	(10,733)	0	4.500	3.287	AO		11,250	45,000	12/05/2013	04/01/2021
375558-AU-7	GILEAD SCIENCES INC	LS		2	1FE	9,283,169		106.6430	9,181,997	8,610,000	8,955,577	0	(87,390)	0	4.400	3.231	JD		31,570	378,840	03/18/2014	12/01/2021
375558-BD-4	GILEAD SCIENCES INC				1FE	5,096,850		115.5700	5,778,477	5,000,000	5,093,654	0	(1,598)	0	4.750	4.630	MS		79,167	237,500	12/23/2015	03/01/2046
375558-BN-2	GILEAD SCIENCES INC				1FE	3,200,000		100.0120	3,200,380	3,200,000	3,200,000	0	0	0	1.795	1.495	MUSD		1,915	11,969	09/14/2017	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC				1FE	18,200,000		100.1260	18,222,932	18,200,000	18,200,000	0	0	0	1.875	1.575	MUSD		11,378	71,713	09/14/2017	09/20/2019
38141E-C2-3	GOLDMAN SACHS GROUP			2	1FE	3,994,720		103.7060	4,148,221	4,000,000	3,996,306	0	486	0	3.850	3.866	JJ		74,006	154,000	06/30/2014	07/08/2024
38141G-FM-1	GOLDMAN SACHS GROUP INC				1FE	2,010,040		101.0150	2,020,307	2,000,000	1,999,879	0	(1,527)	0	6.150	6.081	AO		30,750	123,000	04/22/2008	04/01/2018
38141G-RC-0	GOLDMAN SACHS GROUP INC				1FE	14,276,112		100.0200	14,202,904	14,200,000	14,205,958	0	(70,154)	0	2.375	1.638	JJ		148,952	168,625	04/24/2017	01/22/2018
38145G-AF-7	GOLDMAN SACHS GROUP INC			2	1FE	10,000,000		101.4620	10,146,172	10,000,000	10,000,000	0	0	0	2.592	1.974	FMAN		33,839	265,975	09/22/2016	11/15/2021
38148F-AB-5	GOLDMAN SACHS GROUP INC				1FE	9,979,500		100.1770	10,017,681	10,000,000	9,992,075	0	4,117	0	2.550	2.594	AO		48,167	255,000	10/20/2014	10/23/2019
38148L-AC-0	GOLDMAN SACHS GROUP INC				1FE	12,069,030		101.5610	12,187,284	12,000,000	12,063,885	0	(5,145)	0	3.500	3.412	JJ		184,333	210,000	05/02/2017	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC	LS		2	1FE	10,072,700		103.0010	10,300,149	10,000,000	10,058,635	0	(7,049)	0	3.750	3.656	MM		40,625	375,000	12/17/2015	05/22/2025
382550-BA-8	GOODYEAR TIRE & RUBBER				3FE	2,514,383		114.2500	2,564,913	2,245,000	2,340,154	0	(32,141)	0	8.750	6.948	FA		74,210	196,438	02/23/2012	08/15/2020
404119-BN-8	HCA INC	LS			3FE	2,829,000		104.0000	2,942,160	2,829,000	2,829,000	0	0	0	5.000	5.000	MS		41,649	141,450	03/03/2014	03/15/2024
404121-AC-9	HCA INC				3FE	6,528,036		106.0000	6,844,420	6,457,000	6,483,031	0	(11,354)	0	6.500	6.292	FA		158,555	419,705	09/09/2013	02/15/2020
404121-AE-5	HCA INC				3FE	714,000		107.0000	749,000	700,000	707,670	0	(1,591)	0	5.875	5.576	MS		12,109	41,125	09/09/2013	03/15/2022
40434C-AD-7	HSBC USA INC				1FE	5,974,440		102.6630	6,159,755	6,000,000	5,982,397	0	2,372	0	3.500	3.551	JD		4,667	210,000	06/16/2014	06/23/2024
41269J-AF-6	HARLAND CLARKE HOLDINGS			2	4FE	3,090,000		103.8450	3,115,350	3,000,000	3,074,850	0	(15,150)	0	8.375	7.459	FA		94,917	130,510	04/04/2017	08/15/2022
42225J-AF-1	HEALTHCARE TRUST OF AMER			2	2FE	7,959,360		99.5650	7,965,216	8,000,000	7,961,443	0	2,083	0	3.750	3.811	JJ		169,167	0	06/01/2017	07/01/2027
423074-AS-2	KRAFT HEINZ				2FE	1,480,000		106.0090	1,568,926	1,480,000	1,480,000	0	0	0	4.875	4.875	FA		27,257	72,150	01/26/2015	02/15/2020
42824C-AU-3	HP ENTERPRISE CO				2FE	3,231,264		100.4810	3,215,405	3,200,000	3,224,549	0	(6,715)	0	2.850	1.828	AO		21,787	0	10/12/2017	10/05/2018
42824C-AZ-2	HP ENTERPRISE CO				2FE	499,970		99.3050	496,523	500,000	499,967	0	(3)	0	2.100	2.103	AO		2,946	0	09/11/2017	10/04/2019
428291-AM-0	HEXCEL CORP			2	2FE	8,183,167		106.3870	8,253,471	7,758,000	8,147,882	0	(35,285)	0	4.700	3.909	FA		137,748	182,313	03/21/2017	08/15/2025
431282-AF-9	HIGHWOODS REALTY LP				2FE	436,792		101.5130	406,052	400,000	406,159	0	(21,125)	0	7.500	2.104	AO		6,333	30,000	07/19/2016	04/15/2018
437076-AS-1	HOME DEPOT				1FE	813,940		135.2260	1,352,263	1,000,000	838,598	0</										

ANNUAL STATEMENT FOR THE YEAR 2017 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
460146-QK-7	INTERNATIONAL PAPER CO			2	2FE	1,016,040		109,3730	1,000,000	1,015,180	0	(.295)	0	0	4.800	4.698	JD	2,133	48,000	12/19/2014	06/15/2044
460146-CL-5	INTERNATIONAL PAPER CO	LS		2	2FE	995,690		103,5790	1,000,000	996,623	0	351	0	0	3.800	3.849	JJ	17,522	38,000	05/14/2015	01/15/2026
460146-CN-1	INTERNATIONAL PAPER CO			2	2FE	2,973,900		115,7010	3,000,000	2,974,610	0	383	0	0	5.150	5.207	MN	19,742	154,500	05/14/2015	05/15/2046
46284P-AP-9	IRON MOUNTAIN INC			2	4FE	1,033,000		101,2500	1,000,000	1,013,291	0	(4,640)	0	0	5.750	5.198	FA	21,722	57,500	04/30/2013	08/15/2024
465685-AD-7	ITC HOLDINGS CORP				2FE	8,318,920		128,8840	8,500,000	8,348,005	0	3,887	0	0	6.375	6.539	MS	136,974	541,875	08/17/2007	09/30/2036
465685-AF-2	ITC HOLDINGS CORP				2FE	4,966,750		104,9620	5,000,000	4,991,685	0	3,688	0	0	5.500	5.586	JJ	126,806	275,000	12/08/2009	01/15/2020
466112-AF-6	JBS USA LLC/JBS			2	4FE	5,385,801		101,6250	5,510,000	5,444,660	0	12,099	0	0	7.250	7.553	JD	33,290	399,475	04/30/2013	06/01/2021
46625H-JM-3	JP MORGAN CHASE & CO				2FE	8,435,570		124,0530	8,500,000	8,438,946	0	1,029	0	0	5.625	5.678	FA	179,297	478,125	08/14/2013	08/16/2043
46625H-KC-3	JP MORGAN CHASE & CO			2	1FE	4,988,900		100,5290	5,000,000	4,991,745	0	1,020	0	0	3.125	3.151	JJ	68,576	156,250	01/15/2015	01/23/2025
46625H-RY-8	JP MORGAN CHASE & CO	LS		2	1FE	5,169,550		103,5960	5,000,000	5,165,853	0	(3,697)	0	0	3.782	3.355	FA	78,792	0	10/02/2017	02/01/2028
46647P-AF-3	JPMORGAN CHASE & CO	LS		2	1FE	5,071,000		101,7050	5,000,000	5,069,409	0	(1,591)	0	0	3.540	3.365	MN	29,500	91,450	10/02/2017	05/01/2028
478160-QK-8	JOHNSON & JOHNSON			2	1FE	4,994,050		100,1170	5,000,000	4,994,011	0	(.39)	0	0	2.900	2.913	JJ	20,542	0	11/08/2017	01/15/2028
478160-QM-4	JOHNSON & JOHNSON			2	1FE	4,981,150		102,1930	5,000,000	4,981,042	0	(108)	0	0	3.500	3.520	JJ	24,792	0	11/08/2017	01/15/2048
478375-AH-1	JOHNSON CONTROLS				2FE	1,117,380		124,7920	1,000,000	1,081,922	0	(35,164)	0	0	6.000	2.240	MS	17,667	60,000	12/28/2016	03/30/2020
485134-BH-2	KANSAS CITY POWER & LIGHT				2FE	1,987,987		126,3520	2,000,000	1,990,330	0	288	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	9,252,648		100,7140	9,235,000	9,236,741	0	(10,031)	0	0	6.375	6.260	MS	196,244	587,934	04/25/2017	03/01/2018
487437-AA-3	KEEP MEMORY ALIVE VRDN				1FE	4,830,000		100,0000	4,830,000	4,830,000	0	0	0	0	1.590	1.090	MON	5,809	25,917	12/13/2017	05/01/2037
487836-AT-5	KELLOGG CO				2FE	2,367,400		134,3950	2,000,000	2,262,222	0	(12,676)	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		104,7280	2,000,000	1,976,602	0	7,245	0	0	4.000	4.426	JD	3,556	80,000	12/16/2010	12/15/2020
491674-BE-6	KU ENERGY CORP			2	1FE	26,091,354		102,4410	26,625,000	26,436,614	0	56,657	0	0	3.250	3.496	MN	144,219	865,313	03/08/2012	11/01/2020
491674-BG-1	KU ENERGY CORP				1FE	1,931,033		123,2900	2,000,000	1,938,618	0	1,345	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		124,3050	5,000,000	4,493,880	0	15,061	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		131,1360	4,000,000	4,000,000	0	0	0	0	5.819	5.819	AO	58,190	232,760	03/28/2011	04/01/2041
49338L-AD-5	KEYSIGHT TECHNOLOGIES			2	2FE	13,958,742		100,9350	14,200,000	14,076,978	0	63,461	0	0	3.300	3.792	AO	79,402	468,600	02/03/2016	10/30/2019
494368-BC-6	KIMBERLY CLARK				1FE	2,968,380		142,2480	3,000,000	2,973,155	0	.629	0	0	6.625	6.707	FA	82,813	198,750	07/25/2007	08/01/2037
49446R-AK-5	KIMCO REALTY CORP			2	2FE	6,134,108		99,7790	6,130,399	6,136,322	0	1,263	0	0	3.125	3.150	JD	16,000	192,000	04/05/2016	06/01/2023
494550-BQ-8	KINDER MORGAN PARTNERS			2	2FE	5,613,243		100,0490	5,886,872	5,702,132	0	28,223	0	0	3.500	4.123	MS	68,670	206,010	09/08/2014	09/01/2023
49456B-AH-4	KINDER MORGAN	LS		2	2FE	996,630		109,3510	1,000,000	996,731	0	.49	0	0	5.550	5.573	JD	4,825	55,500	11/24/2014	06/01/2045
49803X-AA-1	KITE REALTY GROUP LP				2FE	4,979,950		94,5860	5,000,000	4,729,292	0	1,703	0	0	4.000	4.049	AO	50,000	202,778	09/15/2016	10/01/2026
50075N-AC-8	KRAFT FOODS INC	LS			2FE	1,017,720		124,8320	1,000,000	1,013,006	0	(578)	0	0	6.500	6.356	MN	10,833	65,000	04/02/2007	11/01/2031
50075N-AW-4	KRAFT FOODS INC				2FE	1,949,480		130,3230	2,000,000	1,956,381	0	.878	0	0	6.875	7.075	JJ	59,201	137,500	09/17/2008	01/26/2039
50075N-BA-1	KRAFT FOODS INC				2FE	3,719,100		105,7110	3,750,000	3,741,804	0	3,472	0	0	5.375	5.483	FA	78,945	201,563	02/04/2010	02/10/2020
50076Q-AE-6	KRAFT FOODS GROUP INC-W/I				2FE	3,845,315		107,2160	3,936,000	3,849,490	0	1,736	0	0	5.000	5.159	JD	14,760	196,800	06/22/2015	06/04/2042
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I				2FE	2,291,938		102,5820	2,200,000	2,260,381	0	(31,557)	0	0	6.125	1.817	FA	47,911	0	08/24/2017	08/23/2018
50076Q-AZ-9	KRAFT FOODS GROUP INC-W/I				2FE	4,253,068		102,3130	4,157,000	4,217,341	0	(12,517)	0	0	3.500	3.146	JD	10,104	145,495	01/15/2015	06/06/2022
50077L-AM-8	KRAFT HEINZ FOODS CO			2	2FE	1,050,598		109,9100	1,000,000	1,049,445	0	(870)	0	0	5.200	4.869	JJ	23,978	52,000	08/19/2016	07/15/2045
501044-BV-2	KROGER CO				2FE	15,183,229		132,7340	12,952,000	14,668,715	0	(99,432)	0	0	8.000	6.355	MS	305,092	1,036,160	11/19/2013	09/15/2029
501044-BZ-3	KROGER CO				2FE	8,020,680		131,7460	7,000,000	7,718,844	0	(33,855)	0	0	7.500	6.341	AO	131,250	525,000	09/14/2005	04/01/2031
501044-OH-2	KROGER CO				2FE	7,732,190		107,4390	7,000,000	7,193,024	0	(88,581)	0	0	6.150	4.712	JJ	198,508	430,500	01/26/2011	01/15/2020
501044-CT-6	KROGER CO			2	2FE	1,998,290		108,0590	2,000,000	1,998,259	0	.4	0	0	5.150	5.154	FA	42,917	103,000	09/24/2013	08/01/2043
501044-DF-5	KROGER CO			2	2FE	4,498,335		91,4640	4,500,000	4,498,226	0	.93	0	0	3.875	3.877	AO	36,813	180,188	09/26/2016	10/15/2046
501889-AB-5	LKO CORP				3FE	6,300,411		102,2500	6,567,000	6,393,316	0</										

ANNUAL STATEMENT FOR THE YEAR 2017 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
548661-DP-9	LOWES COMPANIES			2	1FE	5,995,220	100.3240	6,019,465	6,000,000	5,995,206	0	(14)	0	0	3.100	3.110	MM	29,967	0	12/05/2017	05/03/2027
55279H-AA-8	M&T TRUST CO			2	1FE	9,996,800	99.9540	9,995,414	10,000,000	9,998,188	0	1,388	0	0	1.450	1.542	MS	45,917	0	11/02/2017	03/07/2018
55279H-AQ-3	M&T TRUST CO				1FE	2,998,980	101.1350	3,034,052	3,000,000	2,998,930	0	(50)	0	0	3.400	3.404	FA	37,967	0	08/14/2017	08/17/2027
559080-AE-6	MAGELLAN MIDSTREAM PRTRS	LS			2FE	8,013,433	105.9140	7,958,392	7,514,000	7,613,726	0	(61,247)	0	0	6.550	5.631	JJ	226,944	492,167	07/27/2010	07/15/2019
559080-AJ-5	MAGELLAN MIDSTREAM PRTRS			2	2FE	1,999,300	97.6270	1,952,541	2,000,000	1,999,256	0	12	0	0	4.200	4.202	MS	24,733	84,000	02/25/2015	03/15/2045
559080-AL-0	MAGELLAN MIDSTREAM PRTRS				2FE	987,620	101.1190	1,011,193	1,000,000	987,839	0	212	0	0	4.250	4.324	MS	12,514	42,736	09/06/2016	09/15/2046
565849-AK-2	MARATHON OIL CORP	LS			2FE	1,960,749	99.0120	2,079,256	2,100,000	2,009,536	0	16,745	0	0	2.800	3.783	MM	9,800	58,800	12/17/2014	11/01/2022
565849-AL-0	MARATHON OIL CORP	LS			3FE	3,990,840	101.7700	4,070,787	4,000,000	3,992,736	0	819	0	0	3.850	3.878	JD	12,833	154,000	06/01/2015	06/01/2025
565849-AM-8	MARATHON OIL CORP	LS			2FE	4,997,050	110.7460	5,537,295	5,000,000	4,996,857	0	47	0	0	5.200	5.204	JD	21,667	260,000	06/01/2015	06/01/2045
56585A-AH-5	MARATHON PETROLEUM CORP			2	2FE	5,736,741	104.3950	6,238,627	5,976,000	5,748,145	0	3,911	0	0	4.750	5.009	MS	83,581	283,860	12/09/2014	09/15/2044
573284-AA-4	MARTIN MARIETTA MATERIALS				2FE	3,215,212	121.1890	3,150,917	2,600,000	3,134,899	0	(56,549)	0	0	7.000	3.948	JD	15,167	182,000	07/20/2016	12/01/2025
573284-AK-2	MARTIN MARIETTA MATERIALS				2FE	4,996,450	101.2920	5,064,603	5,000,000	4,998,552	0	(182)	0	0	6.600	6.610	AO	69,667	330,000	04/16/2008	04/15/2018
573284-AT-3	MARTIN MARIETTA MATERIALS			2	2FE	8,977,500	99.2230	8,930,091	9,000,000	8,977,479	0	(21)	0	0	3.500	3.530	JD	9,625	0	12/06/2017	12/15/2027
573334-AD-1	MARTIN MIDSTREAM PARTNER				4FE	7,640,317	101.0000	7,684,080	7,608,000	7,615,955	0	(6,874)	0	0	7.250	7.147	FA	208,375	551,580	05/27/2014	02/15/2021
574599-BL-9	MASCO CORP			2	2FE	5,034,950	105.5500	5,277,500	5,000,000	5,029,432	0	(3,025)	0	0	4.375	4.287	AO	54,688	218,750	03/11/2016	04/01/2026
57629W-BR-0	MASSMUTUAL GLOBAL FUND				1FE	19,348,050	98.9300	19,786,001	20,000,000	19,604,788	0	75,050	0	0	2.500	2.942	AO	102,778	500,000	04/27/2015	10/17/2022
57629W-BV-1	MASSMUTUAL GLOBAL FUND				1FE	3,989,000	104.5950	4,183,813	4,000,000	3,992,485	0	1,027	0	0	3.600	3.633	AO	32,800	144,000	04/02/2014	04/09/2024
577081-BB-7	MATTEL INC	LS			3FE	8,496,809	101.3450	8,466,361	8,354,000	8,496,205	0	(604)	0	0	6.750	6.471	JD	17,230	0	12/18/2017	12/31/2025
58013W-EC-4	MCDONALD'S CORP				2FE	997,600	134.2120	1,342,121	1,000,000	997,864	0	50	0	0	6.300	6.318	AO	13,300	63,000	10/15/2007	10/15/2037
581550-AD-5	MCKESSON CORP			2	2FE	5,067,110	105.9740	5,298,706	5,000,000	5,023,478	0	(7,351)	0	0	4.750	4.576	MS	79,167	237,500	04/06/2011	03/01/2021
582839-AH-9	MEAD JOHNSON NUTRITION CO				1FE	5,514,369	106.0350	5,773,627	5,445,000	5,501,810	0	(6,262)	0	0	4.125	3.965	MM	28,700	224,606	12/08/2015	11/15/2025
585055-AN-6	MEDTRONIC INC				1FE	1,000,250	103.9100	1,039,099	1,000,000	999,953	0	(36)	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	104.7610	14,590,053	13,927,000	14,151,436	0	(97,179)	0	0	4.450	3.677	MS	182,482	619,752	09/04/2013	03/15/2020
585055-BG-9	MEDTRONIC INC			2	1FE	3,992,240	104.7060	4,188,229	4,000,000	3,994,769	0	716	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	100.5860	12,070,325	12,000,000	11,994,398	0	2,341	0	0	2.500	2.521	MS	88,333	300,000	09/02/2015	03/15/2020
585055-BU-9	MEDTRONIC INC				1FE	8,122,285	116.3990	9,328,243	8,014,000	8,120,615	0	(1,735)	0	0	4.625	4.538	MS	109,135	300,949	03/14/2017	03/15/2045
589331-AN-7	MERCK & CO INC				1FE	7,701,098	104.2800	8,081,699	7,750,000	7,741,038	0	5,613	0	0	5.000	5.081	JD	1,076	387,500	06/22/2009	06/30/2019
58942H-AB-7	MERCY HEALTHCARE SYSTEM			2	1FE	1,000,000	100.3870	1,003,866	1,000,000	1,000,000	0	0	0	0	3.555	3.555	FA	988	0	12/12/2017	08/01/2027
59001A-AN-2	MERRITAGE CORPORATION				3FE	6,684,928	108.7500	7,261,238	6,677,000	6,679,132	0	(1,017)	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	127.7590	2,555,175	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				1FE	17,170,588	104.8530	17,557,631	16,745,000	16,974,640	0	(49,066)	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	100.8080	6,305,556	6,255,000	6,106,877	0	26,450	0	0	3.000	3.518	JJ	89,134	187,650	06/09/2014	01/10/2023
59217G-AY-5	MET LIFE GLOB				1FE	8,799,296	99.9890	8,799,050	8,800,000	8,799,804	0	508	0	0	1.500	1.578	JJ	62,700	0	12/06/2017	01/10/2018
594918-BA-1	MICROSOFT CORP			2	1FE	6,987,890	99.8260	6,987,811	7,000,000	6,992,552	0	1,683	0	0	2.375	2.402	FA	64,191	166,250	02/09/2015	02/12/2022
594918-BC-7	MICROSOFT CORP			2	1FE	936,020	103.9730	1,039,732	1,000,000	941,405	0	2,351	0	0	3.500	3.975	FA	13,514	35,000	08/18/2015	02/12/2035
594918-BL-7	MICROSOFT CORP				1FE	8,091,120	117.1010	8,197,057	7,000,000	8,060,771	0	(22,594)	0	0	4.450	3.576	MM	50,186	311,500	08/19/2016	11/03/2045
59523U-AL-1	MID-AMERICA APARTMENTS L			2	2FE	5,932,380	102.7610	6,165,651	6,000,000	5,953,375	0	6,230	0	0	3.750	3.887	JD	10,000	225,000	06/10/2014	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L				2FE	1,979,800	103.5550	2,071,097	2,000,000	1,983,392	0	1,745	0	0	4.000	4.124	MM	10,222	80,000	11/02/2015	11/15/2025
59523U-AN-7	MID-AMERICA APARTMENTS L	LS		2	2FE	9,705,910	100.1420	9,726,796	9,713,000	9,705,864	0	(46)	0	0	3.600	3.609	JD	29,139	0	12/19/2017	06/01/2027
59564N-A#-0	MIDCOAST ENERGY PP C				2	3,000,000	103.6.8														

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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
62854A-AM-6	MYLAN NV			2	2FE	14,984,395	100.5480	15,082,275	15,000,000	14,987,617	0	3,223	0	0	3.150	3.175	JD	21,000	472,500	02/03/2017	06/15/2021
62854A-AN-4	MYLAN NV			2	2FE	4,963,443	100.8110	5,040,545	5,000,000	4,966,526	0	3,082	0	0	3.950	4.044	JD	8,778	197,500	02/03/2017	06/15/2026
62913T-AC-6	NGL ENRGY PART LP/FIN CO	LS		2	4FE	5,600,000	102.0000	5,712,000	5,600,000	5,600,000	0	0	0	0	6.875	6.875	AO	81,278	385,000	02/11/2015	10/15/2021
629377-CD-2	NRG ENERGY INC			2	4FE	1,417,000	101.0000	1,431,170	1,417,000	1,417,000	0	0	0	0	5.750	5.750	JJ	5,432	0	11/30/2017	01/15/2028
62963#-AH-4	NRP (Operating) LLC PP			4	3	4,170,102	92.8220	3,870,759	4,170,102	4,170,102	0	0	0	0	4.730	4.730	JD	16,437	197,246	04/15/2011	12/01/2023
631005-BB-0	NARRAGANSETT ELECTRIC				1FE	11,067,105	103.5220	11,387,383	11,000,000	11,018,470	0	(7,925)	0	0	4.534	4.452	MS	146,851	498,740	01/28/2011	03/15/2020
63536S-AA-7	NATL CITY BK OF INDIANA				1FE	648,307	101.1280	647,222	640,000	647,222	0	(1,085)	0	0	4.250	1.971	JD	2,267	0	11/30/2017	07/01/2018
636180-BL-4	NATIONAL FUEL GAS CO			2	2FE	1,944,794	101.3020	1,975,385	1,950,000	1,947,020	0	500	0	0	3.750	3.782	MS	24,375	73,125	02/12/2013	03/01/2023
636180-BM-2	NATIONAL FUEL GAS CO			2	2FE	5,981,160	107.2360	6,434,174	6,000,000	5,985,048	0	1,565	0	0	5.200	5.240	JJ	143,867	312,000	06/22/2015	07/15/2025
637417-AH-9	NATL RETAIL PROP			2	2FE	2,777,704	102.5560	2,777,222	2,708,000	2,777,634	0	(70)	0	0	4.000	3.611	MN	13,841	0	12/26/2017	11/15/2025
637417-AK-2	NATL RETAIL PROP			2	2FE	4,979,650	98.2230	4,911,130	5,000,000	4,979,961	0	311	0	0	3.500	3.548	AO	52,014	0	09/06/2017	10/15/2027
637432-CT-0	NATIONAL RURAL UTILITY				1FE	3,514,625	145.9190	3,647,963	2,500,000	3,362,654	0	(42,248)	0	0	8.000	4.647	MS	66,667	200,000	02/26/2014	03/01/2032
637432-NG-6	NATIONAL RURAL UTILITY			2	1FE	6,570,443	101.9300	6,567,382	6,443,000	6,570,356	0	(86)	0	0	3.250	2.957	MN	34,900	0	12/27/2017	11/01/2025
63946B-AF-7	NBC UNIVERSAL				1FE	1,299,708	135.0420	1,411,191	1,045,000	1,286,123	0	(5,997)	0	0	6.400	4.717	AO	11,332	66,880	08/26/2015	04/30/2040
64072T-AE-5	NEPTUNE FINCO CORP	LS		2	4FE	800,000	112.6250	901,000	800,000	800,000	0	0	0	0	10.125	10.125	JJ	37,350	81,000	09/25/2015	01/15/2023
64110L-AL-0	NETFLIX INC				4FE	3,511,100	106.2500	3,554,063	3,345,000	3,482,207	0	(15,530)	0	0	5.875	5.178	AO	41,487	196,519	02/08/2016	02/15/2025
651229-BA-3	NEWELL BRANDS INC			2	2FE	4,142,960	105.5390	4,169,856	3,951,000	4,101,095	0	(35,269)	0	0	5.000	3.931	MN	25,243	197,550	10/25/2016	11/15/2023
65341X-AA-6	NEXSTAR BROADCASTING INC	LS		2	4FE	1,695,468	103.2500	1,728,405	1,674,000	1,693,593	0	(1,874)	0	0	5.625	5.332	FA	39,234	47,081	06/29/2017	08/01/2024
65364U-AA-4	NIAGARA MOHAWK POWER				1FE	16,995,905	103.7980	16,711,488	16,100,000	16,299,833	0	(117,590)	0	0	4.881	4.079	FA	296,873	785,841	03/15/2012	08/15/2019
655663-D8-8	NORDSON CORP PP			4	2	5,600,000	97.2000	5,443,192	5,600,000	5,600,000	0	0	0	0	2.620	2.620	JJ	63,171	146,720	07/12/2012	07/26/2021
655844-AJ-7	NORFOLK SOUTHERN CORP				2FE	4,677,640	135.8540	5,434,178	4,000,000	4,395,926	0	(30,107)	0	0	7.800	6.379	MN	39,867	312,000	07/21/2004	05/15/2027
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	8,390,689	100.9130	7,452,393	7,385,000	7,421,565	0	(146,409)	0	0	5.750	3.698	AO	106,159	424,638	07/20/2010	04/01/2018
655844-BH-0	NORFOLK SOUTHERN CORP				2FE	1,704,510	116.4540	1,746,805	1,500,000	1,703,211	0	(1,299)	0	0	4.837	3.952	AO	18,139	0	10/04/2017	10/01/2041
655844-BM-9	NORFOLK SOUTHERN CORP			2	2FE	1,693,980	102.3660	2,047,311	2,000,000	1,717,712	0	5,724	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	99.2200	595,318	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	100.0710	1,000,713	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
665859-AP-9	NORTHERN TRUST CORP				1FE	11,135,349	105.9120	11,039,258	10,423,000	11,108,290	0	(27,058)	0	0	3.950	3.001	AO	69,762	205,854	08/22/2017	10/30/2025
665859-AQ-7	NORTHERN TRUST CORP	LS		2	2FE	5,314,125	103.2500	5,730,375	5,550,000	5,314,125	0	0	0	0	4.600	4.804	AO	63,825	292,886	12/19/2016	01/01/9999
665859-AS-3	NORTHERN TRUST CORP				1FE	10,207,134	99.6000	10,159,216	10,200,000	10,206,919	0	(215)	0	0	3.375	3.366	MN	50,681	172,125	09/28/2017	05/08/2032
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	8,506,146	103.1150	9,352,559	9,070,000	8,866,383	0	57,951	0	0	3.500	4.255	MS	93,471	317,450	12/14/2010	03/15/2021
666807-BP-6	NORTHROP GRUMMAN CORP				2FE	1,996,880	104.4090	2,088,185	2,000,000	1,996,793	0	(87)	0	0	4.030	4.039	AO	17,463	0	10/10/2017	10/15/2047
66989H-AD-0	NOVARTIS CAPITAL CORP	LS			1FE	4,961,850	104.9520	5,247,618	5,000,000	4,989,493	0	4,102	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	103.5630	7,560,099	7,300,000	7,288,515	0	5,569	0	0	4.500	4.586	MN	41,975	328,500	02/23/2010	11/15/2019
67059T-AA-3	NUSTAR LOGISTICS				3FE	8,982,180	101.6250	9,146,250	9,000,000	8,995,475	0	350	0	0	8.400	8.429	AO	159,600	733,500	04/01/2008	04/15/2018
67059T-AB-1	NUSTAR LOGISTICS				3FE	1,996,140	101.5000	2,030,000	2,000,000	1,998,683	0	409	0	0	4.800	4.824	MS	32,000	96,000	08/09/2010	09/01/2020
67103G-AA-7	OSF FINANCE VRDN				1FE	8,200,000	100.0000	8,200,000	8,200,000	8,200,000	0	0	0	0	1.580	0.950	MCN	9,568	60,350	04/13/2017	12/01/2037
674215-AG-3	OASIS PETROLEUM INC NEW	LS		2	4FE	4,875,000	102.6250	5,002,969	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	LS			1FE	19,096,788	104.3220	19,299,628	18,500,000	18,594,212	0	(76,164)	0	0	6.100	5.646	MS	332,281	1,128,500	06/25/2010	03/15/2019
678858-BJ-9	OKLAHOMA GAS & ELECTRIC				1FE	1,992,900	102.7060	2,054,118	2,000,000	1,999,148	0	896	0	0	6.350	6.399	MS	42,333	127,000	09/04/2008	09/01/2018
678858-BM-2	OKLAHOMA GAS & ELECTRIC			2	1FE	1,987,780	119.4630	2,389,257	2,000,000	1,988,941	0	233	0	0	5.250	5.291	MN	13			

ANNUAL STATEMENT FOR THE YEAR 2017 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		
		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
68557N-AC-7	ORBITAL ATK			2	3FE	11,500,000		12,132,500	11,500,000	11,500,000	0	0	0	0	5.500	5.500	AO	158,125	632,500	05/16/2016	10/01/2023
693304-AL-1	PECO CORP				1FE	10,828,226		10,059,719	10,002,000	10,020,499	0	(115,253)	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		8,405,594	8,000,000	7,986,400	0	4,691	0	0	4.375	4.443	FA	136,111	350,000	08/04/2010	08/11/2020
69349L-AM-0	PNC BANK NA			2	1FE	1,994,400		2,088,557	2,000,000	1,996,581	0	535	0	0	3.800	3.834	JJ	32,933	76,000	07/22/2013	07/25/2023
69353R-FF-0	PNC BANK NA				1FE	10,000,000		10,025,316	10,000,000	10,000,000	0	0	0	0	1.874	1.817	JAJO	34,365	45,851	07/25/2017	07/27/2022
69353R-FG-8	PNC BANK NA	LS		2	1FE	9,996,600		9,971,051	10,000,000	9,996,365	0	(235)	0	0	3.100	3.104	AO	56,833	0	10/18/2017	10/25/2027
694308-GN-1	PACIFIC GAS & EL				1FE	6,884,010		7,324,579	7,000,000	6,985,532	0	22,731	0	0	8.250	8.435	AO	125,125	1,155,000	11/13/2008	10/15/2018
695114-CG-1	PACIFICORP				1FE	3,584,098		4,928,234	3,609,000	3,587,912	0	515	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		5,958,363	5,000,000	5,051,747	0	(7,305)	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		3,689,336	3,000,000	2,938,778	0	5,488	0	0	6.710	7.046	JJ	92,822	201,300	05/31/2002	01/15/2026
701094-AJ-3	PARKER HANFIN	LS		2	1FE	2,998,400		2,990,306	2,965,000	2,998,230	0	(171)	0	0	3.250	3.105	MS	32,121	0	12/11/2017	03/01/2027
701094-AL-8	PARKER HANFIN			2	1FE	1,991,785		2,147,781	2,000,000	1,991,804	0	18	0	0	4.100	4.124	MS	27,333	0	12/11/2017	03/01/2047
70109H-AH-8	PARKER-HANFIN CORP				1FE	4,061,880		4,052,783	4,000,000	4,055,259	0	(6,621)	0	0	5.500	1.752	MN	28,111	0	12/13/2017	05/15/2018
70109H-AN-5	PARKER-HANFIN CORP	LS		2	1FE	4,993,400		5,577,758	5,000,000	4,993,541	0	119	0	0	4.450	4.458	MN	24,722	222,500	11/18/2014	11/21/2044
70202H-AD-7	PARSONS CORP PP				2	5,000,000		5,082,030	5,000,000	5,000,000	0	0	0	0	4.440	4.440	JJ	102,367	222,000	06/20/2014	07/15/2021
70959W-AE-3	PENSKE AUTO GROUP INC	LS		2	4FE	1,980,000		2,062,500	2,000,000	1,984,743	0	2,669	0	0	5.750	5.934	AO	28,750	115,000	02/22/2016	10/01/2022
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	3,309,180		4,046,885	3,000,000	3,203,706	0	(12,406)	0	0	7.000	6.149	MS	70,000	210,000	08/01/2006	03/01/2029
713448-BR-8	PEPSICO INC				1FE	10,401,583		11,183,826	10,900,000	10,733,395	0	54,218	0	0	3.125	3.694	MN	56,771	340,625	03/15/2012	11/01/2020
713448-CX-4	PEPSICO INC				1FE	9,998,100		10,238,320	10,000,000	9,998,624	0	258	0	0	3.100	3.103	JJ	141,222	310,000	07/14/2015	07/17/2022
713448-CZ-9	PEPSICO INC	LS		2	1FE	6,169,440		6,962,797	6,000,000	6,162,626	0	(3,074)	0	0	4.600	4.427	JJ	125,733	276,000	08/26/2015	07/17/2045
717081-DK-6	PFIZER INC				1FE	2,178,380		2,293,565	2,000,000	2,176,237	0	(2,143)	0	0	4.400	3.864	MN	11,244	44,000	06/07/2017	05/15/2044
718172-AA-7	PHILIP MORRIS INTERNAT-III/I				1FE	22,198,180		22,363,756	22,050,000	22,054,705	0	(21,792)	0	0	5.650	5.553	MN	155,728	1,245,825	05/11/2009	05/16/2018
718172-BL-2	PHILIP MORRIS INTERNAT-III/I				1FE	3,091,522		3,141,421	2,983,000	3,091,450	0	(72)	0	0	4.250	4.027	MN	17,960	0	12/20/2017	11/10/2044
718546-AC-8	PHILLIPS 66				2FE	5,365,744		5,685,502	5,350,000	5,358,435	0	(1,842)	0	0	4.300	4.258	AO	57,513	230,050	09/03/2013	04/01/2022
718546-AM-6	PHILLIPS 66	2			2FE	3,400,000		3,401,980	3,400,000	3,400,000	0	0	0	0	2.009	1.808	JAJO	14,801	31,627	04/11/2017	04/15/2019
71951Q-AA-0	PHYSICIANS REALTY LP			2	2FE	1,993,540		2,034,387	2,000,000	1,993,877	0	337	0	0	4.300	4.340	MS	25,322	44,911	03/02/2017	03/15/2027
71951Q-AB-8	PHYSICIANS REALTY LP			2	2FE	9,977,900		9,880,810	10,000,000	9,977,773	0	(127)	0	0	3.950	3.976	JJ	32,917	0	11/28/2017	01/15/2028
72147K-AC-2	PILGRIM'S PRIDE CORP				4FE	961,860		971,290	943,000	961,031	0	(829)	0	0	5.750	5.323	MS	15,966	0	09/26/2017	03/15/2025
72147K-AE-8	PILGRIM'S PRIDE CORP				4FE	4,013,833		4,061,290	3,943,000	4,012,163	0	(1,670)	0	0	5.875	5.637	MS	59,200	0	09/27/2017	09/30/2027
723787-AM-9	PIONEER NATURAL			2	2FE	6,992,230		7,501,032	7,000,000	6,993,784	0	618	0	0	4.450	4.463	JJ	143,636	311,500	11/30/2015	01/15/2026
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	9,159,343		10,270,099	9,000,000	9,131,553	0	(3,484)	0	0	6.650	6.514	JJ	275,975	598,500	07/19/2007	01/15/2037
72650R-BE-1	PLAINS ALL AMER PIPELINE			2	2FE	4,116,880		3,736,364	4,000,000	4,111,154	0	(2,221)	0	0	4.700	4.517	JD	8,356	188,000	03/24/2015	06/15/2044
72761Q-AN-7	PLASTIPAK HOLDINGS INC	LS			4FE	2,642,585		2,685,885	2,614,000	2,641,326	0	(1,269)	0	0	6.250	5.993	AO	35,852	0	10/06/2017	10/15/2025
730481-AF-5	J.B. POINDEXTER & CO			2	4FE	2,652,000		2,751,450	2,652,000	2,652,000	0	0	0	0	9.000	9.000	AO	59,670	238,680	08/15/2012	04/01/2022
73102Q-AA-4	POLAR TANKERS INC	LS			2FE	862,050		1,148,756	1,000,000	881,290	0	2,799	0	0	5.951	7.086	MN	8,431	59,510	02/04/2009	05/10/2037
73179P-AK-2	POLYONE CORP				3FE	5,918,000		6,228,695	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
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	4,334,600		4,149,743	3,970,000	4,030,663	0	(45,021)	0	0	6.100	4.854	AO	51,125	242,170	03/10/2010	04/15/2019
737446-AK-0	POST HOLDINGS INC			2	4FE	13,834,788		13,777,419	14,005,000	13,845,236	0	10,449	0	0	5.000	5.163	FA	264,539	616,792	04/03/2017	08/15/2026
737679-DB-3	POTOMAC ELECTRIC PIWR CO				1FE	2,964,190		4,152,830	3,000,000	2,969,320	0	715	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
74052B-AA-5	PREMIER HEALTH PARTNERS			2	1FE	3,000,000		2,870,720	3,000,000	3,000,000	0	0	0	0	2.911	2.911	MN	11,159	87,330	08/24/2016	11/15/2026
74256L-AR-0	PRINCIPAL LFE GLB FND II				1FE	198,088		198,259	200,000	198,862	0	774	0	0	1.500	1.946	AO	608	3,000	02/01/2017	04/18/2019
742738-AC-7	PRIT CORE REALTY PP				2	1,000,000		1,029,030	1,000,000	1,000,000	0	0	0	0	4.000						

ANNUAL STATEMENT FOR THE YEAR 2017 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
74913G-AX-3	QWEST CORP	LS			3FE	13,186,750	107.6770	13,136,559	12,200,000	12,861,203	.0	(148,774)	.0	.0	6.750	5.201	JD		68,625	823,500	10/21/2015	12/01/2021
755111-BR-1	RAYTHEON CO				1FE	1,995,100	104.5050	2,090,093	2,000,000	1,998,789	.0	.494	.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	102.2900	4,224,594	4,130,000	4,023,561	.0	35,264	.0	.0	3.125	4.111	AO		27,247	129,063	12/10/2010	10/15/2020
756109-AN-4	REALTY INCOME CORP	LS		2	2FE	9,580,881	101.5980	9,751,423	9,598,000	9,586,446	.0	2,134	.0	.0	3.250	3.277	AO		65,853	311,935	03/20/2015	10/15/2022
760759-AL-4	REPUBLIC SERVICES INC				2FE	6,997,830	100.6910	7,048,379	7,000,000	6,999,397	.0	.97	.0	.0	3.800	3.805	MN		33,989	266,000	05/02/2011	05/15/2018
76131V-AA-1	RETAIL PROPERTIES OF AME - A			2	2FE	5,836,557	96.1450	5,821,566	6,055,000	5,852,574	.0	16,016	.0	.0	4.000	4.548	MS		71,314	121,100	04/20/2017	03/15/2025
761713-BB-1	REYNOLDS AMERICAN INC			2	2FE	3,601,380	124.7730	3,743,190	3,000,000	3,594,969	.0	(6,411)	.0	.0	5.850	4.567	FA		66,300	87,750	05/24/2017	08/15/2045
761713-BF-2	REYNOLDS AMERICAN INC	LS			2FE	3,994,440	104.4700	4,178,797	4,000,000	3,996,216	.0	.747	.0	.0	4.000	4.023	JD		160,000	160,000	06/09/2015	06/12/2022
767754-CH-5	RITE AID CORP	LS		2	4FE	7,894,000	90.2500	7,220,000	8,000,000	7,900,918	.0	6,918	.0	.0	6.125	6.406	JJ		205,528	245,000	07/18/2017	04/01/2023
771367-CB-3	ROCHESTER GAS & ELECTRIC				1FE	1,997,220	104.7410	2,094,811	2,000,000	1,999,415	.0	.315	.0	.0	5.900	5.918	JJ		54,411	118,000	06/24/2009	07/15/2019
77340R-AC-1	ROCKIES EXPRESS PIPELINE				3FE	7,988,640	101.7500	8,140,000	8,000,000	7,998,878	.0	1,389	.0	.0	6.850	6.869	JJ		252,689	548,000	06/24/2008	07/15/2018
77340R-AM-9	ROCKIES EXPRESS PIPELINE				3FE	4,923,250	112.5000	5,287,500	4,700,000	4,919,524	.0	(3,726)	.0	.0	6.875	6.475	AO		68,215	323,125	04/06/2017	04/15/2040
776743-AA-4	ROPER TECHNOLOGIES INC			2	2FE	5,361,043	101.1830	5,380,889	5,318,000	5,344,305	.0	(8,662)	.0	.0	3.000	2.820	JD		7,091	159,540	01/08/2016	12/15/2020
780082-AD-5	ROYAL BANK OF CANADA				1FE	14,967,900	107.7360	16,160,351	15,000,000	14,972,492	.0	2,697	.0	.0	4.650	4.677	JJ		298,375	697,500	01/22/2016	01/27/2026
78409V-AJ-3	S&P GLOBAL INC			2	2FE	17,982,298	101.8530	18,333,629	18,000,000	17,987,938	.0	4,176	.0	.0	3.300	3.326	FA		226,050	594,000	07/29/2016	08/14/2020
78409V-AK-0	S&P GLOBAL INC				2FE	1,999,182	108.3240	2,166,482	2,000,000	1,999,229	.0	.69	.0	.0	4.400	4.405	FA		33,244	88,000	07/29/2016	02/15/2026
784710-AA-3	SSM HEALTH CARE				1FE	14,250,000	103.6720	14,773,300	14,250,000	14,250,000	.0	.0	.0	.0	3.823	3.823	JD		45,398	335,946	04/11/2017	06/01/2027
785592-AE-6	SABINE PASS LIQUEFACTION				2FE	3,030,405	107.1970	3,183,757	2,970,000	2,999,707	.0	(8,710)	.0	.0	5.625	5.267	FA		69,609	167,063	03/11/2014	02/01/2021
785592-AJ-5	SABINE PASS LIQUEFACTION	LS		2	2FE	9,390,688	111.1270	9,640,254	8,675,000	9,311,443	.0	(79,244)	.0	.0	5.750	4.371	MN		63,737	498,813	02/07/2017	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION	LS		2	2FE	2,230,000	110.2770	2,459,188	2,230,000	2,230,000	.0	.0	.0	.0	5.625	5.625	MS		41,813	125,438	01/14/2016	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION	LS			2FE	10,000,000	107.2800	10,727,966	10,000,000	10,000,000	.0	.0	.0	.0	5.000	5.000	MS		147,222	250,000	05/11/2017	03/15/2027
811065-AB-7	SCRIPPS NETWORKS INTER				2FE	12,080,950	100.0720	12,008,688	12,000,000	12,032,954	.0	(17,800)	.0	.0	2.750	2.592	MN		330,000	330,000	03/25/2015	11/15/2019
811065-AF-8	SCRIPPS NETWORKS INTER				2FE	19,207,226	100.9960	19,643,670	19,450,000	19,281,402	.0	34,016	.0	.0	3.500	3.712	JD		30,256	680,750	10/23/2015	06/15/2022
81618T-AC-4	SELECT INCOME REIT			2	2FE	1,959,800	100.8330	2,016,659	2,000,000	1,969,553	.0	3,530	.0	.0	4.500	4.755	FA		37,500	90,000	01/29/2015	02/01/2025
81618T-AD-2	SELECT INCOME REIT				2FE	2,989,920	101.1110	3,033,328	3,000,000	2,993,659	.0	1,376	.0	.0	4.150	4.206	FA		51,875	124,500	02/26/2015	02/01/2022
81663A-AC-9	SEMGROUP CORP-CLASS A			2	4FE	4,923,350	98.5000	4,925,000	5,000,000	4,928,672	.0	5,322	.0	.0	6.375	6.625	MS		93,854	159,375	03/08/2017	03/15/2025
816851-AJ-8	SEMPRA ENERGY				2FE	3,440,815	101.8570	3,564,994	3,500,000	3,496,135	.0	7,390	.0	.0	6.150	6.382	JD		9,567	215,250	07/23/2008	06/15/2018
828807-CF-2	SIMON PROPERTY GROUP INC			2	1FE	1,035,910	105.5260	1,055,263	1,000,000	1,012,771	.0	(4,055)	.0	.0	4.375	3.907	MS		14,583	43,750	09/09/2011	03/01/2021
828807-CG-0	SIMON PROPERTY GROUP INC				1FE	5,191,600	105.4310	5,271,570	5,000,000	5,093,280	.0	(23,379)	.0	.0	4.125	3.578	JD		17,188	206,250	07/09/2013	12/01/2021
829259-AM-2	SINCLAIR TELEVISION				4FE	2,862,874	101.7500	2,852,053	2,803,000	2,822,297	.0	(15,132)	.0	.0	5.375	4.783	AO		37,665	150,661	03/09/2015	04/01/2021
829259-AW-0	SINCLAIR TELEVISION	LS		2	4FE	884,000	103.0000	910,520	884,000	884,000	.0	.0	.0	.0	6.125	6.125	AO		13,536	54,145	07/01/2013	10/01/2022
829259-AW-0	SINCLAIR TELEVISION	LS		2	4FE	800,000	99.1250	793,000	800,000	800,000	.0	.0	.0	.0	5.125	5.125	FA		15,489	39,292	08/15/2016	02/15/2027
82967N-BA-5	SIRIUS XM RADIO INC	LS		2	3FE	5,020,000	100.2500	5,012,500	5,000,000	5,019,301	.0	(699)	.0	.0	5.000	4.938	FA		122,222	.0	08/02/2017	08/01/2027
83545G-BC-5	SONIC AUTOMOTIVE INC			2	4FE	4,900,000	99.2500	4,863,250	4,900,000	4,900,000	.0	.0	.0	.0	6.125	6.125	MS		88,370	154,231	07/14/2017	03/15/2027
837004-BY-5	SOUTH CAROLINA ELE & GAS				1FE	217,182	102.6510	205,302	200,000	206,492	.0	(7,702)	.0	.0	5.250	1.318	MN		1,750	10,500	08/05/2016	11/01/2018
837004-CB-4	SOUTH CAROLINA ELE & GAS				1FE	3,996,120	124.9010	4,996,054	4,000,000	3,996,630	.0	.81	.0	.0	6.050	6.057	JJ		111,589	242,000	01/07/2008	01/15/2038
842329-AA-2	SOUTHERN BAPTIST HOSP.			2	1FE	2,000,000	115.0560	2,301,126	2,000,000	2,000,000	.0	.0	.0	.0	4.857	4.857	JJ		44,792	97,140	05/21/2015	07/15/2045
842400-GG-2	SOUTHERN CAL EDISON	LS		2	1FE	999,300	107.3030	1,073,026	1,000,000	999,268	.0	(32)	.0	.0	4.000	4.004	AO		10,000	20,778	03/21/2017	04/01/2047
84265V-AA-3	SOUTHERN COPPER CORP				2FE	4,380,534	135.8210	6,111,924	4,500,000	4,401,063	.0	2,578	.0	.0	7.500	7.730.						

ANNUAL STATEMENT FOR THE YEAR 2017 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
88160Q-AA-1	TESORO LOGISTICS LP/CORP			2	2FE	2,083,850		101.4700	2,114,483	2,083,850	0	0	0	0	5.875	5.875	AO	30,607	122,426	09/16/2013	10/01/2020
882440-AN-0	TEXAS GAS TRANSMISSION				2FE	3,051,960		120.4610	3,613,833	3,000,000	0	(2,092)	0	0	7.250	7.107	JJ	100,292	217,500	08/28/1998	07/15/2027
883556-BN-1	THERMO FISHER SCIENTIFIC			2	2FE	4,975,600		100.6020	5,030,103	5,000,000	0	3,241	0	0	3.000	3.078	AO	31,667	150,000	04/04/2016	04/15/2023
88579Y-AY-7	3M CO.	LS		2	1FE	4,969,300		99.4330	4,971,641	5,000,000	0	521	0	0	2.875	2.946	AO	35,538	0	09/21/2017	10/15/2027
88642R-AA-7	TIDEWATER INC. PP				4Z	180,249		102.5000	178,352	174,002	0	(454)	0	0	8.000	7.133	JJ	5,839	0	08/02/2017	07/31/2022
887317-AH-8	TIME WARNER INC				2FE	2,981,520		121.0750	3,632,242	3,000,000	0	330	0	0	6.100	6.145	JJ	84,383	183,000	02/17/2011	07/15/2040
887317-AV-7	TIME WARNER INC	LS		2	2FE	3,455,380		101.0780	3,537,740	3,500,000	0	4,573	0	0	3.550	3.720	JD	10,354	124,250	08/18/2015	06/01/2024
887317-AX-3	TIME WARNER INC			2	2FE	1,846,660		104.9340	2,098,682	2,000,000	0	2,327	0	0	4.850	5.371	JJ	44,728	97,000	01/22/2016	07/15/2045
88732J-AJ-7	TIME WARNER CABLE INC				2FE	9,480,768		117.5320	11,753,154	10,000,000	0	10,541	0	0	6.550	6.967	MN	109,167	655,000	11/05/2007	05/01/2037
88732J-AL-2	TIME WARNER CABLE INC				2FE	5,495,435		102.2130	5,621,731	5,500,000	0	556	0	0	6.750	6.761	JJ	185,625	371,250	06/16/2008	07/01/2018
88732J-AW-8	TIME WARNER CABLE INC				2FE	1,945,300		104.3550	2,087,103	2,000,000	0	1,986,085	0	0	5.000	5.355	FA	41,667	100,000	02/05/2010	02/01/2020
88732J-BB-3	TIME WARNER CABLE INC			2	2FE	7,826,710		104.1520	8,332,162	8,000,000	0	7,840,396	0	0	5.500	5.653	MS	146,667	440,000	06/04/2015	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY				2FE	979,490		128.7940	1,287,941	1,000,000	0	982,933	0	0	6.150	6.303	MN	7,858	61,500	05/16/2007	05/15/2037
891160-MJ-9	TORONTO-DOMIN BK			2	1FE	5,973,000		99.7030	5,982,166	6,000,000	0	5,976,366	0	0	3.625	3.661	MS	64,042	217,500	10/12/2016	09/15/2031
891490-AR-5	TOSCO CORPORATION				2FE	2,708,800		132.3980	2,647,955	2,000,000	0	(47,192)	0	0	7.800	4.246	JJ	78,000	156,000	11/19/2013	01/01/2027
89233P-SF-9	TOYOTA MOTOR CREDIT CORP				1FE	6,102,440		103.4630	6,207,752	6,000,000	0	(12,864)	0	0	3.400	3.154	MS	60,067	204,000	10/30/2013	09/15/2021
89236T-DQ-5	TOYOTA				1FE	40,000,000		101.0090	40,403,441	40,000,000	0	0	0	0	2.046	1.705	JAJO	186,449	564,474	01/04/2017	01/11/2022
89417E-AK-5	TRAVELERS COS INC			2	1FE	992,160		110.9910	1,109,913	1,000,000	0	992,428	0	0	4.300	4.347	FA	15,050	43,000	08/18/2015	08/25/2045
89469A-AC-8	TREEHOUSE FOODS INC			2	3FE	4,098,125		104.0000	4,160,000	4,000,000	0	(2,828)	0	0	6.000	5.346	FA	90,667	0	11/08/2017	02/15/2024
89568E-AG-3	TRISTATE GEN/TRANS ASSN			2	1FE	6,997,014		102.6750	7,187,223	7,000,000	0	6,997,618	0	0	3.700	3.705	MN	43,167	259,000	09/03/2015	11/01/2024
896516-AA-9	TRINITY				1FE	2,197,822		105.9320	2,330,493	2,200,000	0	2,197,762	0	0	4.125	4.131	JD	7,563	90,750	02/05/2015	12/01/2045
896818-AH-4	TRIUMPH GROUP INC	LS		2	4FE	2,136,330		98.2500	2,141,850	2,180,000	0	1,941	0	0	4.875	5.523	AO	26,569	17,306	12/05/2017	04/01/2021
90131H-AL-9	21ST CENTURY FOX				2FE	5,434,599		101.9890	5,354,425	5,250,000	0	(61,883)	0	0	7.250	6.006	MN	45,464	380,625	04/06/2015	05/18/2018
90131H-AM-7	21ST CENTURY FOX				2FE	2,739,950		103.7140	2,903,998	2,800,000	0	18,637	0	0	8.250	9.000	FA	90,475	231,000	04/06/2015	08/10/2018
90131H-BA-2	21ST CENTURY FOX				2FE	3,233,666		129.5050	3,885,150	3,000,000	0	(13,304)	0	0	7.300	6.408	AO	37,108	219,000	04/30/2015	04/30/2028
90131H-BD-6	21ST CENTURY FOX				2FE	12,288,888		131.3610	15,763,370	12,000,000	0	(10,106)	0	0	6.550	6.323	MS	231,433	786,000	04/06/2015	03/15/2033
90131H-BQ-7	21ST CENTURY FOX				2FE	995,036		132.6520	1,326,523	1,000,000	0	89	0	0	6.150	6.188	FA	23,233	61,500	04/06/2015	02/15/2041
90261X-HH-8	UBS AG STAMFORD CT				1FE	2,904,263		100.0030	2,900,097	2,900,000	0	(3,188)	0	0	1.800	1.635	MS	13,775	26,100	04/26/2017	03/26/2018
90265E-AG-5	UDR INC			2	2FE	7,562,380		106.0490	7,423,449	7,000,000	0	(75,256)	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		131.4660	5,266,547	4,006,000	0	(60,353)	0	0	7.000	4.509	JJ	129,305	280,420	03/25/2014	07/15/2028
902973-AZ-9	U S BANCORP	LS		2	2FE	10,000,000		108.2550	10,825,500	10,000,000	0	0	0	0	5.300	5.300	AO	111,889	356,278	02/02/2017	01/01/9999
907818-DA-3	UNION PACIFIC CORP				1FE	12,557,985		102.2150	12,357,846	12,090,000	0	(64,015)	0	0	5.700	5.134	FA	260,338	689,130	03/03/2010	08/15/2018
907818-DG-0	UNION PACIFIC CORP			2	1FE	2,085,623		104.6680	2,041,029	1,950,000	0	(19,456)	0	0	4.000	2.894	FA	32,500	78,000	10/30/2013	02/01/2021
907818-DK-1	UNION PACIFIC CORP				1FE	4,218,880		107.1790	4,287,153	4,000,000	0	(25,399)	0	0	4.163	3.410	JJ	76,784	166,520	11/07/2013	07/15/2022
907818-DV-7	UNION PACIFIC CORP			2	1FE	2,977,410		105.6700	3,170,111	3,000,000	0	2,985,246	0	0	3.750	3.839	MS	33,125	112,500	01/07/2014	03/15/2024
907818-EM-6	UNION PACIFIC CORP			2	1FE	4,224,488		101.8510	4,074,053	4,000,000	0	(5,287)	0	0	3.799	3.473	AO	37,990	150,694	12/22/2016	10/01/2051
911312-AK-2	UNITED PARCEL SERVICE				1FE	6,006,590		103.7100	6,222,603	6,000,000	0	(777)	0	0	5.125	5.111	AO	76,875	307,500	03/20/2009	04/01/2019
91159H-HK-9	US BANCORP			2	1FE	9,979,200		103.5700	10,356,975	10,000,000	0	1,912	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		129.5440	1,295,440	1,000,000	0	(16,115)	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		137.8720	1,378,715	1,000,000	0	(1,309,023)	0	0	7.500	4.141	MS	22,083	75,000	02/21/2014	09/15/2029
913017-BV-0	UNITED TECHNOLOGIES				1FE	9,926,100		101.8440	10,184,376	10,000,000	0	9,957,733	0	0	3.100	3.203	JD	25,833	310,000	03/20/2014	06/01/2022
913017-CG-2	UNITED TECHNOLOGIES			2	1FE	14,966,550															

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SCHEDULE D - PART 1

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	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
92343V-DC-5	VERIZON COMMUNICATIONS			2	2FE	1,998,940		92,2970	1,845,944	2,000,000		1,998,922		0	4.125	4.128	FA	31,167	85,708	07/27/2016	08/15/2046
92343V-DS-0	VERIZON COMMUNICATIONS				2FE	5,878,991		104,7850	6,318,530	6,030,000		5,879,906		0	5.012	5.173	AO	63,803	211,557	07/11/2017	04/15/2049
925524-AH-3	VIACOM INC.				2FE	8,463,300		136,4530	8,869,431	6,500,000		8,140,393		0	7.875	5.127	JJ	214,703	511,875	03/06/2014	07/30/2030
925524-AX-8	VIACOM INC.				2FE	990,136		113,3970	1,133,972	1,000,000		991,750		0	6.875	6.954	AO	11,649	68,750	10/27/2006	04/30/2036
92552V-AK-6	VIASAT INC.			2	4FE	6,083,000		100,7500	6,128,623	6,083,000		6,083,000		0	5.625	5.625	MS	95,047	0	09/07/2017	09/15/2025
92553P-AC-6	VIACOM INC.				2FE	2,359,400		108,9930	2,201,659	2,020,000		2,314,815		0	6.750	5.526	AO	32,573	136,350	08/25/2011	10/05/2037
92553P-AD-4	VIACOM INC.				2FE	8,155,040		104,6240	8,369,882	8,000,000		8,032,111		0	5.625	5.370	MS	132,500	450,000	09/24/2009	09/15/2019
927804-FH-2	VIRGINIA ELECTRIC & POWER				2FE	1,996,100		103,7270	2,074,549	2,000,000		1,999,286		0	5.000	5.025	JD	278	100,000	06/23/2009	06/30/2019
927804-FM-1	VIRGINIA ELECTRIC & POWER				2FE	12,771,072		99,9720	12,796,366	12,800,000		12,798,178		0	1.200	1.558	JJ	70,827	76,800	05/23/2017	01/15/2018
92826C-AF-9	VISA INC.			2	1FE	4,991,650		113,6870	5,684,331	5,000,000		4,991,846		0	4.300	4.310	JD	10,153	215,000	12/09/2015	12/14/2045
92890H-AC-6	WEA FINANCE LLC/WFDAU			2	2FE	4,981,400		103,1190	5,155,969	5,000,000		4,986,549		0	3.750	3.795	MS	54,167	187,500	09/10/2014	09/17/2024
929043-AG-2	VORNADO REALTY LP			2	2FE	19,910,650		107,2600	19,496,707	18,177,000		19,186,328		0	5.000	3.425	JJ	419,081	908,850	03/19/2015	01/15/2022
929160-AR-0	VULCAN MATERIALS CO				2FE	491,000		115,7110	568,140	491,000		491,000		0	7.500	7.500	JD	1,637	36,825	06/03/2011	06/15/2021
929160-AS-8	VULCAN MATERIALS CO				2FE	8,188,639		106,5370	8,371,675	7,858,000		8,154,411		0	4.500	3.875	AO	88,403	258,278	04/06/2017	04/01/2025
929160-AV-1	VULCAN MATERIALS CO			2	2FE	1,992,480		102,0090	2,040,172	2,000,000		1,992,505		0	4.500	4.523	JD	4,000	45,000	06/12/2017	06/15/2047
929290-AQ-0	WASTE MANAGEMENT INC				2FE	5,188,900		128,2440	6,412,189	5,000,000		5,105,025		0	7.100	6.772	FA	147,917	355,000	09/09/2003	08/01/2026
929566-AJ-6	WABASH NATIONAL CORP	LS		2	4FE	2,625,000		100,7500	2,644,688	2,625,000		2,625,000		0	5.500	5.500	AO	38,099	0	09/15/2017	10/01/2025
92976W-BH-8	WACHOVIA CORPORATION				1FE	4,574,820		100,3100	4,210,010	4,197,000		4,205,209		0	5.750	3.317	FA	100,553	206,914	04/11/2017	02/01/2018
931142-CJ-0	WAL-MART				1FE	2,994,690		100,4410	3,013,230	3,000,000		2,999,452		0	5.800	5.823	FA	65,733	174,000	08/17/2007	02/15/2018
931142-CK-7	WAL-MART	LS			1FE	6,996,340		145,0620	10,154,322	7,000,000		6,996,154		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		103,0170	2,060,347	2,000,000		1,997,535		0	3.250	3.295	AO	11,917	65,000	10/18/2010	10/25/2020
948741-AH-6	WEINGARTEN REALTY INVST			2	2FE	4,921,000		100,7980	5,039,882	5,000,000		4,943,453		0	3.375	3.634	MS	49,688	168,750	10/28/2015	10/15/2022
949746-SP-7	WELLS FARGO & CO			2	1FE	10,000,000		101,2470	10,124,711	10,000,000		10,000,000		0	2.343	1.966	FMAN	33,191	159,897	02/06/2017	02/11/2022
94974B-FN-5	WELLS FARGO CO				1FE	991,240		105,4390	1,054,390	1,000,000		994,408		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		118,9800	7,138,820	6,000,000		5,903,541		0	5.375	5.492	MN	52,854	322,500	12/06/2013	11/02/2043
950400-AC-8	HEALTH CARE REIT			2	2FE	5,100,900		104,6620	5,233,084	5,000,000		5,085,836		0	4.250	3.997	AO	53,125	212,500	04/06/2016	04/01/2026
958102-AJ-4	WESTERN DIGITAL CORP			2	2FE	6,150,000		107,8750	6,472,500	6,000,000		6,102,897		0	7.375	6.773	AO	110,625	442,500	04/13/2016	04/01/2023
958254-AE-4	WESTERN GAS PARTNERS LP				2FE	16,899,729		99,9660	16,801,207	16,807,000		16,898,345		0	3.950	3.863	JD	55,323	331,938	11/27/2017	06/01/2025
960413-AQ-5	WESTLAKE CHEMICAL CORP				2FE	1,796,174		102,5000	1,778,375	1,735,000		1,778,230		0	4.625	3.035	FA	30,314	40,122	04/21/2017	02/15/2021
960413-AT-9	WESTLAKE CHEMICAL CORP	LS		2	2FE	3,981,035		100,5510	4,022,037	4,000,000		3,982,260		0	3.600	3.660	FA	54,400	72,000	04/21/2017	08/15/2026
966387-AG-7	WHITING PETROLEUM CORP	LS		2	4FE	4,098,180		102,5500	4,110,204	4,008,000		4,026,283		0	5.000	4.507	MS	59,007	200,400	10/17/2013	03/15/2019
969457-BV-1	WILLIAMS COS INC			2	3FE	2,993,190		106,7500	3,202,500	3,000,000		2,993,479		0	5.750	5.766	JD	3,354	172,500	06/19/2014	06/24/2044
969457-BW-9	WILLIAMS COS INC	LS		2	3FE	1,994,760		103,7500	2,075,000	2,000,000		1,996,321		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		105,6260	3,168,793	3,000,000		2,999,195		0	5.250	5.259	MS	46,375	157,500	07/12/2010	03/15/2020
96950F-AG-9	WILLIAMS PARTNERS			2	2FE	2,260,621		103,8320	2,290,533	2,206,000		2,232,766		0	4.125	3.636	MN	11,627	90,998	12/18/2014	11/15/2020
96950F-AH-7	WILLIAMS PARTNERS				2FE	11,994,951		103,4060	12,367,299	11,960,000		11,980,201		0	4.000	3.950	MN	61,129	478,400	12/18/2014	11/15/2021
96950F-AJ-3	WILLIAMS PARTNERS			2	2FE	2,138,026		101,0100	2,274,742	2,252,000		2,178,888		0	3.350	4.128	FA	28,500	75,442	12/17/2014	08/15/2022
96950F-AQ-7	WILLIAMS PARTNERS			2	2FE	9,969,000		101,8960	10,189,562	10,000,000		9,977,948		0	3.900	3.936	JJ	179,833	390,000	06/24/2014	01/15/2025
976826-BG-1	WISCONSIN POWER & LIGHT				1FE	1,081,190		104,1050	1,041,047	1,000,000		1,017,187		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		104,8920	3,146,747	3,000,000		2,998,487		0	4.600	4.621	JD	6,133	138,000	06/10/2010	06/15/2020
976826-BL-0	WISCONSIN POWER & LIGHT			2	1FE	4,985,450		99,9930	4,999,631	5,000,000		4,985,586		0	3.050	3.084	AO	34,313	0	10/02/2017	10/15/2027
980745-D*-1	WOODWARD GOVERNOR CO PP				2	4,000,000															

ANNUAL STATEMENT FOR THE YEAR 2017 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
136385-AX-9	CANADIAN NATL RESOURCES	A		2	2FE	7,975,680		102.0380	8,163,044	8,000,000	7,976,648	.0	.968	.0	3.850	3.887	JD	25,667	154,855	05/23/2017	06/01/2027
136385-AY-7	CANADIAN NATL RESOURCES	A		2	2FE	1,998,440		111.8140	2,236,273	2,000,000	1,998,367	.0	(73)	.0	4.950	4.955	MN	8,525	49,775	05/23/2017	06/01/2047
13645R-AF-1	CANADIAN PACIFIC RAILWAY	A			2FE	2,785,530		130.0740	3,902,225	3,000,000	2,816,701	.0	4,230	.0	5.950	6.495	MN	22,808	178,500	03/11/2008	05/15/2037
13645R-AH-7	CANADIAN PACIFIC RAILWAY	A			2FE	7,387,178		101.6380	7,683,808	7,560,000	7,549,582	.0	.21,838	.0	6.500	6.823	MN	62,790	491,400	08/07/2008	05/15/2018
15135U-AG-4	CENOVUS ENERGY INC	A		2	2FE	16,318,560		.99.3630	17,289,200	17,400,000	16,707,748	.0	133,908	.0	3.000	3.949	FA	197,200	522,000	12/19/2014	08/15/2022
15135U-AH-2	CENOVUS ENERGY INC	A			2	1,995,640		.92.2510	2,196,020	2,000,000	1,996,020	.0	84	.0	4.450	4.463	MS	26,206	89,000	08/14/2012	09/15/2042
19238V-AG-0	COGECO CABLE INC	A		2	3FE	984,000		101.2500	996,300	984,000	984,000	.0	.0	.0	4.875	4.875	MN	7,995	47,970	04/18/2013	05/01/2020
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL	A		2	4FE	3,505,856		.99.2500	3,573,000	3,600,000	3,506,165	.0	.309	.0	8.500	9.164	JD	10,200	.0	12/19/2017	12/15/2022
292505-AD-6	ENCANA CORP	A			3FE	3,004,830		123.4980	3,704,938	3,000,000	3,003,653	.0	(129)	.0	6.500	6.487	FA	73,667	195,000	07/14/2006	08/15/2034
448055-AB-9	HUSKY ENERGY INC	A			2FE	4,381,819		105.0180	4,358,243	4,150,000	4,182,951	.0	(21,249)	.0	6.150	5.572	JD	11,343	255,225	05/05/2005	06/15/2019
552704-AB-4	MEG ENERGY CORP	A		2	4FE	1,764,000		.85.0000	1,530,000	1,800,000	1,777,988	.0	3,514	.0	6.375	6.661	JJ	48,131	114,750	07/10/2013	01/30/2023
552704-AC-2	MEG ENERGY CORP	A		2	4FE	3,800,000		.84.3750	3,206,250	3,800,000	3,800,000	.0	.0	.0	7.000	7.000	MS	67,239	266,000	09/26/2013	03/31/2024
65334H-AE-2	NEXEN INC	A			1FE	5,337,210		122.4540	6,734,965	5,500,000	5,373,871	.0	4,050	.0	5.875	6.091	MS	99,630	323,125	12/20/2005	03/10/2035
65334H-AG-7	NEXEN INC	A			1FE	5,125,890		130.4280	6,521,375	5,000,000	5,096,531	.0	(3,387)	.0	6.400	6.210	MN	40,889	320,000	06/21/2007	05/15/2037
65334H-AK-8	NEXEN INC	A			1FE	2,994,030		104.9390	3,148,158	3,000,000	2,998,604	.0	703	.0	6.200	6.227	JJ	78,017	186,000	07/27/2009	07/30/2019
698900-AG-2	PANCANADIAN ENERGY CORP	A			3FE	6,990,690		128.3450	8,984,120	7,000,000	6,992,338	.0	884,274	.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		128.2330	2,564,652	2,000,000	2,172,441	.0	(14,878)	.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		125.1120	2,502,248	2,000,000	1,853,182	.0	4,380	.0	5.950	6.669	MN	15,206	119,000	07/06/2007	05/15/2035
73755L-AK-3	POTASH CORP	A			2FE	1,972,040		120.5120	2,410,247	2,000,000	1,975,033	.0	516	.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		106.0000	1,884,680	1,778,000	1,778,000	.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		102.9340	5,146,690	5,000,000	5,000,766	.0	(1,964)	.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		134.1050	2,682,091	2,000,000	2,165,033	.0	(7,144)	.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		125.6440	6,282,208	5,000,000	4,853,254	.0	4,778	.0	5.950	6.233	JD	24,792	297,500	07/17/2006	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED	A			3FE	1,486,650		112.0000	1,489,408	1,500,000	1,489,408	.0	.316	.0	6.125	6.190	AO	22,969	91,875	01/19/2006	10/01/2035
893526-BY-2	TRANS-CANADA PIPELINES	A			1FE	2,063,040		104.8770	2,097,538	2,000,000	2,008,568	.0	(7,788)	.0	7.125	6.687	JJ	65,708	142,500	01/13/2009	01/15/2019
893526-DJ-9	TRANS-CANADA PIPELINES	A			1FE	1,495,290		131.0740	1,966,108	1,500,000	1,495,729	.0	85	.0	6.100	6.123	JD	7,625	91,500	05/26/2010	06/01/2040
89352H-AF-6	TRANS-CANADA PIPELINES	A			1FE	41,454,419		102.7020	38,069,480	37,068,000	37,487,882	.0	(609,552)	.0	6.500	4.621	FA	910,225	2,308,670	08/22/2017	08/15/2018
89352H-AK-5	TRANS-CANADA PIPELINES	A			1FE	9,648,840		104.4680	10,081,140	9,650,000	9,649,103	.0	72	.0	3.750	3.751	AO	75,391	361,875	02/21/2014	10/16/2023
895945-DH-7	TRICAN WELL SVCS PP	A			.5	479,211		.98.7730	732,126	741,221	546,488	.0	36,038	.0	8.900	19.839	AO	11,545	65,688	08/07/2017	04/28/2021
895945-DH-9	TRICAN WELL SVCS PP	A			.5	499,905		100.0940	649,981	649,372	623,838	.0	64,639	.0	8.290	20.659	AO	9,421	54,375	08/07/2017	04/28/2018
895945-G*-8	TRICAN WELL SVCS PP	A			.5	4,198		.99.7090	42,944	43,069	.0	.0	.0	.0	5.550	183.359	AO	.0	1,135	06/30/2017	04/28/2018
895945-GH-6	TRICAN WELL SVCS PP	A			.5	8,176		.97.5100	97,080	99,560	8,176	.0	.0	.0	6.280	92.633	AO	.0	.0	11/30/2015	04/28/2021
91831A-AC-5	VRX ESCROW CORP	A		2	5FE	1,452,519		.91.5000	1,267,275	1,385,000	1,434,276	.0	(7,891)	.0	6.125	5.342	AO	17,909	84,831	08/03/2015	04/15/2025
91911K-AE-2	VALEANT PHARMA	A		2	5FE	2,231,786		.91.5000	2,039,535	2,229,000	2,230,269	.0	(615)	.0	5.500	5.468	MS	40,865	122,595	03/09/2015	03/01/2023
91911K-AN-2	VALEANT PHARMA	A		2	3FE	2,700,000		101.7500	2,747,250	2,700,000	2,700,000	.0	.0	.0	5.500	5.500	MN	30,525	.0	10/02/2017	11/01/2025
92658T-AQ-1	VIDEOTRON LTD	A			2FE	2,023,000		105.2500	2,129,208	2,023,000	2,023,000	.0	.0	.0	5.000	5.000	JJ	46,641	101,150	07/20/2012	07/15/2022
98417E-AC-4	XSTRATA FINANCE CANADA	A			2FE	3,987,480		126.5840	5,063,360	4,000,000	3,988,833	.0	246	.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		104.7800	3,143,400	3,000,000	3,033,546	.0	(6,256)	.0	4.250	3.991	AO	23,375	127,500	08/20/2014	10/25/2022
C1467H-AA-5	CSL GROUP INC. PP	A		4	.3	2,625,001		102.5130	2,690,961	2,625,001	2,625,001	.0	.0	.0	5.440	5.440	MS	42,047	142,800	01/31/2011	03/15/2021
C9824H-AC-4	WORLEYPARSONS CANADIAN FINANCE PP	A			.3	5,000,000		100.0580	5,002,903	5,000,000	5,000,000	.0	.0	.0	4.860	4.860	MS	65,475	251,854	03/17/2011	03/26/2018
000000-00-0	BELLON SA PP	D		4	.2	3,7,															

ANNUAL STATEMENT FOR THE YEAR 2017 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
055650-BZ-0	BP CAPITAL MARKETS	D			1FE	6,044,940		102.4850	6,149,119	6,000,000	0	6,025,990	(5,531)	0	3.245	3.137	MN	29,746	194,700	06/06/2014	05/06/2022
055650-CB-2	BP CAPITAL MARKETS	D			1FE	8,985,600		99.4700	9,947,032	10,000,000	0	9,416,822	107,492	0	2.500	3.829	MN	38,194	250,000	09/23/2013	11/06/2022
055650-CJ-5	BP CAPITAL MARKETS	D			1FE	1,000,000		106.3350	1,063,351	1,000,000	0	1,000,000	0	0	3.994	3.994	MS	10,540	39,940	09/23/2013	09/26/2023
055650-DL-9	BP CAPITAL MARKETS	D	2		1FE	9,999,400		102.4420	10,244,172	10,000,000	0	9,999,652	252	0	3.224	3.224	AO	68,958	214,933	02/08/2017	04/14/2024
06738E-AE-5	BARCLAYS PLC	D			2FE	2,013,340		99.8220	1,996,434	2,000,000	0	2,012,804	(536)	0	3.650	3.548	MS	21,292	36,500	09/13/2017	03/16/2025
06738E-AF-2	BARCLAYS PLC	D			2FE	1,503,060		100.0010	1,500,009	1,500,000	0	1,500,574	(2,486)	0	2.000	1.805	MS	8,750	30,000	02/17/2017	03/16/2018
06738E-AS-4	BARCLAYS PLC	D	2		2FE	5,000,000		101.4660	5,073,311	5,000,000	0	5,000,000	0	0	3.684	3.684	JJ	87,495	92,100	01/03/2017	01/10/2023
06744C-FY-2	BARCLAYS BANK PLC	D			1FE	40,090,800		100.3350	40,134,013	40,000,000	0	40,078,690	(12,110)	0	1.942	1.738	FMAN	118,674	190,304	09/28/2017	08/07/2019
06849A-AB-5	BARRICK INTL BK CORP	D			2FE	5,220,336		129.2760	6,463,809	5,000,000	0	5,188,249	(5,457)	0	6.350	6.009	AO	67,028	317,500	02/17/2011	10/15/2036
09952A-AC-0	BORAL FINANCE PTY LTD	D	2		2FE	4,976,800		100.7100	5,035,511	5,000,000	0	4,976,905	105	0	3.750	3.804	MN	31,250	0	10/24/2017	05/01/2028
10553Y-AF-2	BRASKEM FINANCE LTD	D			2FE	6,522,000		112.0010	6,720,060	6,000,000	0	6,469,191	(52,809)	0	6.450	4.946	FA	159,100	193,500	03/03/2017	02/03/2024
10554T-AB-1	BRASKEM NETHERLANDS	D			2FE	9,899,500		98.3800	9,838,000	10,000,000	0	9,900,620	1,120	0	4.500	4.625	JJ	101,250	0	10/04/2017	01/10/2028
111013-AH-1	BRITISH SKY BROADCASTING	D			2FE	2,495,850		106.1980	2,654,952	2,500,000	0	2,498,925	579	0	9.500	9.527	MN	30,347	237,500	11/17/2008	11/15/2018
111022-AA-7	BRITISH TRANSCO FINANCE	D			1FE	4,050,870		101.9750	4,078,989	4,000,000	0	4,001,446	(4,925)	0	6.625	6.500	JD	22,083	265,000	05/09/2001	06/01/2018
11778B-AB-8	BSKYB FINANCE UK	D			2FE	8,855,770		132.3600	11,912,439	9,000,000	0	8,883,417	3,329	0	6.500	6.624	AO	123,500	585,000	10/14/2005	10/15/2035
12591D-AC-5	CNOOC FIN 2014 ULC	D			1FE	3,024,144		105.4220	3,162,672	3,000,000	0	3,021,565	(2,580)	0	4.250	4.118	AO	127,500	127,500	02/17/2017	04/30/2024
12615T-AB-4	CNOOC FINANCE	D			1FE	3,674,930		117.3060	4,105,717	3,500,000	0	3,627,212	(5,320)	0	5.500	5.154	MN	21,389	192,500	10/20/2006	05/21/2033
14214X-BB-8	CARILLION PLC PP	D			3Z	3,850,000		35.0000	3,850,000	11,000,000	0	3,890,841	40,841	7,150,000	4.850	4.031	MN	51,868	643,475	11/02/2012	01/06/2019
17186H-AA-0	CIMPRESS NV	D	2		4FE	2,231,000		103.0000	2,297,930	2,231,000	0	2,231,000	0	0	7.000	7.000	AO	39,043	156,170	03/13/2015	04/01/2022
21986B-BS-4	CORP ANDINA DE FOMENTO	D			1FE	3,113,610		106.5390	3,196,170	3,000,000	0	3,057,906	(11,948)	0	4.375	3.892	JD	5,833	131,250	01/25/2013	06/15/2022
21987B-AN-8	CODELCO INC	D			1FE	6,631,890		103.0030	7,210,226	7,000,000	0	6,874,507	40,474	0	3.750	4.427	MN	41,563	262,500	03/24/2011	11/04/2020
21987B-AW-8	CODELCO INC	D	2		1FE	7,858,960		100.1270	8,010,160	8,000,000	0	7,863,637	4,677	0	3.625	3.839	FA	120,833	0	07/25/2017	08/01/2027
225401-AE-8	CREDIT SUISSE GROUP-SPON ADR	D	2		2FE	10,000,000		100.9470	10,094,749	10,000,000	0	10,000,000	0	0	2.774	2.517	MJSD	13,868	63,679	09/11/2017	12/14/2023
22546Q-AC-1	CREDIT SUISS NEW YORK	D			1FE	3,591,324		104.7130	3,455,519	3,300,000	0	3,360,142	(35,358)	0	5.300	4.120	FA	67,045	174,900	07/26/2010	08/13/2019
22546Q-AN-7	CREDIT SUISS NEW YORK	D			1FE	4,989,700		100.0880	5,004,396	5,000,000	0	4,996,926	2,087	0	2.300	2.344	MN	10,542	115,000	05/22/2014	05/28/2019
22546Q-AP-2	CREDIT SUISS NEW YORK	D			1FE	7,460,556		103.4520	7,603,695	7,350,000	0	7,462,295	(2,991)	0	3.625	3.364	MS	82,892	157,688	09/13/2017	09/09/2024
22546Q-AT-4	CREDIT SUISS NEW YORK	D			1FE	1,451,639		100.0010	1,450,011	1,450,000	0	1,450,176	(1,462)	0	1.750	1.582	JJ	10,714	12,688	05/18/2017	01/29/2018
22546Q-AV-9	CREDIT SUISS NEW YORK	D			1FE	13,444,991		99.9250	13,439,963	13,450,000	0	13,445,006	15	0	1.700	1.810	AO	40,649	0	12/19/2017	04/27/2018
25156P-AT-0	DEUTSCHE TELEKOM	D			2FE	3,007,350		100.3020	3,009,046	3,000,000	0	3,009,203	(1,147)	0	2.063	1.597	MJSD	2,235	26,619	08/30/2017	09/19/2019
268317-AB-0	ELECTRICITE DE FRANCE	D			1FE	21,609,849		104.5870	22,146,238	21,175,000	0	21,233,966	(53,383)	0	6.500	6.220	JJ	592,606	1,376,375	08/07/2009	01/26/2019
26835P-AB-6	EDP FINANCE BV	D			2FE	7,876,030		100.1200	8,009,600	8,000,000	0	7,996,875	21,884	0	6.000	6.300	FA	198,667	480,000	07/25/2011	02/02/2018
26835P-AC-4	EDP FINANCE BV	D			2FE	5,788,000		104.0930	6,245,574	6,000,000	0	5,944,179	28,536	0	4.900	5.453	AO	73,500	294,000	07/14/2011	10/01/2019
26874R-AA-6	ENI SPA	D			2FE	11,679,656		103.5160	11,542,076	11,150,000	0	11,358,397	(71,252)	0	4.150	3.430	AO	115,681	462,725	07/16/2013	10/01/2020
268789-AA-2	E.ON INTL FINANCE BV	D			2FE	27,672,253		101.1840	27,860,000	27,860,000	0	27,876,474	20,120	0	5.800	5.563	AO	273,802	1,473,780	11/30/2017	04/30/2018
29268B-AC-5	ENEL FINANCE	D			2FE	10,651,055		133.6390	14,032,059	10,500,000	0	10,625,463	(3,134)	0	6.800	6.688	MS	210,233	714,000	10/16/2007	09/15/2037
31572U-AG-1	FIBRIA OVERSEAS FINANCE	D	2		2FE	8,862,660		99.0000	9,810,000	9,000,000	0	8,864,454	1,794	0	4.000	4.250	JJ	47,000	0	11/09/2017	01/14/2025
35177P-AL-1	ORANGE SA	D			2FE	1,989,000		149.9810	2,999,620	2,000,000	0	2,022,912	(911)	0	9.000	8.848	MS	60,000	180,000	11/18/2008	03/01/2031
35177P-AT-4	ORANGE SA	D			2FE	12,283,110		104.5200	12,542,441	12,000,000	0	12,052,262	(32,564)	0	5.375	5.072	JJ	309,958	645,000	08/28/2009	07/08/2019
35177P-AW-7	ORANGE SA	D			2FE	2,982,880		105.6750	3,170,247	3,000,000	0	2,991,219	2,110	0	4.125	4.210	MS	36,781	123,750	09/09/2013	09/14/2021
36164Q-MS-4	GE CAPITAL INTL FUNDING	D			1FE	6,413,280		99.5310	6,366,035	6,396,000	0	6,407,571	(3,882)	0	2.342	2.276	MN	19,140	149,794	07/08/2016	11/11

ANNUAL STATEMENT FOR THE YEAR 2017 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
58284M-AB-0	MEXICO CITY AIRPORT TRUST	D		2	2FE	9,825,000	98.7500	9,875,000	10,000,000	9,828,147	0	3,177	0	0	5.500	5.620	AO	93,194	597,361	10/27/2016	10/31/2046
58284M-AD-6	MEXICO CITY AIRPORT TRUST	D		2	2FE	1,987,960	98.7500	1,975,000	2,000,000	1,987,823	0	(137)	0	0	5.500	5.542	JJ	30,861	0	09/13/2017	07/31/2047
612380-AA-6	BASELL FINANCE CO BV	D			2FE	2,564,810	132.6490	2,652,978	2,000,000	2,430,796	0	(35,834)	0	0	8.100	5.133	MS	47,700	162,000	12/18/2013	03/15/2027
62947Q-AV-0	NXP BV	D			3FE	7,000,000	104.6000	7,322,000	7,000,000	7,000,000	0	0	0	0	4.625	4.625	JD	26,979	323,750	05/18/2016	06/01/2023
636203-AA-9	NATIONAL GAS CO	D			3FE	4,836,550	103.5000	5,175,000	5,000,000	4,867,895	0	3,748	0	0	6.050	6.295	JJ	139,486	302,500	09/21/2006	01/15/2036
65504L-AC-1	NOBLE HOLDING INTL LTD	D			4FE	351,043	96.0000	329,280	343,000	345,508	0	(899)	0	0	4.900	4.595	FA	7,003	16,807	12/14/2010	08/01/2020
65590A-DM-5	NORDEA BANK AB NEW YORK	D			1FE	7,000,000	100.0000	6,999,981	7,000,000	7,000,000	0	0	0	0	1.855	1.442	MJSD	9,019	83,012	03/02/2017	03/07/2019
656531-AJ-9	STATOIL ASA	D			1FE	2,278,760	134.3490	2,686,971	2,000,000	2,182,480	0	(11,379)	0	0	7.150	6.007	JJ	65,939	143,000	09/15/2006	01/15/2029
66989G-AA-8	NOVARTIS SEC INVEST LTD	D			1FE	15,123,100	103.2900	15,493,527	15,000,000	15,017,438	0	(15,713)	0	0	5.125	5.011	FA	301,094	768,750	02/18/2010	02/10/2019
71429M-AB-1	PRGO	D		2	2FE	997,510	102.5770	1,025,766	1,000,000	997,831	0	209	0	0	4.375	4.406	MS	12,882	43,750	03/07/2016	03/15/2026
71647N-AF-6	PETROBRAS GLOBAL FINANCE	D			3FE	7,906,240	98.8970	7,911,760	8,000,000	7,943,998	0	8,938	0	0	4.375	4.522	MN	39,861	350,000	05/13/2013	05/20/2023
71654Q-BB-7	PETROLEOS MEXICANOS	D			2FE	7,287,000	104.2250	7,295,750	7,000,000	7,159,330	0	(35,243)	0	0	4.875	4.258	JJ	148,823	341,250	02/24/2014	01/24/2022
71654Q-BE-1	PETROLEOS MEXICANOS	D			2FE	654,975	91.9960	587,854	639,000	654,142	0	(256)	0	0	5.500	5.332	JD	391	35,145	05/19/2014	06/27/2044
71654Q-BG-6	PETROLEOS MEXICANOS	D			2FE	9,660,000	97.9900	9,790,000	10,000,000	9,787,328	0	37,049	0	0	3.500	3.966	JJ	146,806	350,000	05/19/2014	01/30/2023
71654Q-CC-4	PETROLEOS MEXICANOS	D			2FE	1,317,701	104.3850	1,330,909	1,275,000	1,316,962	0	(739)	0	0	6.750	6.498	MS	23,906	86,063	01/27/2017	09/21/2047
71656L-BP-5	PETROLEOS MEXICO	D			2FE	3,977,840	106.0000	4,240,000	4,000,000	3,981,136	0	3,240	0	0	5.375	5.500	MS	64,500	161,250	12/06/2016	03/13/2022
737271-AE-6	REPUBLIC OF PORTUGAL SOVEREIGN	D			2FE	2,120,000	107.2920	2,145,840	2,000,000	2,116,947	0	(3,053)	0	0	5.125	4.127	AO	21,639	0	10/18/2017	10/15/2024
75405T-AA-7	RASGAS II	D		4	1FE	976,029	103.5200	1,011,494	.977,100	976,523	0	128	0	0	5.298	5.328	MS	13,085	51,767	02/07/2007	09/30/2020
75405U-AA-4	RAS LAFFAN LNG III	D			1FE	5,000,000	112.0000	5,600,000	5,000,000	5,000,000	0	0	0	0	5.838	5.838	MS	73,786	291,900	08/04/2005	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY	D			1FE	987,450	103.2850	1,032,850	1,000,000	992,204	0	1,193	0	0	3.625	3.777	MS	10,069	36,250	09/16/2013	09/21/2023
75625Q-AE-9	RECKITT BENCKISER TSY	D		2	1FE	2,491,841	97.6340	2,463,301	2,523,000	2,492,585	0	744	0	0	3.000	3.148	JD	1,051	37,845	09/28/2017	06/26/2027
761735-AD-1	REYNOLDS GROUP ISSUERS INC	L.S.		2	4FE	2,897,145	101.3750	2,772,636	2,735,029	2,760,761	0	(22,846)	0	0	6.875	5.472	FA	71,035	236,007	04/30/2013	02/15/2021
780097-BA-8	ROYAL BANK OF SCOTLAND	D			2FE	13,974,660	107.4190	15,038,617	14,000,000	13,977,247	0	2,098	0	0	4.800	4.823	AO	160,533	672,000	03/30/2016	04/05/2026
780097-BF-7	ROYAL BANK OF SCOTLAND	D		2	2FE	10,000,000	101.0950	10,109,541	10,000,000	10,000,000	0	0	0	0	2.886	2.652	FIHAN	37,677	138,940	05/10/2017	05/15/2023
780153-AU-6	ROYAL CARIBBEAN CRUISES	D			2FE	656,500	109.8020	713,711	650,000	654,923	0	(877)	0	0	5.250	5.071	MN	4,360	34,125	02/22/2016	11/15/2022
78467K-AB-6	SSE PP	D			1	5,000,000	100.3540	5,017,720	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
80413T-AA-7	SAUDI ARABIA	D			1FE	9,900,700	97.5460	9,754,600	10,000,000	9,922,832	0	18,940	0	0	2.375	2.588	AO	42,882	237,500	10/19/2016	10/26/2021
80685P-AA-6	SCHLUMBERGER NOR	D		2	1FE	14,068,324	104.4920	13,432,478	12,855,000	13,331,481	0	(161,980)	0	0	4.200	2.809	JJ	248,959	539,910	03/19/2014	01/15/2021
80685Q-AA-4	SCHLUMBERGER OILFIELD UK	D		2	1FE	11,473,609	104.4470	10,935,603	10,470,000	10,855,671	0	(131,515)	0	0	4.200	2.815	JJ	202,769	439,740	10/17/2013	01/15/2021
81725W-AG-8	SENSATA TECHNOLOGIES BV	D			3FE	7,000,000	104.5000	7,315,000	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
822538-AC-8	SHELL DRILL HOLD LTD	D		2	4FE	4,055,321	101.8750	4,219,663	4,142,000	4,062,743	0	7,421	0	0	9.500	10.284	MN	65,582	196,745	09/06/2017	11/02/2020
822582-AJ-1	SHELL INTERNATIONAL FIN	D			1FE	5,910,420	103.5790	6,214,742	6,000,000	5,980,627	0	10,376	0	0	4.300	4.493	MS	70,950	258,000	02/17/2010	09/22/2019
82481L-AB-5	SHIRE ACQ INV IRELAND DA	D		2	2FE	9,989,200	98.4150	9,841,547	10,000,000	9,991,647	0	2,071	0	0	2.400	2.423	MS	65,333	240,000	09/19/2016	09/23/2021
82481L-AC-3	SHIRE ACQ INV IRELAND DA	D		2	2FE	4,999,350	98.2920	4,914,585	5,000,000	4,999,331	0	.86	0	0	2.875	2.877	MS	39,132	143,750	09/19/2016	09/23/2023
82481L-AD-1	SHIRE ACQ INV IRELAND DA	D		2	2FE	4,994,050	97.7480	4,887,409	5,000,000	4,994,548	0	518	0	0	3.200	3.214	MS	43,556	160,000	09/19/2016	09/23/2026
826200-AD-9	SIEMENS FINANCING	D			1FE	5,036,230	121.0310	6,051,551	5,000,000	5,020,746	0	(1,828)	0	0	6.125	6.061	FA	113,993	306,250	10/24/2006	08/17/2026
82620K-AD-5	SIEMENS	D			1FE	17,703,400	101.1060	17,592,360	17,400,000	17,642,757	0	(52,056)	0	0	2.900	2.560	MN	47,657	504,600	10/26/2016	05/27/2022
82937J-AB-0	SINOPEC GRP OVERSEA 2012	D			1FE	28,638,145	103.3690	29,201,856	28,250,000	28,478,558	0	(47,485)	0	0	3.900	3.697	MN	134,658	1,101,750	08/14/2014	05/17/2022
82937T-AA-0	SINOPEC	D			1FE	5,956,310	99.5080	6,468,051	6,500,000	6,179,717	0	52,573	0	0	3.125	4.165	AO	37,804	203,125	06/03/2013	04/24/2023
82937W-AC-9	SINOPEC GRP OVERSEA 2014	D																			

ANNUAL STATEMENT FOR THE YEAR 2017 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
91311Q-AE-5	UNITED UTILITIES PLC	D			2FE	962,370	103.0470	1,030,471	1,000,000	995,318	0	4,024	0	0	5.375	5.822	FA	22,396	53,750	05/16/2007	02/01/2019
92857W-BD-1	VODAFONE GROUP PLC	D			2FE	2,970,585	102.9870	3,604,544	3,500,000	3,005,497	0	9,095	0	0	4.375	5.409	FA	56,146	153,125	11/15/2013	02/19/2043
92979Q-AC-6	WACKER CHEMICAL PP	D			2	5,000,000	102.6140	5,130,691	5,000,000	5,000,000	0	0	0	0	4.180	4.180	AO	39,478	209,000	03/21/2013	04/23/2023
98088B-AD-3	WOOLWORTHS LTD	D			2FE	11,929,335	103.0620	11,852,141	11,500,000	11,649,887	0	(51,834)	0	0	4.000	3.492	MS	126,500	460,000	02/27/2012	09/22/2020
98088B-AF-8	WOOLWORTHS LTD	D			2FE	5,414,000	105.1870	5,259,345	5,000,000	5,165,371	0	(46,874)	0	0	4.550	3.473	AO	49,924	227,500	03/30/2012	04/12/2021
98420E-AA-3	XLIT LTD	D			2FE	203,346	99.9680	199,936	200,000	201,377	0	(1,420)	0	0	2.300	1.571	JD	204	4,600	08/05/2016	12/15/2018
B0909B-AB-4	BEFIMMO PP	D			2	4,000,000	102.5400	4,101,616	4,000,000	4,000,000	0	0	0	0	4.830	4.830	MN	16,637	193,200	05/17/2012	05/30/2019
B090M3-AC-3	BARRY CALLEBAUT SVCS NV	D			3FE	4,077,448	109.4500	4,346,260	3,971,000	4,042,489	0	(11,220)	0	0	5.500	5.115	JD	9,707	218,403	03/09/2015	06/15/2023
D2736F-AM-1	FRITZ DRAXLMAIER PP	D			3	3,500,000	98.2970	3,440,400	3,500,000	3,500,000	0	0	0	0	4.440	4.440	AO	38,418	155,400	03/31/2014	04/06/2021
D3141F-AC-0	HAUS CRAMER HLDG PP	D			3Z	2,000,000	96.2740	1,925,489	2,000,000	2,000,000	0	0	0	0	4.380	4.380	MN	12,897	87,600	03/21/2013	05/08/2023
F0868F-AA-3	BARILLA FRANCE PP	D			2	5,000,000	100.7480	5,037,381	5,000,000	5,000,000	0	0	0	0	4.140	4.140	JJ	95,450	207,000	07/01/2011	07/15/2018
F0868F-AB-1	BARILLA FRANCE PP	D			2	5,000,000	105.4300	5,271,519	5,000,000	5,000,000	0	0	0	0	4.760	4.760	JJ	109,744	238,000	07/01/2011	07/15/2021
F3166F-AB-0	ESSILOR INTL PP	D			1	5,000,000	100.7390	5,036,944	5,000,000	5,000,000	0	0	0	0	3.100	3.100	MS	45,639	160,000	03/06/2012	03/15/2019
G0369B-AV-8	ANGLIAN WATER PP	D			2FE	8,000,000	104.8170	8,385,351	8,000,000	8,000,000	0	0	0	0	4.990	4.990	MN	38,811	399,200	11/12/2013	11/26/2023
G1257F-AE-1	BOREALIS FUNDING PP	D			2	2,000,000	103.4460	2,068,922	2,000,000	2,000,000	0	0	0	0	4.460	4.460	JJ	42,370	89,200	07/05/2012	07/10/2022
G1846B-AR-8	CAPITA HOLDINGS LTD PP	C			2	13,000,000	97.2190	12,638,488	13,000,000	13,000,000	0	0	0	0	3.330	3.330	JJ	191,198	442,650	01/13/2015	01/22/2022
G1910F-AN-6	COBHAM PLC PP	D			3	5,000,000	98.1230	4,906,157	5,000,000	5,000,000	0	0	0	0	3.410	3.410	AO	29,838	170,500	10/22/2014	10/28/2019
G1910F-AP-1	COBHAM PLC PP	D			3	7,500,000	96.7810	7,258,585	7,500,000	7,500,000	0	0	0	0	3.900	3.900	AO	51,188	292,500	10/22/2014	10/28/2021
G1969F-AC-0	BALFOUR BEATTY PP	D			4	7,000,000	95.6760	6,697,332	7,000,000	7,000,000	0	0	0	0	4.530	4.530	MS	102,177	317,100	02/01/2013	03/05/2020
G2163F-AH-1	COOKSON GRP PLC PP	C			2FE	3,000,000	103.1850	3,095,548	3,000,000	3,000,000	0	0	0	0	4.970	4.968	MS	44,316	149,100	10/20/2010	12/16/2020
G2615B-AB-0	DCC TREAS IRELAN PP	D			2	2,500,000	102.7250	2,568,120	2,500,000	2,500,000	0	0	0	0	4.040	4.040	AO	18,517	101,000	02/28/2013	04/25/2023
G2978F-AE-3	ELECTRICITY SUPPLY BOARD PP	C			1	11,738,100	113.4160	11,341,561	10,000,000	11,262,080	0	(186,411)	0	0	6.050	3.671	JD	26,889	605,000	05/07/2015	12/15/2023
G6750F-AA-0	THE 1887 COMPANY PP	C			2	2,000,000	100.3760	2,007,513	2,000,000	2,000,000	0	0	0	0	4.250	4.250	AO	20,542	85,000	04/04/2011	04/04/2018
G7219F-AJ-4	PREMIER OIL PLC MMB	D			3Z	236,101	97.7930	230,891	236,101	236,101	0	0	0	0	8.960	8.960	MN	1,822	13,820	08/03/2017	05/31/2021
G7219F-AN-5	PREMIER OIL PLC	D			3Z	396,706	98.3060	389,987	396,706	396,706	0	0	0	0	9.140	9.140	MN	3,122	23,607	08/03/2017	05/31/2021
G7219F-AR-6	PREMIER OIL PLC B	D			3Z	7,200,000	97.7930	7,823,473	8,000,000	7,266,927	0	66,927	0	0	8.960	12.322	MN	61,724	242,916	07/31/2017	05/31/2021
G7219F-AV-7	PREMIER OIL PLC C	D			3Z	2,700,000	98.3060	2,949,188	3,000,000	2,724,964	0	24,964	0	0	9.140	12.515	MN	23,612	133,455	07/31/2017	05/31/2021
G9160B-AA-6	UKPNS PP	D			2	7,000,000	106.3000	7,441,030	7,000,000	7,000,000	0	0	0	0	5.000	5.000	JD	16,528	350,000	12/08/2011	12/14/2021
G9284F-AX-5	VITOL FINANCE PP	D			2	6,000,000	100.9010	6,054,039	6,000,000	6,000,000	0	0	0	0	5.010	5.010	JJ	127,755	300,600	07/22/2011	07/30/2018
G9284F-BD-8	VITOL FINANCE PP	D			2	4,000,000	99.8360	3,993,422	4,000,000	4,000,000	0	0	0	0	4.400	4.400	JD	1,956	176,000	06/19/2013	06/27/2023
G9605F-AD-1	WHITBREAD PP	D			2	4,000,000	100.7580	4,030,328	4,000,000	4,000,000	0	0	0	0	3.920	3.920	JJ	67,511	156,800	08/27/2011	01/26/2019
K2162B-AA-4	DANISH CROWN PP	D			2	3,000,000	106.2390	3,187,179	3,000,000	3,000,000	0	0	0	0	4.940	4.940	JD	7,410	222,300	06/01/2012	06/13/2022
N4281B-BS-3	KONINKLIJKE VOPAK NV	D			2	3,000,000	100.7680	3,023,042	3,000,000	3,000,000	0	0	0	0	3.740	3.740	JD	3,740	112,200	11/07/2012	06/19/2023
N4445F-AR-7	IMTECH CAPITAL PP	D			6*	34,140	9.0000	38,407	426,750	34,140	0	0	0	0	7.250	148.530	JD	0	0	06/18/2014	07/15/2017
N4445F-AV-8	IMTECH CAPITAL PP	D			6*	5,191	9.0000	5,840	64,891	5,191	0	0	0	0	7.250	148.530	JD	0	0	06/18/2014	07/15/2017
N7338B-AC-5	RED ELECTRICA PP	C			1	2,293,980	111.0380	2,220,757	2,000,000	2,228,948	0	(25,007)	0	0	5.310	3.612	AO	21,240	106,200	04/17/2015	10/19/2025
N7660F-AM-9	SHV NEDERLAND BV PP	D			2	4,000,000	104.9300	4,197,218	4,000,000	4,000,000	0	0	0	0	4.420	4.420	MS	45,673	176,800	03/23/2012	03/28/2022
N9146F-AB-3	VAN OORD FIN BV PP	C			2	4,000,000	105.1810	4,207,230	4,000,000	4,000,000	0	0	0	0	5.410	5.410	AO	42,679	216,400	04/08/2011	04/20/2021
Q0697F-AA-4	AUSGRID FIN PTY PP	D			2FE	5,000,000	100.3500	5,017,488	5,000,000	5,000,000	0	0	0	0	3.500	3.500	AO	43,750	12,153	08/28/2017	10/01/2027
Q1842F-AC-2	ARC INFRASTRUCTURE PTY LTD PP	C			2	2,000,000	97.1170	1,942,336	2,000,000	2,000,000	0	0	0	0	4.230	4.230	MS	22,090	84,600	03/22/2013	03/27/2023
Q1842F-AF-5	ARC INFRASTRUCTURE PTY LTD PP	D			2Z	1,000,000	98.2870	982,872	1,000,000	1,000,000	0	0	0	0	4.150	4.150	JJ	19,021	41,500	05/16/2014	07/16/2021
Q3079F-AA-6	DBCT FINANCE PTY PP	C			2	2,500,000	1														

ANNUAL STATEMENT FOR THE YEAR 2017 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
00841X-AH-3	ABMT 2015-2 A8			4	1FIM	2,210,176	.99,7540	2,176,175	2,181,543	2,198,942	.0	5,118	.0	.0	3.000	2.340	MON	5,454	65,446	03/13/2015	03/25/2045
00841Y-AH-1	ABMT 2015-3 A8			4	1FIM	4,648,600	.98,9910	4,512,869	4,558,847	4,640,506	.0	25,875	.0	.0	3.000	2.265	MON	11,397	136,765	04/21/2015	04/25/2045
00842B-AC-1	ABMT 2015-5 A3			4	1FIM	7,689,786	.101,6680	7,671,807	7,545,941	7,694,518	.0	3,855	.0	.0	3.500	3.135	MON	22,009	264,108	04/22/2016	07/25/2045
00842B-AE-7	ABMT 2015-5 A5			4	1FIM	6,056,720	.101,5430	6,044,416	5,952,550	6,042,450	.0	4,248	.0	.0	3.500	2.936	MON	17,362	208,339	08/11/2015	07/25/2045
00842T-AE-8	ABMT 2016-1 A5			4	1FIM	4,865,238	.100,9200	4,846,370	4,802,209	4,868,851	.0	28,557	.0	.0	3.500	2.870	MON	14,006	168,077	01/11/2016	12/25/2045
00842V-AJ-2	ABMT 2016-3 A9			4	1FIM	6,764,350	.101,2440	6,747,270	6,664,384	6,765,490	.0	1,866	.0	.0	3.500	3.175	MON	19,438	233,253	08/08/2016	08/25/2046
02148J-AD-9	CIWALT 2006-39CB 1A4			4	1FIM	1,335,240	.97,1910	1,533,716	1,578,039	1,314,666	.0	3,382	.0	.0	6.000	8.640	MON	7,890	95,007	12/14/2006	01/25/2037
02151F-AF-6	CIWALT 2007-21CB 1A6			4	1FIM	1,386,817	.99,5260	1,519,051	1,526,290	1,336,893	.0	(14,963)	.0	.0	6.000	9.167	MON	7,631	91,555	07/17/2007	09/25/2037
02660T-ER-0	AHM 2005-2 5A1			2	1FIM	1,175,365	.98,1970	1,157,613	1,178,865	1,155,904	.0	(6,836)	.0	.0	5.064	4.056	MON	4,975	49,033	09/06/2005	09/25/2035
03215P-ER-6	AMRESO 1998-2 A6			4	1FIM	545	.99,1410	530	535	536	.0	(5)	.0	.0	6.405	5.115	MON	3	50	04/04/2006	12/25/2027
059469-AF-3	BOAA 2006-7 A6			4	1FIM	1,201,168	.60,4110	1,166,317	1,930,622	1,159,736	.0	(86,902)	75,994	.0	5.859	5.515	MON	9,427	61,707	12/14/2006	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1			4	1FIM	257,223	.105,1760	271,427	258,070	257,078	.0	(111)	.0	.0	5.500	5.575	MON	1,183	14,187	08/30/2005	09/25/2035
05946X-GP-2	BAFC 2004-3 1A1			4	1FIM	1,126,660	.102,6990	1,225,628	1,193,417	1,165,857	.0	3,993	.0	.0	5.500	6.647	MON	5,470	65,638	12/17/2007	10/25/2034
05946X-U9-2	BAFC 2005-7 4A3			4	1FIM	1,771,329	.103,1720	1,866,458	1,809,065	1,787,636	.0	(4,924)	.0	.0	5.750	6.082	MON	8,668	104,021	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			4	1FIM	195,072	.103,5400	212,259	205,002	199,901	.0	390	.0	.0	5.500	6.361	MON	940	11,260	09/20/2007	08/25/2035
05948K-XR-5	BOAA 2005-2 1CB2			4	1FIM	416,126	.99,4470	504,663	507,471	455,431	.0	2,110	.0	.0	5.500	6.914	MON	2,326	27,911	11/21/2011	03/25/2035
05948K-XT-1	BOAA 2005-2 1CB4			4	3FIM	772,621	.99,4470	832,530	837,163	808,525	.0	4,745	.0	.0	5.500	4.996	MON	3,837	46,044	03/22/2005	03/25/2035
05948K-ZB-8	BOAA 2005-4 CB2			4	1FIM	656,634	.81,0730	691,366	852,772	682,876	.0	9,342	.0	.0	2.064	10.380	MON	244	13,348	01/29/2015	05/25/2035
05949C-NH-5	BOAMS 2005-11 1A5			4	3FIM	2,817,510	.96,9900	2,797,027	2,883,839	2,817,510	.0	.0	.0	.0	5.750	4.714	MON	13,818	165,823	12/12/2005	12/25/2035
05949C-PJ-9	BOAMS 2005-L 2A3			4	2FIM	2,458,707	.93,9230	2,442,433	2,600,462	2,574,783	.0	31,174	.0	.0	3.712	3.586	MON	8,044	95,564	12/13/2005	01/25/2036
05950P-AJ-2	BAFC 2006-H 3A2			4	1FIM	3,482,408	.92,8560	3,812,614	4,105,951	3,762,143	.0	45,462	.0	.0	3.538	5.826	MON	12,106	135,978	09/08/2006	09/20/2046
059515-BF-2	BAFC 2007-3 XA2			4	1FIM	2,662,324	.100,0330	3,181,053	3,179,991	2,911,258	.0	(22,377)	.0	.0	5.500	7.139	MON	14,575	174,804	07/03/2007	09/25/2034
05951F-AG-9	BAFC 2007-1 1A5			4	4FIM	2,205,679	.91,5040	2,210,674	2,415,923	2,432,551	.0	.0	.0	.0	6.090	1.288	MON	12,260	106,227	02/15/2007	01/25/2037
06606T-AK-7	BAHM 1998-2 B1			4,6	6FE	1,667,518	.72,7160	1,454,314	.0	1,454,314	(80,844)	(264,164)	12,292	.0	10.506	7.127	MON	12,257	335,912	07/24/2015	12/10/2025
07384M-TM-4	BSARM 2003-1 5A1			4	1FIM	131,779	.101,3320	133,701	131,944	131,734	.0	(1,673)	.0	.0	3.178	3.183	MON	349	4,110	03/12/2015	04/25/2033
12489J-QD-9	CBASS 2005-CBB AF2			4	1FIM	635,445	.99,6180	633,036	635,464	631,812	.0	5,267	.0	.0	3.834	5.172	MON	2,030	25,202	11/30/2005	12/25/2035
1248ME-AG-4	CBASS 2007-CB4 A2D			4	1FIM	582,165	.98,8020	701,456	709,957	609,384	.0	(9,247)	.0	.0	4.230	10.077	MON	2,503	27,906	08/16/2011	04/25/2037
1248MG-AX-2	CBASS 2007-CB1 AF1B			4	1FIM	78,535	.49,3800	62,365	54,408	54,408	.0	(3,263)	.0	.0	3.713	6.138	MON	391	2,643	10/11/2007	01/25/2037
12543P-AQ-6	CIHL 2006-21 A15			4	1FIM	37,582	.17,4250	29,944	171,841	37,499	.0	(5,443)	43,637	.0	6.000	0.933	MON	859	11,608	02/13/2008	02/25/2037
12558M-BK-7	CITHE 2003-1 A5			4	1FIM	6,820,704	.101,7580	6,944,792	6,824,790	7,038,139	.0	175,341	.0	.0	5.480	3.218	MON	31,167	373,999	03/03/2003	07/20/2034
12592U-AH-5	CSMLT 2015-1 A4			4	1FIM	9,420,833	.100,1220	9,344,707	9,333,333	9,420,110	.0	(723)	.0	.0	3.500	3.394	MON	27,222	27,222	11/28/2017	05/25/2045
12628K-AF-9	CSAB 2006-3 A3A			4	1FIM	4,918,442	.38,0730	4,368,670	11,474,486	4,661,388	.0	(532,785)	557,058	.0	5.950	5.985	MON	56,894	338,834	10/20/2006	11/25/2036
12628L-AJ-9	CSAB 2006-4 A6A			4	1FIM	3,174,883	.47,3570	2,788,338	5,887,917	3,024,574	.0	(280,578)	339,697	.0	5.684	4.952	MON	27,888	214,598	11/15/2006	12/25/2036
12646C-AA-6	CSMC 2012-C1M1 A1			4	1FIM	19,027	.101,0430	19,076	18,879	18,871	.0	(90)	.0	.0	3.380	2.512	MON	53	638	10/21/2015	02/25/2042
12646W-AS-3	CSMC 2013-1VR2 B2			4	1FIM	5,215,649	.99,2050	5,367,289	5,410,293	5,246,519	.0	18,107	.0	.0	3.428	4.006	MON	15,455	185,649	03/29/2016	04/25/2043
12647P-AF-5	CSMC 2013-7 A5			4	1FIM	2,722,979	.96,8320	2,642,702	2,729,162	2,722,844	.0	918	.0	.0	3.000	3.025	MON	6,823	81,875	01/26/2015	08/25/2043
12649D-AP-8	CSMC 2014-WIN2 B1			4	1FIM	3,049,593	.103,1060	3,042,570	2,950,921	3,032,542	.0	(8,432)	.0	.0	3.997	3.491	MON	9,829	118,157	05/10/2016	10/25/2044
12649K-AL-1	CSMC 2015-WIN1 A7			4	1FIM	5,074,875	.98,8200	5,009,888	5,069,726	5,075,977	.0	(4,416)	.0	.0	3.000	2.940	MON	12,674	152,064	01/13/2015	12/25/2044
12667F-3U-7	CIWALT 2005-J1 1A8			4	1FIM	1,298,605	.99,7580	1,366,008	1,369,317	1,345,469	.0	12,427	.0	.0	5.500	6.379	MON	6,276	75,312	06/27/2007	02/25/2035
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ANNUAL STATEMENT FOR THE YEAR 2017 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
12669F-UC-5	CIHL 2004-9 A7			4	1FHL	1,527,279	101.7770	1,655,702	1,626,793	1,575,249	.0	1,323	.0	.0	5.250	6.103	MON	7,117	85,407	06/07/2004	06/25/2034
12669G-W5-6	CIHL 2005-J2 3A14			4	1FHL	2,423,365	.92.5550	2,422,687	2,617,565	2,291,636	.0	(54,309)	.0	.0	5.500	6.146	MON	11,997	144,740	10/19/2006	08/25/2035
12669R-AE-7	CIWL 2007-S1 A5			4	1FHL	2,034,249	.96.5580	3,175,756	3,288,968	1,049,729	.0	163,583	.0	.0	6.018	42.094	MON	16,494	197,930	09/12/2007	11/25/2036
15132E-LC-0	CDMC 2005-1 A5			4	1FHL	1,812,449	101.4940	1,840,671	1,813,571	1,785,785	.0	(14,610)	.0	.0	5.387	5.669	MON	8,142	72,870	11/19/2009	02/18/2035
173100-AR-9	CMSI 2006-6 B1			4	4FHL	484,460	.39.1570	418,324	1,068,324	418,324	(30,050)	137,542	.0	.0	6.000	4.120	MON	5,342	29,041	11/13/2007	11/25/2036
17310F-AT-2	CMSI 2006-5 3A1			4	1FHL	666,875	100.7310	661,006	656,212	661,549	.0	(12,598)	.0	.0	5.500	1.806	MON	3,008	35,152	11/23/2016	09/25/2036
17312H-AD-1	CRMSI 2007-2 A4			4	1FHL	1,769,098	101.5770	1,797,076	1,769,169	1,741,681	.0	6,997	.0	.0	5.243	6.179	MON	7,730	93,533	06/20/2007	06/25/2037
17312H-AE-9	CRMSI 2007-2 A5			4	1FHL	8,999,730	.95.9790	8,638,122	9,000,000	8,632,319	.0	21,122	.0	.0	5.241	6.066	MON	39,310	475,829	06/20/2007	06/25/2037
17321L-AA-7	CMLTI 2013-J1 A1			4	1FHL	7,365,301	101.7560	7,625,035	7,493,487	7,373,738	.0	(16,011)	.0	.0	3.500	3.793	MON	21,856	262,272	02/17/2016	10/25/2043
17322N-AA-2	CMLTI 2014-J1 A1			4	1FHL	7,781,596	101.6810	7,826,761	7,697,406	7,782,112	.0	11,940	.0	.0	3.500	3.242	MON	22,451	269,409	10/08/2014	06/25/2044
17323E-AQ-6	CMLTI 2014-J2 B4			4	1FHL	4,141,676	.98.9210	4,065,245	4,109,570	4,140,397	.0	(1,278)	.0	.0	3.894	3.779	MON	13,334	93,511	05/25/2017	11/25/2044
17323M-AA-3	CMLTI 2015-A A1			4	1FHL	5,652,695	101.1930	5,644,199	5,577,653	5,640,824	.0	(11,220)	.0	.0	3.500	3.049	MON	16,268	195,218	03/31/2015	06/25/2058
22541Q-FV-9	CSFB 2003-17 1A4			4	1FHL	332,112	101.1490	349,087	345,121	334,477	.0	(1,951)	.0	.0	5.500	6.312	MON	1,582	19,243	06/26/2007	06/25/2033
22541Q-MA-7	CSFB 2003-19 1A4			4	1FHL	2,287,874	102.2450	2,349,147	2,297,567	2,288,439	.0	(482)	.0	.0	5.250	5.324	MON	10,052	120,622	07/15/2003	07/25/2033
22541S-SU-8	CSFB 2005-FIX1 A5			4	1FHL	1,289,996	101.6060	1,313,796	1,293,032	1,285,786	.0	3,762	.0	.0	4.900	4.939	MON	5,280	59,038	04/04/2006	05/25/2035
22541S-W3-8	CSFB 2004-8 4A3			4	1FHL	4,786,077	101.3910	5,012,429	4,943,656	4,848,848	.0	(13,230)	.0	.0	5.500	5.953	MON	22,658	271,766	10/12/2006	12/25/2034
225458-KM-9	CSFB 2005-3 3A16			4	1FHL	4,513,390	102.0520	4,531,995	4,440,879	4,442,513	.0	(10,560)	.0	.0	5.500	5.254	MON	20,354	244,248	03/03/2005	07/25/2035
225458-PR-3	CSFB 2005-4 2A4			4	1FHL	2,973,968	.98.0320	3,103,326	3,165,640	2,894,640	.0	(20,974)	.0	.0	5.500	5.451	MON	14,509	174,105	10/19/2006	06/25/2035
225470-M6-7	CSMC 2006-3 1A4A			4	1FHL	3,227,311	.74.0260	2,584,604	3,491,484	3,129,926	.0	(75,269)	.0	.0	5.896	2.562	MON	17,155	123,014	12/19/2006	04/25/2036
225470-QY-2	CSMC 2005-5 A2F			4	1FHL	8,071,786	.37.8420	6,811,481	18,000,000	6,688,125	.0	(347,955)	.0	.0	5.865	5.850	MON	17,595	783,097	12/22/2005	04/25/2036
22943H-AG-1	CSAB 2006-1 A6A			4	1FHL	2,704,103	.47.7880	2,530,521	5,295,330	2,643,327	.0	(220,024)	523,337	.0	6.172	6.868	MON	27,236	151,615	05/02/2006	06/25/2036
251510-FX-6	DBALT 2005-4 A6			4	1FHL	2,546,934	.91.7160	2,563,704	2,795,276	2,618,774	.0	11,331	.0	.0	5.300	5.370	MON	12,346	154,081	01/25/2006	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3			4	1FHL	640,568	102.7170	719,485	700,457	636,342	.0	101	.0	.0	5.865	7.235	MON	3,423	37,857	10/04/2006	02/25/2036
251513-AQ-0	DBALT 2006-AB4 A1A			4	4FHL	20,885	.94.0130	23,210	24,688	25,042	.0	308	.0	.0	6.005	3.423	MON	124	844	09/14/2006	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4			4	1FHL	1,433,818	.99.3070	1,650,849	1,662,369	1,311,135	.0	(4,232)	.0	.0	6.423	12.621	MON	8,898	101,845	06/14/2006	07/25/2036
294751-CQ-3	EQABS 2003-3 AF4			4	1FHL	3,438,142	.98.9110	3,400,704	3,438,145	3,430,942	.0	(13,489)	.0	.0	5.495	5.163	MON	15,744	181,642	07/17/2003	12/25/2033
294751-DB-5	EQABS 2003-4 AF5			4	1FHL	3,663,043	.99.9970	3,662,942	3,663,046	3,633,569	.0	16,173	.0	.0	6.203	5.558	MON	15,221	174,523	10/20/2003	10/25/2034
29977K-AA-1	EVER 2013-2 A			4	1FHL	8,843,803	.99.5700	8,914,697	8,953,241	8,851,322	.0	483	.0	.0	3.000	3.194	MON	22,383	268,597	11/20/2015	06/25/2043
32051G-RV-9	FHASI 2005-FA5 1A5			4	1FHL	1,293,301	.90.7080	1,346,904	1,484,873	1,299,654	.0	1,534	.0	.0	5.500	3.969	MON	6,806	82,126	06/29/2006	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1			4	2FHL	1,138,549	.80.5730	1,122,020	1,392,557	1,089,986	.0	(43,849)	4,350	.0	5.500	5.017	MON	6,383	78,514	09/08/2011	08/25/2035
32052L-AG-8	FHASI 2006-2 1A7			4	2FHL	319,568	.89.1010	312,898	351,174	303,753	.0	(13,353)	.0	.0	6.000	5.008	MON	1,756	21,071	10/27/2011	08/25/2036
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7			4	3FHL	85	.94.9190	79	83	86	.0	3	.0	.0	6.465	4.537	MON	.0	5	08/01/2017	06/25/2028
36186K-AD-7	GMACM 2007-HE1 A4			4	1FHL	12,332,727	103.5940	13,633,620	13,160,637	13,105,702	.0	266,848	.0	.0	5.952	5.811	MON	65,277	789,647	03/26/2007	08/25/2037
36186L-AG-8	GMAC 2007-HE2 A6			4	3FHL	2,909,504	.99.1060	3,008,601	3,035,731	3,052,029	.0	12,582	.0	.0	6.249	3.349	MON	15,809	189,596	06/27/2007	07/25/2037
3622MW-AH-6	GSR 2007-3F 2A7			4	2FHL	1,466,418	104.7120	1,611,826	1,539,294	1,472,944	.0	2,978	.0	.0	5.750	6.357	MON	7,376	85,984	07/06/2007	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4			4	1FHL	1,243,223	101.8270	1,548,546	1,520,762	1,386,615	.0	(2,034)	.0	.0	5.000	6.902	MON	6,337	73,868	07/08/2008	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13			4	3FHL	786,023	.97.0520	784,587	808,416	785,927	.0	(5,938)	6,001	.0	5.750	4.483	MON	3,874	45,039	12/04/2006	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6			4	1FHL	192,698	104.4510	211,452	202,440	198,977	.0	1,663	.0	.0	5.500	6.363	MON	928	11,134	09/20/2007	09/25/2035
437089-AE-5	JNHLE 2006-1 A5			4	1FHL	366,633	.99.8020	2,255,897	2,260,375	64,969	.0	(1									

ANNUAL STATEMENT FOR THE YEAR 2017 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
52522H-AN-2	LXS 2006-8 3A5			4	1FIM	2,060,050	.97 5880	2,134,408	2,187,168	2,060,038	.0	.0	.0	.0	5.227	5.728	MON	9,527	119,839	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			4	3FIM	5,371,981	.74 2110	5,073,962	6,837,191	6,243,950	.0	178,183	.0	.0	5.950	5.258	MON	33,901	364,810	10/04/2006	11/25/2036
52523K-AJ-3	LXS 2006-17 WF5			4	3FIM	5,224	.74 2110	3,877	5,224	5,224	.0	.0	.0	.0	5.950	5.950	MON	26	143	10/01/2017	11/25/2036
52524M-AV-1	LXS 2007-9 WF3			4	1FIM	4,617,380	.69 4850	4,934,198	7,101,127	4,924,464	.0	308,138	.0	.0	6.320	6.843	MON	37,399	357,612	05/24/2007	05/25/2037
52524P-AL-6	LXS 2007-6 3A5			4	1FIM	1,817,016	.165 8670	3,796,946	2,289,144	2,013,580	.0	31,095	.0	.0	4.898	7.846	MON	9,344	124,542	05/07/2007	05/25/2037
57643L-LF-1	MABS 2005-AB1 A6			4	1FIM	1,004,033	.92 3880	927,683	1,004,113	963,266	.0	(13,325)	.0	.0	5.471	4.199	MON	4,578	37,967	10/07/2005	11/25/2035
59890C-AE-3	MCMLT 2017-3 M1			4	1FIM	5,029,206	.100 0810	5,004,059	5,000,000	5,028,005	.0	(1,201)	.0	.0	3.250	3.153	MON	13,542	40,625	09/21/2017	02/25/2058
59890T-AB-2	MCMLT 2016-1 M1			4	1FIM	12,038,994	.99 9230	11,990,773	12,000,000	12,026,658	.0	(9,729)	.0	.0	3.150	3.080	MON	31,500	378,000	08/15/2016	04/25/2057
59891H-AB-7	MCMLT 2017-1 M1			4	1FIM	4,855,876	.100 3160	5,015,818	5,000,000	4,869,135	.0	13,260	.0	.0	3.250	3.725	MON	13,542	121,875	03/13/2017	11/25/2058
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1FIM	4,402,464	.55 6990	4,432,621	7,958,178	4,268,995	.0	(253,094)	177,600	.0	6.092	3.920	MON	40,400	160,826	09/22/2006	10/25/2036
61749W-AK-3	MSM 2006-11 1A4			4	1FIM	2,142,077	.50 9800	1,985,857	3,895,393	1,858,758	.0	(124,320)	.0	.0	6.513	5.824	MON	21,142	92,280	07/17/2006	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1FIM	3,405,155	.60 4660	3,240,568	5,359,322	2,597,886	.0	(188,187)	.0	.0	5.941	6.177	MON	26,534	284,347	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			4	1FIM	1,328,178	.51 9200	1,288,946	2,482,576	1,273,016	.0	(101,061)	107,084	.0	6.207	4.059	MON	12,841	58,386	02/15/2007	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1			4	1FIM	3,438,724	.100 3950	3,540,819	3,526,897	3,445,133	.0	1,044	.0	.0	3.250	3.634	MON	9,552	114,624	09/17/2014	07/25/2043
62942K-AV-8	NRPMT 2013-1 A23			4	1FIM	5,870,765	.100 7310	5,833,441	5,791,137	5,834,310	.0	(26,276)	.0	.0	3.250	2.933	MON	15,684	188,212	03/19/2014	07/25/2043
64352V-MA-6	NCHET 2005-A A6			4	1FIM	294,708	.100 5070	317,217	315,617	299,083	.0	1,398	.0	.0	4.541	7.549	MON	1,194	14,575	01/27/2012	08/25/2035
65538P-AF-5	NAA 2007-1 1A5			4	1FIM	1,206,748	.100 3930	1,456,835	1,451,138	1,136,681	.0	(4,290)	.0	.0	6.347	10.447	MON	7,675	73,850	05/08/2007	03/25/2047
69345E-AP-0	PMTLT 2013-J1 B2			4	1FIM	8,852,971	.99 9910	8,633,963	8,634,741	8,819,458	.0	(27,456)	.0	.0	3.561	3.110	MON	25,625	307,657	10/12/2016	09/25/2043
74394B-AL-5	PRU HOME MTGE SECS 92-A 3B4			4	5*	2,821	.69 0800	2,118	3,065	2,938	.0	.4	.0	.0	7.900	11.203	MON	20	202	07/15/1993	04/28/2022
74922E-AF-6	RALI 2006-QS6 1A6			4	3FIM	1,582,146	.92 4840	1,749,013	1,891,144	1,639,633	.0	9,944	.0	.0	6.250	3.335	MON	9,850	118,101	06/01/2006	06/25/2036
74957E-AM-9	RFMSI 2006-S5 A12			4	1FIM	753,058	.99 4410	916,135	921,288	780,944	.0	(2,934)	.0	.0	6.000	7.515	MON	4,606	55,266	09/02/2011	06/25/2036
75970N-BD-8	RAMC 2005-3 AF3			4	1FIM	45,309	.100 6540	46,146	45,846	45,680	.0	32	.0	.0	4.814	5.017	MON	184	2,207	01/31/2007	11/25/2035
759950-GY-8	RAMC 2006-1 AF6			4	1FIM	1,479,526	.73 2390	1,485,587	2,028,416	1,290,858	.0	(71,411)	.0	.0	5.746	5.967	MON	9,713	116,553	03/06/2006	05/25/2036
760985-7P-0	RAMP 2004-SP2 A21			4	3FIM	620,969	.100 1250	614,068	613,303	620,495	.0	(1,382)	.0	.0	6.000	4.838	MON	3,067	36,767	08/30/2005	01/25/2032
760985-UR-0	RAMP 2003-RS4 A15			4	1FIM	403,882	.102 2980	569,882	557,078	455,432	.0	4,255	.0	.0	5.468	11.232	MON	2,538	30,461	12/12/2011	05/25/2033
760985-VY-3	RAMP 2003-RS5 A15			4	1FIM	2,441,082	.98 2830	2,400,575	2,442,512	2,435,634	.0	(29,875)	.0	.0	5.370	5.404	MON	10,930	131,163	06/20/2003	06/25/2033
761118-MD-7	RALI 2005-QS16 A4			4	3FIM	1,444,972	.95 0930	1,517,868	1,596,196	1,483,292	.0	16,221	.0	.0	5.750	3.727	MON	7,648	91,694	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	2FIM	1,877,393	.94 0340	2,142,334	2,278,250	2,021,112	.0	29,918	.0	.0	6.000	3.755	MON	11,391	136,591	03/22/2006	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4			4	3FIM	53,551	.94 5040	53,423	56,530	53,401	.0	(467)	745	.0	5.500	4.710	MON	259	3,140	10/28/2005	11/25/2035
76114A-AB-6	RAST 2006-R2 A2			4	2FIM	11,795,116	.73 7190	10,994,964	14,914,768	11,386,458	.0	(388,460)	.0	.0	6.000	4.480	MON	74,574	896,965	10/19/2006	04/25/2036
81733Y-BN-8	SEMT 2015-2 A19			4	1FIM	3,241,805	.100 7930	3,198,544	3,173,379	3,242,029	.0	1,400	.0	.0	3.500	3.071	MON	9,256	111,068	10/04/2016	05/25/2045
81744T-AA-5	SEMT 2012-1 1A1			4	1FIM	525,514	.100 5120	528,218	525,527	524,791	.0	(498)	.0	.0	2.865	2.821	MON	1,255	15,056	01/20/2012	01/25/2042
81744T-AE-7	SEMT 2012-1 B1			4	1FIM	894,938	.101 6780	888,306	873,643	890,503	.0	(4,436)	.0	.0	4.251	3.250	MON	3,095	33,933	01/04/2017	01/25/2042
81744Y-AG-1	SEMT 2013-4 B2			4	1FIM	4,644,393	.98 7100	4,768,708	4,831,029	4,673,576	.0	13,884	.0	.0	3.490	4.100	MON	14,051	168,676	03/21/2016	04/25/2043
81745D-AE-1	SEMT 2013-9 A1			4	1FIM	6,604,897	.102 1370	6,865,090	6,721,472	6,611,925	.0	(5,995)	.0	.0	3.500	3.791	MON	19,604	235,252	07/19/2013	07/25/2043
81745R-AG-5	SEMT 2013-3 B1			4	1FIM	5,186,270	.99 5250	5,113,318	5,137,703	5,180,480	.0	(5,790)	.0	.0	3.523	3.347	MON	15,082	150,848	02/17/2017	03/25/2043
81745R-AH-3	SEMT 2013-3 B2			4	1FIM	2,014,970	.98 7260	1,938,347	1,963,356	2,011,665	.0	(3,305)	.0	.0	3.523	3.044	MON	5,764	34,584	06/22/2017	03/25/2043
81746H-BT-7	SEMT 2017-CH1 A20			4	1FIM	4,381,016	.99 8150	4,348,120	4,356,182	4,381,308	.0	291	.0	.0	3.500	3.260	MON	12,706	38,117	09/20/2017	10/25/2047
81746L-AD-4	SEMT 2015-3 A4			4	1FIM	10,510,677	.101 5410	10,528,679	10,368,915	10,482,225	.0	1,815	.0	.0	3.500	3.058	MON	3			

ANNUAL STATEMENT FOR THE YEAR 2017 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
949772-AU-1	WFMB 2005-18 2B1						4	3FM	697,512	.47,9640	1,005,309	2,095,957	1,025,117	.0	86,869	.0	.0	.0	5.500	10.212	MON
94980D-AA-6	WFMB 2003-M A1	4	1FM	48,365	100.8740	47,482	47,071	48,736	.0	1,024	.0	.0	.0	3.719	2.999	MON	146	1,484	12/16/2010	12/25/2033	
949832-AP-4	WFMB 2005-14 2A1	4	2FM	2,697,523	102.5020	2,697,574	2,631,730	2,699,116	.0	3,071	.0	.0	.0	5.500	4.530	MON	12,062	144,739	12/12/2016	12/25/2035	
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						502,508,479	XXX	515,775,309	586,855,909	497,927,942	175,644	(2,639,917)	2,074,817	0	XXX	XXX	XXX	2,229,828	24,570,983	XXX	XXX
00183H-AE-1	AOA 2015-1177 B	4	1FM	8,123,285	.99,6000	7,967,964	8,000,000	8,075,265	.0	(18,888)	.0	.0	.0	3.010	2.792	MON	20,334	244,136	01/23/2015	12/13/2029	
04684T-AA-9	A10 2017-1A A1FL	4	1FE	214,587	100.1120	214,826	214,587	214,587	.0	.0	.0	.0	.0	2.345	2.356	MON	.238	1,534	08/08/2017	03/15/2036	
04684T-AJ-0	A10 2017-1A C	4	2AM	2,409,661	.99,4640	2,397,078	2,410,000	2,409,665	.0	4	.0	.0	.0	4.050	4.086	MON	4,338	33,077	08/08/2017	03/15/2036	
04684T-AL-5	A10 2017-1A D	4	2AM	3,239,927	.99,2100	3,214,392	3,240,000	3,239,923	.0	(4)	.0	.0	.0	4.700	4.747	MON	6,768	51,606	08/08/2017	03/15/2036	
05491K-AC-4	BAMLL 2016-FR15 B	4	4AM	723,991	.99,9680	743,269	743,509	726,622	.0	1,353	.0	.0	.0	8.194	9.348	MON	1,168	60,129	08/26/2016	10/26/2047	
05525J-AA-1	BAMLL 2016-SS1 A	4	1FM	5,149,840	103.7650	5,188,252	5,000,000	5,123,707	.0	(14,156)	.0	.0	.0	3.665	3.313	MON	15,271	183,250	01/28/2016	12/15/2035	
05525Y-AN-0	BAMLL 2015-A	4	1FM	4,056,250	100.3390	4,013,541	4,000,000	4,003,192	.0	(53,058)	.0	.0	.0	5.495	3.488	MON	10,237	156,957	03/10/2017	01/15/2028	
05544B-AA-5	BHMS 2014-ATLS AFX	.CF	4	1FM	16,007,188	100.1670	16,026,654	16,000,000	16,000,963	.0	(1,935)	.0	.0	3.601	3.613	MON	48,007	576,080	08/15/2014	07/05/2033	
05604F-AA-3	BIWAY 2013-1515 A1	.CF	4	1FM	18,934,376	100.0640	19,264,942	19,252,566	19,064,522	.0	22,830	.0	.0	2.809	3.085	MON	45,072	540,862	09/19/2013	03/10/2033	
06054M-AF-0	BACM 2016-UB10 XA	4,6	1FE	2,968,209	.10,7920	2,441,814	.0	(342,079)	.0	2,870	.0	.0	.0	1.997	4.019	MON	38,134	474,567	05/23/2016	06/15/2049	
12507G-AJ-6	CCRS 2016-HEAT D	4	1FM	2,163,168	100.4480	2,159,631	2,150,000	2,159,432	.0	(2,759)	.0	.0	.0	5.488	5.436	MON	9,833	119,637	04/19/2016	04/10/2029	
125283-AN-1	CDOB 2017- B10	4	1FM	3,500,000	100.1700	3,505,949	3,500,000	3,500,000	.0	.0	.0	.0	.0	3.995	4.032	MON	6,512	66,232	06/01/2017	05/15/2030	
12531W-AZ-5	CFCRE 2016-C3 ASB	4	1FM	10,299,470	103.8920	10,389,213	10,000,000	10,224,903	.0	(39,311)	.0	.0	.0	3.688	3.234	MON	30,733	368,800	01/22/2016	01/10/2048	
12591Q-AN-2	COMM 2014-UBS4 ASB	.CF	4	1FM	33,777,444	103.1850	33,839,645	32,795,000	33,334,072	.0	(135,204)	.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	.CF	4	1FM	20,599,133	103.5150	20,702,986	20,000,000	20,296,995	.0	(81,673)	.0	.0	3.595	3.151	MON	59,917	719,000	02/10/2014	02/10/2047	
12591U-AD-5	COMM 2014-UBS2 ASB	.CF	4	1FM	12,359,539	103.0790	12,369,430	12,000,000	12,180,221	.0	(49,169)	.0	.0	3.472	3.027	MON	34,720	416,640	03/03/2014	03/10/2047	
12591V-AC-5	COMM 2014-CR16 ASB	.CF	4	1FM	10,299,460	103.4730	10,347,326	10,000,000	10,151,254	.0	(41,492)	.0	.0	3.653	3.201	MON	30,442	365,300	03/28/2014	04/10/2047	
12591V-AC-5	COMM 2014-CR16 ASB		4	1FM	6,179,676	103.4730	6,208,396	6,000,000	6,090,752	.0	(24,895)	.0	.0	3.653	3.201	MON	18,265	219,180	03/28/2014	04/10/2047	
12591Y-BA-2	COMM 2014-UBS3 ASB	.CF	4	1FM	9,784,885	102.6780	9,754,428	9,500,000	9,648,024	.0	(39,714)	.0	.0	3.367	2.912	MON	26,655	319,865	05/21/2014	06/10/2047	
12592F-AA-3	COMM 2014-277P A		4	1FM	7,115,123	103.7410	7,261,897	7,000,000	7,082,260	.0	(12,525)	.0	.0	3.732	3.475	MON	21,768	256,302	08/08/2014	08/10/2049	
12592L-BG-6	COMM 2014-CR20 ASB		4	1FM	4,475,136	102.6310	4,459,336	4,345,000	4,421,502	.0	(17,447)	.0	.0	3.305	2.862	MON	11,967	143,602	10/22/2014	11/10/2047	
12592P-BG-7	COMM 2014-UBS6 XA	4,6	1FE	1,583,902	.4,7210	1,492,131	.0	1,414,092	.0	(169,810)	.0	.0	.0	1.019	(7.758)	MON	28,039	146,554	07/26/2017	12/10/2047	
12593F-BB-9	COMM 2015-LC21 ASB	.CF	4	1FM	2,059,937	102.9880	2,059,765	2,000,000	2,040,183	.0	(7,966)	.0	.0	3.421	2.973	MON	5,702	79,799	06/12/2015	07/10/2048	
12593J-BC-9	COMM 2015-CR24		4	1FM	10,299,894	103.2770	10,327,718	10,000,000	10,203,331	.0	(40,824)	.0	.0	3.445	2.982	MON	28,708	344,500	07/24/2015	08/10/2055	
126192-AC-7	COMM 2012-LC4 A3	.CF	4	1FM	4,669,711	100.6040	4,651,497	4,623,589	4,626,411	.0	(5,483)	.0	.0	3.069	2.886	MON	11,825	194,328	03/01/2012	12/10/2044	
126192-AD-5	COMM 2012-LC4 A4	.CF	4	1FM	5,025,776	101.8000	5,097,144	5,007,000	5,014,312	.0	(3,055)	.0	.0	3.268	3.243	MON	13,719	164,630	11/06/2013	12/10/2044	
12625C-AA-1	COMM 2013-WWP A1	.CF	4	1FM	17,524,361	.99,9530	17,991,589	18,000,000	17,786,781	.0	67,749	.0	.0	2.499	2.933	MON	37,483	449,802	04/04/2014	03/10/2031	
12625K-AD-7	COMM 2013-CR8 A4		4	1FM	2,019,977	102.5230	2,050,455	2,000,000	2,010,794	.0	(2,134)	.0	.0	3.334	3.227	MON	5,557	66,680	06/04/2013	06/10/2046	
12625X-AA-5	COMM 2013-300P A1	.CF	4	1FM	12,835,391	107.1220	12,854,698	12,000,000	12,633,972	.0	(103,332)	.0	.0	4.353	3.321	MON	43,530	522,360	01/05/2016	08/10/2030	
12626B-AE-4	COMM 2013-CR 10	.CF	4	1FM	12,359,460	103.6350	12,436,147	12,000,000	12,158,579	.0	(48,540)	.0	.0	3.795	3.360	MON	37,950	455,400	08/01/2013	08/10/2046	
12626G-BH-5	COMM 2013-LC13 AAB	.CF	4	1FM	18,539,823	103.8890	18,700,079	18,000,000	18,237,963	.0	(74,700)	.0	.0	3.774	3.328	MON	56,610	679,320	09/20/2013	08/10/2046	
12630D-AW-4	COMM 2014-CR14 ASB	.CF	4	1FM	11,329,652	103.8820	11,427,068	11,000,000	11,152,442	.0	(46,557)	.0	.0	3.743	3.281	MON	34,311	411,730	01/09/2014	02/10/2047	
14986D-AH-3	CD 2006-CDS AM		4	1FM	11,489,420	102.2510	11,552,032	11,297,668	11,297,668	.0	.0	.0	.0	5.648	5.447	MON	53,174	638,089	12/22/2015	10/15/2048	
17321J-AE-4	CGMT 2013-GC15 AAB	.CF	4	1FM	5,380,596	103.9380	5,429,703	5,224,000	5,292,872	.0	(21,584)	.0	.0	3.942	3.493	MON	17,161	205,930	09/18/2013	09/10/2046	
19990A-AA-7	COMM 2016-SAVA A		4	1FM	279,618	100.1070	279,917	279,618	279,618	.0	.0	.0	.0	3.215	3.289	MON	425	7,834	10/27/2016	10/15/2034	
233050-AB-9	DBUBS 2011-LC1A A2	.CF	4	1FM																	

ANNUAL STATEMENT FOR THE YEAR 2017 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
36254X-AE-4	GSMS 2017-FARM B			4	1FE	24,785,528	99.7210	24,930,348	25,000,000	24,785,618	0	.91	.0	.0	3.541	3.660	MON	73,763	.0	12/18/2017	01/10/2043
36255M-AN-7	GSMS 2017-SLP E			4	1FML	6,664,145	96.6720	6,623,954	6,852,000	6,670,428	0	6,283	.0	.0	4.744	5.406	MON	27,090	53,307	10/18/2017	10/10/2032
46590M-AT-7	JPMCC 2016-JP2 XA			4,6	1FE	1,963,060	12.1290	1,690,144	.0	1,690,442	0	(190,796)	.0	.0	1.857	3.548	MON	21,559	268,146	07/11/2016	08/15/2049
46634N-AD-8	JPMCC 2010-C1 A2	.CF		4	1FML	8,150,058	103.5360	8,354,811	8,069,460	8,079,492	0	(4,381)	.0	.0	4.608	4.475	MON	30,987	368,513	06/11/2010	06/15/2043
46634N-AG-1	JPMCC 2010-C1 A3			4	1FML	7,069,944	105.4600	7,382,234	7,000,000	7,010,763	0	(9,181)	.0	.0	5.058	4.957	MON	29,505	354,060	06/11/2010	06/15/2043
46635G-AC-4	JPMC 2010-C2 A2	.CF		4	1FML	1,330,857	101.1920	1,333,390	1,317,685	1,318,070	0	(102)	.0	.0	3.616	3.437	MON	3,971	47,646	10/07/2010	11/15/2043
46635G-AC-4	JPMC 2010-C2 A2			4	1FML	8,694	101.1920	8,711	8,608	8,611	0	(1)	.0	.0	3.616	3.437	MON	26	311	10/07/2010	11/15/2043
46636D-AL-0	JPMCC 2011-C4 ASB	.CF		4	1FML	9,010,396	101.8570	9,086,844	8,921,220	8,931,392	0	(6,063)	.0	.0	3.734	3.564	MON	27,759	333,110	05/25/2011	07/15/2046
46636V-AD-8	JPMCC 2011-C5 ASB	.CF		4	1FML	5,425,230	101.8370	5,470,213	5,371,531	5,377,438	0	(6,362)	.0	.0	3.678	3.520	MON	16,462	212,383	09/16/2011	08/15/2046
46639J-AF-7	JPMCC 2013-C10 ASB	.CF		4	1FML	12,374,527	100.4640	12,956,755	12,896,958	12,673,402	0	65,558	.0	.0	2.702	3.362	MON	29,038	353,713	09/09/2013	12/15/2047
46640J-AS-6	JPMCC 2013-C13 ASB	.CF		4	1FML	4,039,988	102.2370	4,089,473	4,000,000	4,012,597	0	(6,494)	.0	.0	3.414	3.256	MON	11,379	136,548	06/28/2013	01/15/2046
46640L-AC-6	JPMBB 2013-C14 A3	.CF		4	1FML	12,359,916	106.3820	12,765,802	12,000,000	12,207,893	0	(37,301)	.0	.0	4.096	3.740	MON	40,957	491,484	08/02/2013	08/15/2046
46640U-AC-6	JPMBB 2013-C17 A3	.CF		4	1FML	18,179,910	104.8690	18,876,445	18,000,000	18,093,643	0	(28,632)	.0	.0	3.928	3.803	MON	58,916	706,986	12/18/2013	01/15/2047
46641B-AE-3	JPMCC 2013-C16 ASB	.CF		4	1FML	14,939,033	103.3190	14,985,369	14,504,000	14,695,361	0	(62,241)	.0	.0	3.674	3.212	MON	44,411	532,935	11/08/2013	12/15/2046
46642E-AZ-9	JPMBB 2014-C21 ASB	.CF		4	1FML	4,091,519	102.7420	4,081,266	3,972,360	4,035,730	0	(16,796)	.0	.0	3.428	2.966	MON	11,348	197,031	07/01/2014	08/15/2047
46645C-AG-2	JPMCC 2015-SGP B			4	1FML	2,000,000	100.8110	2,016,214	2,000,000	2,000,000	0	.0	.0	.0	4.245	3.843	MON	3,954	76,868	09/28/2015	07/15/2036
50185V-AA-1	LCCM 2014-909 A	.CF		4	1FML	19,569,069	102.0480	19,389,097	19,000,000	19,280,303	0	(84,986)	.0	.0	3.388	2.905	MON	53,643	643,720	06/02/2014	05/15/2031
556227-AG-1	MAD 2015-11MD C			4	1FML	4,846,889	100.0280	5,001,417	5,000,000	4,877,307	0	12,648	.0	.0	3.555	3.997	MON	14,812	180,209	09/15/2015	09/10/2035
589929-PII-2	MLMI 1998-C1 C			4	1FE	2,340,378	100.6820	2,176,759	2,162,012	2,163,342	0	(25,810)	.0	.0	6.750	5.275	MON	12,161	145,936	05/04/2011	11/15/2026
589929-PII-8	MLMI 1998-C1 E			4	1FE	217,383	106.3030	212,605	200,000	214,723	0	(2,660)	.0	.0	6.750	2.589	MON	1,125	4,500	08/25/2017	11/15/2026
61690G-AC-5	MSBAM 2014-C14 ASB	.CF		4	1FML	10,299,449	102.6500	10,264,956	10,000,000	10,145,378	0	(40,820)	.0	.0	3.581	3.130	MON	29,842	358,100	01/30/2014	01/15/2047
61690G-AE-1	MSBAM 2014-C14 A4	.CF		4	1FML	12,119,402	104.6240	12,554,873	12,000,000	12,067,704	0	(16,169)	.0	.0	3.787	3.670	MON	37,870	454,440	01/30/2014	01/15/2047
617458-AG-9	MSC 2011-C1 A4			4	1FML	1,019,972	105.2340	1,052,344	1,000,000	1,004,935	0	(2,881)	.0	.0	5.033	4.792	MON	4,194	50,330	02/10/2011	09/15/2047
61760R-BA-9	MSC 2011-C3 A3	.CF		4	1FML	4,192,923	102.4950	4,255,123	4,151,544	4,156,085	0	(6,306)	.0	.0	4.054	3.890	MON	14,025	168,304	09/14/2011	08/15/2049
61761A-AY-4	MSBAM 2012-C5 A3	.CF		4	1FML	7,147,546	100.3000	7,028,525	7,007,498	7,050,883	0	(16,541)	.0	.0	2.825	2.536	MON	16,497	197,962	07/13/2012	08/15/2045
61761A-AY-4	MSBAM 2012-C5 A3			4	1FML	940,467	100.3000	924,806	922,039	927,748	0	(2,176)	.0	.0	2.825	2.536	MON	2,171	26,048	07/13/2012	08/15/2045
61762X-AS-6	MSBAM 2013-C12 ASB	.CF		4	1FML	12,458,319	103.7870	12,454,457	12,000,000	12,202,285	0	(67,481)	.0	.0	3.824	3.215	MON	38,240	458,880	01/15/2014	10/15/2046
61763K-AY-0	MSBAM 2014-C15	.CF		4	1FML	13,389,709	103.5880	13,466,378	13,000,000	13,204,597	0	(45,363)	.0	.0	3.654	3.213	MON	39,585	475,020	03/26/2014	04/15/2047
61763K-AY-0	MSBAM 2014-C15			4	1FML	1,029,978	103.5880	1,035,875	1,000,000	1,015,738	0	(3,489)	.0	.0	3.654	3.213	MON	3,045	36,540	03/26/2014	04/15/2047
61763X-AC-0	MSBAM 2014-C18 ASB	.CF		4	1FML	8,085,201	103.5000	8,124,751	7,850,000	7,984,256	0	(30,406)	.0	.0	3.621	3.167	MON	23,687	284,249	09/18/2014	10/15/2047
61766C-AF-6	MSC 2016-UBS9 ASB			4	1FE	15,449,669	102.1200	15,317,933	15,000,000	15,343,950	0	(58,948)	.0	.0	3.340	2.889	MON	41,750	501,000	02/19/2016	03/15/2049
64966T-FE-9	NVHDC 2014-8SPR B			4	1FE	2,441,885	101.5660	2,437,574	2,400,000	2,429,496	0	(4,687)	.0	.0	3.864	3.667	MON	7,728	92,736	10/24/2014	02/15/2048
67087M-AA-4	OBP 2010-OBP A			4	1FML	3,277,734	104.5410	3,136,217	3,000,000	3,107,217	0	(41,988)	.0	.0	4.646	3.126	MON	11,616	139,386	09/19/2013	07/15/2045
682439-AA-2	AACMT 2005-C6A A1	.CF		4	1FML	12,181,000	109.7520	11,414,156	10,400,000	11,479,950	0	(270,850)	.0	.0	5.690	2.775	MON	32,873	591,718	05/05/2015	10/13/2037
75574Q-AA-8	RCMT 2015-2 A			4	1FML	6,471,202	100.4820	6,510,551	6,479,314	6,468,740	0	2,888	.0	.0	3.804	3.811	MON	20,541	246,486	11/24/2015	06/25/2055
77846E-AN-5	RPT 2017-ROSS F			4	1FML	4,500,000	98.9910	4,454,588	4,500,000	4,500,000	0	.0	.0	.0	5.245	5.296	MON	10,993	104,552	06/21/2017	06/15/2033
78413M-AG-3	SFAVE 2015-5AVE XA			4,6	1FE	2,418,750	5.4400	2,176,076	.0	2,285,725	0	(82,978)	.0	.0	0.453	5.306	MON	15,106	205,649	06/17/2016	01/05/2043
86184R-AD-9	SMPT 2017-MONT B			4	1FML	10,000,000	100.2180	10,021,839	10,000,000	10,000,000	0	.0	.0	.0	2.635	2.563	MON	2,928	54,269	09/08/2017	

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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
92938V-AR-6	WFRBS 2014-C19 ASB	CF		4	1FML	15,818,864		103,3160	15,868,315	15,359,000					3.618	3.164	MON	46,307	555,689	03/10/2014	03/15/2047
92938V-AR-6	WFRBS 2014-C19 ASB			4	1FML	5,149,705		103,3160	5,165,804	5,000,000					3.618	3.164	MON	15,075	180,900	03/10/2014	03/15/2047
92978Q-AK-3	WBGMT 2007-C30 B			4	1FML	3,300,219		100,6380	3,283,818	3,263,000					5.463	3.343	MON	14,855	122,778	04/05/2017	12/15/2043
931266-AA-8	WABR 2016-BOCA A			4	1FML	5,000,000		100,1540	5,007,719	5,000,000					2.845	2.584	MON	6,717	121,192	07/12/2016	06/15/2029
94989H-AD-3	WFCM 2012-LC5 ASB	CF		4	1FML	5,642,582		100,2540	5,712,248	5,697,779					2.528	2.696	MON	12,003	144,040	11/06/2013	10/15/2045
94989Q-BC-4	WFCM 2013-LC12 XA		4,6		1FE	3,420,487		1,0330	1,662,582	0					0.324	3.390	MON	43,522	767,618	05/11/2015	07/15/2046
94989M-AF-6	WFCM 2015-NXS2 ASB	CF		4	1FML	15,449,790		103,0080	15,451,193	15,000,000					3.461	2.992	MON	43,263	519,150	06/30/2015	07/15/2058
96221T-AH-0	WFRBS 2014-LC14 XA		4,6		1FE	2,972,550		5,0490	2,239,040	2,227,283					1.306	3.409	MON	48,245	658,333	06/21/2016	03/15/2047
69343M-AA-0	PPF 111 2015-2 A	D		4	1FE	57,740		100,1420	57,822	57,740					2.941	2.880	MON	74	1,454	07/28/2015	07/14/2034
69345B-AJ-3	PPF 2017-3 D	D		4	2AM	2,000,000		100,7650	2,015,299	2,000,000					4.991	5.937	MON	4,922	69,204	03/06/2017	01/14/2035
3499999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						796,038,453	XXX	794,495,969	850,544,470	783,829,309	0	(4,265,045)	0	0	XXX	XXX	XXX	2,498,741	28,735,094	XXX	XXX
023765-AA-8	AMER AIRLINE 16-2 AA PTT				1FE	2,844,000		99,7070	2,835,667	2,844,000					3.200	3.200	MON	11,629	45,504	05/02/2016	06/15/2028
023771-B9-1	AMERICAN AIRLINES				1FE	4,861,932		97,9550	4,762,481	4,861,932					3.000	3.000	AO	30,792	150,720	09/19/2016	10/15/2028
02527T-AC-0	ACAR 2017-3 B		4		1FE	199,989		99,6400	199,280	200,000					2.250	2.265	MON	263	1,163	08/29/2017	01/11/2021
02529C-AE-1	ACAR 2014-4 C		4		1FE	182,470		100,3920	180,214	179,511					4.250	2.658	MON	445	6,358	02/17/2017	10/12/2020
02665U-AA-3	AHAR 2014-SFR2 A		4		1FE	4,731,612		103,9300	4,917,830	4,731,849					3.786	3.875	MON	14,929	179,148	09/10/2014	10/17/2036
02666A-AA-6	AHAR 2015-SFR1 A		4		1FE	5,707,693		102,3320	5,841,058	5,707,925					3.467	3.473	MON	16,491	197,894	02/26/2015	04/17/2052
02666A-AG-3	AHAR 2015-SFR1 XS		4,6		6*	1		0,0010	58	0					7.721	7.721	MON	0	0	02/26/2015	04/17/2052
03027W-AJ-1	AMERICAN TOWER TRUST I		2		1FE	30,259,847		101,1050	31,251,642	30,910,000					3.070	3.375	MON	42,175	948,937	07/01/2015	03/15/2023
03064L-AF-7	AMCAR 2014-1 D		4		1FE	272,194		100,2730	270,736	270,946					2.540	2.241	MON	438	6,858	06/06/2016	06/08/2020
03065C-AE-9	AMCAR 2013-4 C		4		1FE	1,838		100,0210	1,819	1,819					2.720	1.714	MON	3	49	05/31/2016	09/09/2019
03065K-AE-1	AMCAR 2015-1 B		4		1FE	17,997,014		99,9820	17,996,765	18,000,000					1.880	1.893	MON	21,620	338,400	01/14/2015	03/09/2020
03066D-AE-6	AMCAR 2016-2 B		4		1FE	6,368,997		99,9280	6,365,431	6,370,000					2.210	2.226	MON	8,994	140,777	04/05/2016	05/10/2021
03066D-AF-3	AMCAR 2016-2 C		4		1FE	7,224,761		100,5890	7,096,536	7,055,000					2.870	2.126	MON	12,936	202,479	06/16/2016	11/08/2021
038779-AA-2	ARBYS 2015-1A A2		4		2AM	11,214,109		101,6540	11,406,595	11,221,000					4.969	6.687	JAJO	94,477	557,572	12/29/2016	10/30/2045
04364T-AB-4	ACER 2016-1A A2		4		1FE	32,962		99,9910	32,959	32,962					1.750	1.758	MON	34	577	04/18/2016	11/13/2018
04390A-AE-7	ACER 2015-2A C		4		1FE	2,999,267		100,5750	3,017,249	3,000,000					3.240	3.306	MON	5,670	97,200	10/22/2015	10/12/2021
04390A-AF-4	ACER 2015-2A D		4		1FE	202,750		100,7200	201,440	200,000					3.440	2.782	MON	401	6,307	02/03/2017	10/12/2021
05363U-AS-2	AVERY 2014-1A AR		4		1FE	13,000,000		100,1730	13,022,464	13,000,000					2.474	2.482	JAJO	60,762	154,355	03/30/2017	04/25/2026
09628E-AA-0	BV 2015-1A		4		1FE	101,231		100,2220	101,913	101,688					3.000	3.198	MON	136	3,051	11/10/2015	12/15/2022
125590-AE-9	CIT MARINE TRUST 99-A CTFS		4		6FE	480,612		100,0830	481,282	480,883					6.200	6.286	MON	1,325	30,052	02/12/1999	11/15/2019
139738-AF-5	AFIN 2015-2 B		4		1FE	14,999,976		100,0940	15,014,052	15,000,000					2.290	2.301	MON	10,496	343,500	05/13/2015	05/20/2020
139738-AG-3	AFIN 2015-2 C		4		1FE	7,499,409		100,4950	7,537,109	7,500,000					2.670	2.687	MON	6,119	200,250	05/13/2015	08/20/2020
139738-AJ-7	AFIN 2015-2 E		4		3AM	17,478,125		101,7740	17,301,658	17,000,000					4.500	3.030	MON	23,375	446,250	06/07/2017	01/22/2024
13975G-AJ-7	AFIN 2014-1 E		4		1FE	512,402		100,6700	503,349	500,000					4.090	2.639	MON	625	20,450	11/03/2016	09/22/2022
13975K-AF-6	AFIN 2015-1 C		4		1FE	15,996,208		100,6640	16,106,214	16,000,000					2.820	2.843	MON	13,787	451,200	01/22/2015	05/20/2020
13975K-AG-4	AFIN 2015-1 D		4		1FE	14,997,020		101,1280	15,169,172	15,000,000					3.160	3.256	MON	14,483	474,000	01/22/2015	08/20/2020
13976A-AF-7	AFIN 2016-3 B		4		1FE	3,079,858		99,1740	3,054,569	3,080,000					1.890	2.640	MON	1,779	58,212	09/12/2016	05/20/2021
13976A-AG-5	AFIN 2016-3 C		4		1FE	2,749,695		99,8360	2,745,481	2,750,000					2.350	3.212	MON	64,625	99,202	09/12/2016	09/20/2021
14179B-AG-6	CFCAT 2013-2A D		4		1FE	512,813		100,1460	500,729	500,000					5.930	2.247	MON	1,318	22,237	03/29/2017	08/15/2019
149806-AA-9	CAZ 2015-1A A		4		1FE	37,452		99,6250	37,329	37,469					2.000	2.022	MON	44	749	04/10/2017	12/10/2023
17119V-AG-8	CCART 2013-BA D		4		1FE	6,566,801		100,1100	6,532,178	6,525,000					2.890	2.554	MON	8,381	188,573	12/13/2016	10/15/2020
19260M-AA-4	COIN 2017-1A A2		4		3AM	7,103,639		103,8290	7,231,704	6,965,000					5.216	4.073	JAJO	66,604	93,995	11/08/2017	04/25/2047
22822R-AZ-3	CROWN CASTLE		2		1FE	21,272,541		104,5740	21,280,803	20,350,000					4.883	3.864	MON	44,164	993,691	01/04/2017	08/15/2020
22822R-BB-5	CROWN CASTLE		2		1FE	3,000,000		101,0030	3,030,090	3,000,000					3.222	3.222	MON	4,296	96,660	04/30/2015	05/15/2022
233046-AD-3	DNKN 2015-1A A211		4		2AM	2,528,647		102,0710	2,581,015	2,528,647					3.980	3.839	FIAM	11,462	100,640	01/22/2015	02/20/2045
233046-AD-3	DNKN 2015-1A A211		4		3AM	10,796,779		102,0710	10,695,551	10,478,541					3.980	3.392	FIAM	47,497	417,046	06/09/2016	02/20/2045
233046-AF-8	DNKN 2017-1A A211		4		2AM	8,000,000		102,1600	8,172,800	8,000,000					4.030	4.050	FIAM	60,898	0	09/14/2017	11/20/2047
23340E-AC-4	DTAOT 2015-1A C		4		1FE	35,430		100,0410	35,284	35,270					2.870	1.917	MON	45	844	02/14/2017	11/16/2020
24703C-AF-0	DEFT 2015-2 C		4		1FE	4,042,566		100,2490	4,051,072	4,019,342					2.750	4.164	MON	2,778	111,128	10/12/2016	09/22/2020
24703E-AE-9	DEFT 2016-1 C		4		1FE	10,308,300		100,2480	10,335,538	10,310,000					2.530	3.947	MON	6,521	260,843	07/12/2016	07/22/2021
24703F-AE-6	DEFT 2017-1 C		4		1FE	4,999,897		100,4450	5,022,264	5,000,000					2.950	2.969	MON	3,688	93,826	04/25/2017	04/22/2022
25755T-AD-2	DPABS 2015-1A A21		4		3AM	2,982,703		100,3480	2,965,283	2,955,000					3.484	3.312	JAJO	18,875	102,952	09/01/2016	10/25/2045
25755T-AE-0	DPABS 2015-1A A211		4		3AM	593,770		102,1560	603,742	591,000					4.474	4.429	JAJO	4,848	13,221	05/05/2017	10/25/2045
25755T-AH-3	DPABS 2017-1A A23		4		2AM	4,987,500		102,1680	5,095,629	4,987,500					4.118	4.139	JAJO	37,654	51,917	06/12/2017	07/25/2047

ANNUAL STATEMENT FOR THE YEAR 2017 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
26207K-AF-8	DRIVE 2017-3 C			4	1FE	4,999,850	100.0440	5,002,203	5,000,000	4,999,860	0	10	0	0	2.800	2.818	MON	6,222	19,444	10/17/2017	07/15/2022
26208C-AL-2	DRIVE 2017-AA C			4	1FE	5,701,916	100.6700	5,672,773	5,635,000	5,685,740	0	(16,175)	0	0	2.980	2.249	MON	7,463	69,968	08/02/2017	01/18/2022
26208F-AJ-0	DRIVE 2017-2 C			4	1FE	5,999,732	100.1420	6,008,491	6,000,000	5,999,738	0	6	0	0	2.750	2.768	MON	7,333	61,875	07/25/2017	09/15/2023
284157-AA-2	EHGVT 2014-A A			4	1FE	2,974,709	98.7680	2,938,126	2,974,773	2,974,751	0	(52,157)	0	0	2.530	2.544	MON	1,254	75,262	10/22/2014	02/25/2027
28415P-AA-2	EHGVT 2016-A A			4	1FE	18,850,829	99.3710	18,732,530	18,851,142	18,851,977	0	2,575	0	0	2.730	2.744	MON	8,577	514,636	06/22/2016	04/25/2028
28932M-AG-0	ELM RD GENERATING STAT			4	1FE	792,273	103.4160	819,341	792,273	792,273	0	0	0	0	4.673	4.673	JJ	16,660	37,023	01/12/2011	01/19/2031
30165L-AC-5	EART 2014-3A C			4	1FE	244,594	101.4640	243,515	240,000	242,978	0	(1,616)	0	0	4.170	2.235	MON	445	3,336	08/21/2017	06/15/2020
30257D-AA-6	FNH 2015-1 A			4	1FE	47,335	99.4290	47,066	47,337	47,336	0	(647)	0	0	3.240	3.264	MON	89	1,534	12/02/2015	12/10/2023
32057H-AA-5	FIAOT 2016-2A A1			4	1FE	71,642	99.8140	71,515	71,648	71,646	0	3	0	0	1.530	1.543	MON	49	1,096	09/12/2016	11/16/2020
32058F-AG-5	FIAOT 2014-1A B			4	1FE	77,329	100.0100	77,087	77,079	77,092	0	(134)	0	0	2.260	2.047	MON	77	1,742	05/31/2016	01/15/2020
34417M-AB-3	FOCUS 2017-1A A211			4	3AM	4,484,496	104.5690	4,682,077	4,477,500	4,490,412	0	5,916	0	0	5.093	4.872	JAJO	38,640	129,222	05/04/2017	04/30/2047
34486*-AA-0	FOOTBALL CLUB TRUST PP			4	1FE	3,000,000	101.4950	3,044,850	3,000,000	3,000,000	0	0	0	0	3.410	3.410	OCT	24,438	103,721	08/20/2012	10/05/2024
36251D-AA-9	GCAR 2016-1A A			4	1FE	72,687	100.1690	72,817	72,694	72,691	0	3	0	0	2.730	2.755	MON	88	1,985	05/12/2016	10/15/2020
36253U-AB-7	GCAR 2017-1A A2			4	1FE	7,117,260	100.0470	7,120,690	7,117,336	7,117,281	0	21	0	0	2.670	2.686	MON	8,446	88,154	06/19/2017	04/15/2021
428040-CW-7	HERTZ 2017-1A C			4	3AM	5,092,578	101.3360	5,066,821	5,000,000	5,087,241	0	(5,337)	0	0	5.270	4.650	MON	8,051	69,535	10/20/2017	10/25/2021
42806D-AQ-2	HERTZ 2016-1A A			4	1FE	229,677	99.6630	229,225	230,000	229,732	0	56	0	0	2.320	2.428	MON	89	1,334	09/25/2017	03/25/2020
46617T-AA-2	HENDR 2014-1A A			4	1FE	784,745	105.3550	827,233	785,189	784,779	0	(14)	0	0	3.960	3.999	MON	1,382	31,093	02/10/2014	03/15/2063
47760Q-AB-9	JIMMY 2017-1A A211			4	3AM	7,012,425	100.1750	6,994,719	6,982,500	7,012,068	0	(357)	0	0	4.846	4.827	JAJO	57,335	60,692	10/30/2017	07/30/2047
48247U-AA-3	KSBA 2013-1 A			4,6	1	2,151,562	6.8080	2,201,667	.0	2,151,562	0	186,856	328,833	0	2.094	2.094	MON	11,287	691,605	08/10/2016	08/25/2036
48249K-AA-3	KSBA 2014-3 A			4,6	1	1,760,641	3.8380	1,894,130	.0	1,784,796	0	151,584	170,936	0	1.403	6.740	MON	11,538	698,969	10/12/2016	05/25/2039
48249Y-AA-3	KSBA 2016-1 A			4,6	1	1,525,616	10.2030	1,610,246	.0	1,531,833	0	(2,322)	74,965	0	2.675	6.352	MON	7,036	381,057	07/18/2016	03/25/2042
48283P-AA-9	KABB 2017-1 A			4	1FE	9,205,805	102.1690	9,399,566	9,200,000	9,179,342	0	(26,463)	0	0	4.571	4.724	MON	18,690	305,876	08/10/2017	03/15/2022
58524E-AA-0	MID-ATLANTIC MILITARY CO			4	1FE	3,828,000	104.9130	4,016,077	3,828,000	3,828,000	0	0	0	0	5.671	5.671	FA	90,452	217,086	07/28/2005	08/01/2025
63940K-AB-2	NVTAS 2016-1 A2			4	1FE	236,016	99.7740	235,485	236,020	235,672	0	20	0	0	2.200	2.443	MON	231	5,193	09/16/2016	06/15/2021
68267A-AA-0	ODART 2016-1A A			4	1FE	37,845	100.0340	37,860	37,847	37,845	0	1	0	0	2.040	2.055	MON	34	772	07/12/2016	01/15/2021
685049-AA-6	ONGLT 2012-AA A			4	1FE	62,940	100.3440	61,374	61,163	62,142	0	1	0	0	3.450	2.046	MON	123	2,094	09/30/2014	03/10/2027
68504R-AA-6	ONGLT 2014-AA A			4	1FE	63,006	98.7600	62,381	63,164	63,093	0	57	0	0	2.290	2.394	MON	88	1,446	06/01/2016	07/09/2029
68557D-AA-3	ORCAL GEOTHERMAL			4	3AM	954,603	101.0570	984,291	973,996	967,309	0	1,816	0	0	6.210	6.620	JD	168	60,486	06/15/2006	12/30/2020
69403W-AB-3	PACIFIC BEACON LLC			4	1FE	8,025,222	96.0700	9,070,389	9,441,438	8,551,204	0	93,441	0	0	1.564	3.803	JJ	68,483	109,510	09/26/2012	07/15/2026
73019H-AA-0	PNC EQUIP FIN LLC PP			4	1	2,009,678	97.4500	1,958,431	2,009,678	2,009,678	0	0	0	0	3.000	3.000	MS	18,087	60,290	08/17/2012	09/13/2027
74333J-AR-2	PROG 2017-SFR1 F			4	3AM	3,249,869	102.4930	3,331,038	3,250,000	3,248,701	0	(1,167)	0	0	5.350	5.315	MON	14,490	60,856	07/13/2017	08/17/2034
78403D-AG-5	SBA TOWER TRUST			4	1FE	37,328,687	100.2380	37,483,821	37,395,000	37,363,829	0	16,696	0	0	2.898	2.952	MON	48,165	1,083,707	11/05/2015	10/15/2019
78403D-AK-6	SBA TOWER TRUST			4	1FE	10,000,000	99.2500	9,925,000	10,000,000	10,000,000	0	0	0	0	2.877	2.877	MON	12,787	287,700	06/21/2016	07/15/2021
80281C-AG-0	SDART 2013-5 D			4	1FE	418,032	100.2730	414,895	413,765	415,172	0	(2,861)	0	0	2.730	1.920	MON	502	9,413	02/15/2017	10/15/2019
80283X-AF-4	SDART 2014-3 C			4	1FE	1,045,352	100.0430	1,051,053	1,050,605	1,050,292	0	847	0	0	2.130	2.333	MON	995	22,378	12/10/2014	08/17/2020
80283X-AH-0	SDART 2014-3 E			4	1FE	14,196,328	100.6010	14,084,175	14,000,000	14,109,890	0	(86,438)	0	0	3.490	2.593	MON	21,716	325,733	04/12/2017	09/15/2021
80284A-AG-1	SDART 2014-5 D			4	1FE	15,494,365	101.0490	15,324,116	15,165,000	15,324,143	0	(110,951)	0	0	3.210	2.398	MON	21,635	486,797	07/21/2016	01/15/2021
80284B-AE-4	SDART 2015-2 B			4	1FE	528,227	100.0020	528,249	528,240	528,170	0	907	0	0	1.830	2.178	MON	430	9,667	04/15/2015	01/15/2020
80284T-AP-0	SDART 2017-1 E			4	4AM	5,167,188	102.7600	5,138,020	5,000,000	5,152,435	0	(14,753)	0	0	5.050	3.039	MON	11,222	42,083	11/02/2017	07/15/2024
81375L-AA-8	SERT 2017-1A A			4	1FE	274,962	99.5480	273,756	275,000	274,972	0	11	0	0	2.760	2.781	MON	422	5,503	03/13/2017	12/13/2022
82650H-AA-1	SRFC 2013-3A A																				

ANNUAL STATEMENT FOR THE YEAR 2017 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
		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
CUSIP Identification	Description				NAIC Des.	Actual Cost			Par Value	Book/ Adjusted Carrying Value											
96033B-AA-2	WESTR 2015-1A A		4		1FE	70,868	99.9530	70,859	70,893	70,830	.0	(15)	.0	.0	2.750	2.706	MON	162	1,949	02/20/2015	05/20/2027
96033C-AA-0	WESTR 2016-1A A		4		1FE	3,416,915	100.5530	3,448,323	3,429,368	3,419,964	.0	2,365	.0	.0	3.500	3.622	MON	10,002	120,028	12/21/2016	12/20/2028
96042B-AC-7	WLAKE 2016-2A A2		4		1FE	63,780	99.9610	63,759	63,784	63,783	.0	2	.0	.0	1.570	1.580	MON	45	1,001	06/07/2016	06/17/2019
00908P-AA-5	AIR CANADA 2017-1AA PTT	A			1FE	4,000,000	100.1610	4,006,451	4,000,000	4,000,000	.0	.0	.0	.0	3.300	3.300	JJ	3,667	.0	12/07/2017	01/15/2030
03764X-AH-0	APID 2014-17A A1R	D	4		1FE	20,000,000	100.4140	20,082,818	20,000,000	20,000,000	.0	.0	.0	.0	2.667	3.915	JAJO	112,621	433,543	11/08/2016	04/17/2026
037650-AQ-3	Apidos CLO 201418A SER 201418A CL A2BR	D	4		1FE	5,000,000	100.3050	5,015,255	5,000,000	5,000,000	.0	.0	.0	.0	3.360	3.373	JAJO	33,133	84,000	04/04/2017	07/22/2026
042809-AJ-2	AWPT 2013-1A A1R	D	4		1FE	3,000,000	100.1720	3,005,153	3,000,000	3,000,000	.0	.0	.0	.0	2.942	2.952	FMAN	11,522	.0	11/15/2016	11/15/2028
05583W-AE-3	BSPRT 2017-FL1 C	D	4		2AM	7,000,000	101.0320	7,072,216	7,000,000	7,000,000	.0	.0	.0	.0	5.326	5.385	MON	17,605	180,209	06/12/2017	06/15/2027
05618L-AF-3	BABSN 2014-11A AR	D	4		1FE	30,000,000	100.0710	30,021,240	30,000,000	30,000,000	.0	.0	.0	.0	2.507	2.515	JAJO	158,798	384,257	03/10/2017	10/17/2026
09627V-AN-5	BLUEM 2014-4A A1R	D	4		1FE	30,000,000	100.6540	30,196,260	30,000,000	30,000,000	.0	.0	.0	.0	2.829	3.737	FMAN	80,150	753,746	11/10/2016	11/30/2026
12549A-AL-4	C1FC 2013-1A A1R	D	4		1FE	10,000,000	100.5930	10,059,295	10,000,000	10,000,000	.0	.0	.0	.0	2.604	2.604	JAJO	55,694	48,382	07/21/2017	07/16/2030
12549A-AN-0	C1FC 2013-1A A2R	D	4		1FE	2,000,000	100.9820	2,019,631	2,000,000	2,000,000	.0	.0	.0	.0	3.104	3.089	JAJO	13,278	11,565	07/21/2017	07/16/2030
256853-AA-0	DOLPHIN ENERGY LTD	D	4		1FE	116,800	102.5330	119,758	116,800	116,800	.0	.0	.0	.0	5.888	5.890	JD	306	6,877	07/23/2009	06/15/2019
256853-AB-8	DOLPHIN ENERGY LTD	D	4		1FE	10,017,500	108.4640	9,761,724	9,000,000	9,474,341	.0	(109,008)	.0	.0	5.500	4.041	JD	22,000	495,000	08/08/2012	12/15/2021
38174Y-AA-3	GOCAP 2015-24A AR	D	4		1FE	7,000,000	100.4460	7,031,231	7,000,000	7,000,000	.0	.0	.0	.0	3.003	3.013	FMAN	30,943	.0	10/17/2017	11/05/2029
55818P-AL-4	MDPK 2014-12A AR	D	4		1FE	25,000,000	100.6490	25,162,255	25,000,000	25,000,000	.0	.0	.0	.0	2.625	2.851	JAJO	133,061	459,823	01/12/2017	07/20/2026
55818P-AQ-3	MDPK 2014-12A B2R	D	4		1FE	8,000,000	100.0470	8,003,788	8,000,000	8,000,000	.0	.0	.0	.0	3.527	3.543	JAJO	55,648	211,620	01/12/2017	07/20/2026
55819X-AA-0	MDPK 2016-22A A	D	4		1FE	5,000,000	100.9190	5,045,968	5,000,000	5,000,000	.0	.0	.0	.0	2.854	2.864	JAJO	26,959	132,594	09/15/2016	10/25/2029
59284M-AA-2	MEXICO CITY AIRPORT TRUST	D	2		3AM	7,078,750	102.2500	7,157,500	7,000,000	7,070,247	.0	(6,434)	.0	.0	4.250	4.109	AO	50,410	323,118	09/23/2016	10/31/2026
67108W-AW-9	OZLM 2014-7A A2BR	D	4		1FE	8,000,000	100.9810	8,078,442	8,000,000	8,000,000	.0	.0	.0	.0	3.600	3.616	JAJO	59,200	144,000	03/29/2017	07/17/2026
72349B-AJ-3	PPARK 2014-1A AR	D	4		1FE	18,000,000	100.2720	18,048,962	18,000,000	18,000,000	.0	.0	.0	.0	2.617	2.850	JAJO	99,459	329,426	12/12/2016	04/15/2026
862015-AE-4	STNY 2007-1A B	D	4		1FE	195,300	99.9990	199,998	200,000	198,061	.0	2,497	.0	.0	2.057	3.300	JAJO	869	3,634	10/28/2016	04/18/2022
87154E-AL-4	SYMP 2014-15A B2R	D	4		1FE	7,500,000	101.0410	7,578,045	7,500,000	7,500,000	.0	.0	.0	.0	3.552	3.538	JAJO	54,754	158,342	02/16/2017	10/17/2026
87229W-AA-9	TSYMP 2016-1A A	D	4		1FE	10,000,000	100.6260	10,062,582	10,000,000	10,000,000	.0	.0	.0	.0	2.833	2.842	JAJO	62,963	270,910	09/08/2016	10/13/2029
87244C-AA-4	CHMML 2016-1A A	D	4		1FE	9,500,000	100.6760	9,564,253	9,500,000	9,500,000	.0	.0	.0	.0	3.515	3.520	JAJO	67,708	361,377	08/25/2016	10/18/2028
87266H-AA-6	TFINS 2016-1A A	D	4		1FE	2,323,698	89.7500	2,323,698	2,589,079	2,379,741	.0	40,726	.0	.0	3.615	5.736	JAJO	18,978	99,580	07/22/2016	01/20/2038
88433B-AA-5	WINDR 2016-2A A	D	4		1FE	10,000,000	101.1230	10,112,326	10,000,000	10,000,000	.0	.0	.0	.0	2.885	2.894	FMAN	48,882	263,667	09/27/2016	11/01/2028
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						808,748,069	XXX	814,821,560	801,633,619	807,708,255	1	(577,234)	574,734	0	XXX	XXX	XXX	2,955,552	22,484,413	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						7,872,280,799	XXX	8,093,626,547	7,944,863,040	7,816,245,214	175,645	(16,581,606)	11,604,668	0	XXX	XXX	XXX	68,592,998	298,006,213	XXX	XXX
01039X-AA-8	ALABAMA POWER CAP TR V				1FE	2,902,500	99.5710	2,987,130	3,000,000	2,904,280	.0	1,780	.0	.0	4.435	4.306	JAJO	33,632	96,301	02/23/2017	10/01/2042
020002-AU-5	ALLSTATE CORPORATION	2			2FE	12,726,555	122.8750	16,280,938	13,250,000	12,745,364	.0	2,441	.0	.0	6.500	6.777	MM	110,049	861,250	07/13/2007	05/15/2057
020002-BB-6	ALLSTATE CORPORATION	2			2FE	3,436,875	109.1000	3,545,750	3,250,000	3,414,200	.0	(22,675)	.0	.0	5.750	4.715	FA	70,597	186,875	02/03/2017	08/15/2053
25746U-AY-5	DOMINION RESOURCES				2FE	1,829,005	98.0000	1,980,580	2,021,000	1,830,118	.0	684	.0	.0	4.520	5.255	MJSD	507	62,982	07/13/2015	06/30/2066
29273R-BA-6	ENERGY TRANSFER PARTNERS				3FE	595,811	87.7500	660,758	753,000	596,346	.0	534	.0	.0	4.402	5.053	FMAN	5,617	31,440	01/12/2017	11/01/2066
293791-AV-1	ENTERPRISE PRODUCTS	LS			2FE	5,487,190	100.0000	5,500,000	5,500,000	5,425,454	.0	328	.0	.0	5.084	6.384	FMAN	47,383	268,116	07/27/2016	08/01/2066
293791-AW-9	ENTERPRISE PRODUCTS	2			2FE	17,437,500	100.0000	15,500,000	15,500,000	15,517,617	.0	(459,469)	.0	.0	7.034	3.978	JJ	502,736	1,090,270	07/09/2013	01/15/2068
29379V-AN-3	ENTERPRISE PRODUCTS	LS			2FE	2,090,813	98.1000	2,604,555	2,655,000	2,092,872	.0	1,861	.0	.0	4.258	6.048	MJSD	9,735	147,398	06/13/2016	06/01/2067
302570-AW-6	NEXTERA ENERGY				2FE	13,575,510	94.5000	13,230,000	14,000,000	13,583,222	.0	2,275	.0	.0	3.403	4.829	JAJO	121,734	446,682	08/04/2015	10/01/2066
534187-AU-3	LINCOLN NATIONAL CORP				2FE	7,922,910	91.5000	7,320,000	8,000,000	7,928,088	.0	3,008	.0	.0	3.403	7.540	JAJO	53,686	375,061	04/18/2007	04/20/2067
69352P-AC-7	PPL CAPITAL FUNDING	LS			2FE	11,790,860	98.7500	13,417,163	13,587,000	11,790,860	.0	.0	.0	.0	4.360	7.721	MJSD	3,291	861,064	11/30/2016	01/01/9999
744320-AM-4	PRUDENTIAL FINANCIAL	LS	2		2FE	12,650,000	108.3000	12,671,100	11,700,000	12,521,365	.0	(63,985)	.0	.0	5.625	4.170	JD	29,250	469,688	10/12/2017	06/15/2043
92931B-AC-0	INTEGRIS ENERGY				2FE	9,505,923	98.0000	10,557,540	10,773,000	9,526,970	.0	8,680	.0	.0	3.601	4.607	MJSD	33,402	589,935	07/31/2015	12/01/2066
976657-AH-9	WISCONSIN ENERGY CORP				2FE	11,176,283	96.6890	12,052,284	12,465,000	11,196,471	.0	16,026	.0	.0	3.528	2.772	FMAN	57,420	603,597	08/12/2015	05/15/2067
06738C-B2-8	BARCLAYS BK	D	2		3FE	4,000,000	111.2700	4,450,800	4,000,000	4,000,000	.0	.0	.0	.0	6.278	6.278	JD	11,161	251,120	06/01/2005	12/15/2034
539439-AG-4	LLOYDS BANKING GROUP PLC				3FE	5,696,250	113.3750	6,309,319	5,565,000	5,696,250	.0	.0	.0	.0	7.500	7.327	MJSD	4,338	417,375	04/07/2014	01/01/9999
749770-AQ-6	RABOBANK NEDERLAND	C	2		2FE	17,485,000	116.5000	20,370,025	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						140,308,985	XXX	149,437,942	143,504,000	138,254,477	0	(508,532)	0	0	XXX	XXX	XXX	1,100,181	8,682,504	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I		2		1FE	4,032,500	115.2500	4,610,000	4,000,000	4,021,050	.0	(1,952)	.0	.0	6.613	6.527	JJ	121,973	264,520	10/19/2010	12/15/2055
21869M-AA-5	CORESTATES CAPTL III				1AM	9,562,500	93.5000	9,350,000	10,000,000	9,580,294	.0	17,794	.0	.0	1.986	.0	FMAN	25,927	92,940	07/20/2017	02/15/2027
38143V-AA-7	GOLDMAN SACHS GROUP INC	LS			2AM	5,085,000	125.7830	6,396,052	5,085,000	5,085,000	.0	.0	.0	.0	6.345	6.345	FA	121,887	322,643	02/12/2004	0

ANNUAL STATEMENT FOR THE YEAR 2017 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
4899999. Total - Hybrid Securities						168,704,018	XXX	179,876,434	173,589,000	166,814,150	0	(453,727)	0	0	XXX	XXX	XXX	1,397,255	9,574,785	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
464287-24-2	ISHARES IBOX INVESTMENT GRADE				2	24,266,000	121.5600	24,312,000	0	24,312,000	46,000	0	0	0	0.000	0.000	N/A	0	0	12/27/2017	
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND				2	8,053,265	63.2000	8,532,000	0	8,532,000	478,735	0	0	0	0.000	0.000	N/A	0	239,057	05/12/2017	
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						32,319,265	XXX	32,844,000	0	32,844,000	524,735	0	0	0	XXX	XXX	XXX	0	239,057	XXX	XXX
6099999. Subtotal - SVO Identified Funds						32,319,265	XXX	32,844,000	0	32,844,000	524,735	0	0	0	XXX	XXX	XXX	0	239,057	XXX	XXX
7799999. Total - Issuer Obligations						6,396,756,132	XXX	6,615,006,575	6,335,697,523	6,354,841,784	0	(10,482,873)	8,955,117	0	XXX	XXX	XXX	65,054,281	248,952,019	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,310,700,557	XXX	1,327,915,297	1,375,573,881	1,298,860,712	175,644	(3,820,220)	2,074,817	0	XXX	XXX	XXX	4,674,241	52,158,692	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						949,236,554	XXX	913,912,871	917,752,106	899,604,491	0	(12,706,757)	0	0	XXX	XXX	XXX	3,823,136	42,925,839	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,172,248,497	XXX	1,188,963,414	1,164,839,413	1,170,556,130	1	(776,625)	574,734	0	XXX	XXX	XXX	5,965,435	33,467,138	XXX	XXX
8199999. Total - SVO Identified Funds						32,319,265	XXX	32,844,000	0	32,844,000	524,735	0	0	0	XXX	XXX	XXX	0	239,057	XXX	XXX
8399999 - Total Bonds						9,861,261,005	XXX	10,078,642,157	9,793,862,923	9,756,707,117	700,380	(27,786,475)	11,604,668	0	XXX	XXX	XXX	79,517,093	377,742,745	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2017 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 Market Indicator (a)	Date Acquired
053807-10-3	AVNET INC			154,083,000	6,104,768	39.620	6,104,768	5,020,040	.0	110,940	.0	(1,231,123)	.0	(1,231,123)	.0	L	.04/30/2013
060505-10-4	BANK OF AMERICA CORP			80,000,000	2,361,600	29.520	2,361,600	1,172,920	.0	31,200	.0	593,600	.0	593,600	.0	L	.05/19/2014
064058-10-0	BANK OF NY MELLON CORP			36,900,000	1,987,434	53.860	1,987,434	1,000,997	.0	31,734	.0	239,112	.0	239,112	.0	L	.04/22/2013
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			15,701,000	3,112,252	198.220	3,112,252	2,248,314	.0	.0	.0	553,303	.0	553,303	.0	L	.10/13/2016
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON			15,687,000	5,270,205	335.960	5,270,205	3,569,891	.0	.0	.0	753,603	.0	753,603	.0	L	.05/19/2016
172062-10-1	CINCINNATI FINANCIAL			109,395,000	8,201,343	74.970	8,201,343	3,736,814	54,698	271,300	.0	(85,328)	.0	(85,328)	.0	L	.12/07/1993
172908-10-5	CINTAS CORP			328,912,000	51,254,357	155.830	51,254,357	49,738,073	.0	532,837	.0	1,516,284	.0	1,516,284	.0	L	.10/17/2017
212485-10-6	CONVERGYS CORP	LS		3,776,960,000	88,758,560	23.500	88,758,560	44,114,893	377,696	1,435,245	.0	(4,003,578)	.0	(4,003,578)	.0	L	.07/06/1993
30303M-10-2	FACEBOOK INC-A			28,751,000	5,073,401	176.460	5,073,401	4,268,067	.0	.0	.0	805,334	.0	805,334	.0	L	.06/09/2017
31337#-10-5	FHLB CINCINNATI	RF		531,401,000	53,140,100	100.000	53,140,100	51,520,816	.0	2,655,721	.0	.0	.0	.0	.0	A	.02/04/2015
38141G-10-4	GOLDMAN SACHS GROUP INC			7,476,000	1,904,586	254.760	1,904,586	1,009,316	.0	21,680	.0	114,458	.0	114,458	.0	L	.06/25/2010
48020Q-10-7	JONES LANG LASALLE INC			16,566,000	2,467,174	148.930	2,467,174	1,592,152	.0	11,928	.0	793,346	.0	793,346	.0	L	.11/01/2016
501044-10-1	KROGER CO			872,247,000	23,943,180	27.450	23,943,180	20,110,479	.0	160,906	.0	3,832,701	.0	3,832,701	.0	L	.08/25/2017
594918-10-4	MICROSOFT CORP			107,526,000	9,197,774	85.540	9,197,774	2,508,302	.0	170,966	.0	2,516,108	.0	2,516,108	.0	L	.07/01/2010
609207-10-5	MONDELEZ INTERNATIONAL INC			35,112,000	1,502,794	42.800	1,502,794	1,001,303	7,725	27,738	.0	(53,721)	.0	(53,721)	.0	L	.03/14/2013
742718-10-9	PROCTER & GAMBLE CO			119,703,000	10,998,312	91.880	10,998,312	10,016,867	.0	327,783	.0	933,683	.0	933,683	.0	L	.08/26/2014
760841-20-5	RESCAP LIQUIDATING TRUST			111,267,000	559,673	5.030	559,673	749,394	.0	659,457	.0	(564,124)	.0	(564,124)	.0	U	.03/27/2014
776696-10-6	ROPER INDUSTRIES INC			66,133,000	17,128,447	259.000	17,128,447	9,989,502	.0	92,586	.0	5,020,817	.0	5,020,817	.0	L	.08/26/2014
78462F-10-3	SPDR TRUST SERIES 1			12,349,000	3,295,454	266.860	3,295,454	3,299,949	.0	.0	.0	(4,495)	.0	(4,495)	.0	L	.12/27/2017
88642R-10-9	TIDEWATER INC			14,169,000	345,724	24.400	345,724	383,980	.0	.0	.0	(38,256)	.0	(38,256)	.0	L	.08/02/2017
90130A-10-1	TWENTY-FIRST CENTURY FOX-A			45,941,000	1,586,343	34.530	1,586,343	1,121,879	.0	16,539	.0	298,157	.0	298,157	.0	L	.07/07/2015
951502-10-5	JCI			112,689,000	4,294,578	38.110	4,294,578	4,609,453	29,299	78,882	.0	(314,876)	.0	(314,876)	.0	L	.03/14/2017
143658-30-0	CARNIVAL CRUISE UNIT		C	116,921,000	7,760,047	66.370	7,760,047	3,908,276	.0	187,074	.0	1,673,140	.0	1,673,140	.0	L	.06/14/2013
66987V-10-9	NOVARTIS AG-ADR		D	58,292,000	4,894,196	83.960	4,894,196	4,203,955	.0	158,424	.0	648,207	.0	648,207	.0	L	.02/09/2016
904784-70-9	UNILEVER N V -NY SHARES		D	122,819,000	6,917,166	56.320	6,917,166	5,044,901	.0	170,877	.0	1,872,265	.0	1,872,265	.0	L	.02/03/2017
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					322,059,468	XXX	322,059,468	235,940,533	469,418	7,153,817	0	15,868,617	0	15,868,617	0	XXX	XXX
34918#-10-6	W&S Brokerage Services, Inc.			150,000	1,673,284	11,155.220	1,673,284	3,539,516	.0	.0	.0	(1,544,029)	.0	(1,544,029)	.0	J	.11/28/2017
44951#-10-3	IFS Financial Services, Inc.			1,000,000	118,525,311	118,525.311	118,525,311	114,991,630	.0	.0	.0	14,896,534	.0	14,896,534	.0	K	.10/23/2017
98259#-10-8	W&S Financial Group Distributors, Inc.			1,000,000	22,715	22.715	22,715	61,997	.0	.0	.0	(18,491)	.0	(18,491)	.0	K	.01/01/2015
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					120,221,310	XXX	120,221,310	118,593,143	0	0	0	13,334,014	0	13,334,014	0	XXX	XXX
922042-87-4	VANGUARD FTSE EUROPE ETF			444,710,000	26,304,597	59.150	26,304,597	25,008,472	.0	587,729	.0	1,296,124	.0	1,296,124	.0	L	.05/26/2017
9299999. Subtotal - Mutual Funds					26,304,597	XXX	26,304,597	25,008,472	0	587,729	0	1,296,124	0	1,296,124	0	XXX	XXX
9799999 - Total Common Stocks					468,585,375	XXX	468,585,375	379,542,148	469,418	7,741,546	0	30,498,755	0	30,498,755	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					489,636,588	XXX	491,297,695	400,593,361	508,715	8,907,285	0	30,498,755	0	30,498,755	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 \$ 559,673

ANNUAL STATEMENT FOR THE YEAR 2017 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-3G-1	G2 POOL # 765199 4.536% 08/01/42		09/01/2017	Interest Capitalization		81,720	81,720	.0
36176F-29-2	G2 #765168 4.584% 11/22/61		07/01/2017	Interest Capitalization		36,764	36,764	.0
36230R-NJ-6	G2 #756703 4.523% 11/21/61		02/01/2017	Interest Capitalization		56,751	56,751	.0
36230U-YL-7	G2 RF #759715 4.688% 10/26/61		07/01/2017	Interest Capitalization		22,227	22,227	.0
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2017	Interest Capitalization		180,545	180,545	.0
38378N-5K-5	GNR 2014-73 IO 0.646% 04/16/56		11/16/2017	CITIGROUP GLOBAL MKTS		763,527	.0	6,348
38378N-F9-9	GNR 2014-50 IO 0.867% 09/16/55		12/11/2017	Various		2,607,523	.0	29,240
38378N-YB-3	GNR 2014-24 KZ 3.978% 01/16/54		12/01/2017	Interest Capitalization		45,334	45,334	.0
38378X-FU-0	GNR 2014-112 IO 1.060% 01/16/48		11/29/2017	KGS-ALPHA CAPITAL MARKETS		2,552,990	.0	38,774
38378X-SH-5	GNR 2014-143 IO 0.857% 02/16/48		11/16/2017	CITIGROUP GLOBAL MKTS		5,217,597	.0	51,422
38379K-X6-0	GNR 2015-145 IO 0.902% 07/16/57		11/22/2017	CITIGROUP GLOBAL MKTS		2,324,790	.0	23,883
38379U-RP-3	GNR 2016-70 IO 0.933% 04/16/58		11/29/2017	J P MORGAN SEC FIXED INC		7,959,605	.0	7,904
38379U-VS-2	GNR 2016-85 IO 1.121% 03/16/57		11/13/2017	PERFORMANCE TRUST CAPITAL		8,057,150	.0	55,308
690353-UB-8	OPIC AGENCY DEBENTURES 1.000% 02/15/28		06/06/2017	MELLON CAPITAL MKT		4,000,000	4,000,000	.0
690353-Y5-1	OPIC AGENCY DEBENTURES 1.281% 08/15/29		09/18/2017	WELLS FARGO		4,800,000	4,800,000	.0
690353-Z8-3	OPIC AGENCY DEBENTURES 1.153% 07/07/40		12/12/2017	BANK of AMERICA SEC		4,500,000	4,500,000	.976
912828-L6-5	U S TREASURY 1.375% 09/30/20		05/31/2017	NOMURA SECURITIES INTERNATIONAL		99,532	100,000	.237
0599999. Subtotal - Bonds - U.S. Governments						43,306,055	13,823,341	214,092
085209-AD-6	GOVT OF BERMUDA SOVEREIGN 3.717% 01/25/27	D.	01/23/2017	HONG KONG SHANGHAI BK		1,825,000	1,825,000	18,278
195325-DL-6	COLUMBIA, REPUBLIC OF SOVEREIGN 3.875% 04/25/27	D.	11/08/2017	MORGAN STANLEY FIXED INC		6,043,500	6,000,000	.9,688
55280G-AA-7	HUNGARIAN DEVELOPMENT BA 6.250% 10/21/20	D.	02/24/2017	Various		11,050,000	10,000,000	.225,694
831594-AB-2	REPUBLIC OF SLOVENIA 5.500% 10/26/22	D.	02/13/2017	Various		16,514,300	14,800,000	.235,247
1099999. Subtotal - Bonds - All Other Governments						35,350,675	32,625,000	488,907
442331-3E-2	HOUSTON TX GENERAL OBLIGATION 3.625% 03/01/29		12/20/2017	BARCLAYS		4,500,000	4,500,000	.0
442331-3F-9	HOUSTON TX GENERAL OBLIGATION 3.725% 03/01/30		12/20/2017	BARCLAYS		2,000,000	2,000,000	.0
442331-3G-7	HOUSTON TX GENERAL OBLIGATION 3.845% 03/01/31		12/20/2017	BARCLAYS		2,000,000	2,000,000	.0
442331-3H-5	HOUSTON TX GENERAL OBLIGATION 3.925% 03/01/32		12/20/2017	BARCLAYS		3,000,000	3,000,000	.0
442331-3J-1	HOUSTON TX GENERAL OBLIGATION 4.061% 03/01/35		12/20/2017	BARCLAYS		10,000,000	10,000,000	.0
442331-3K-8	HOUSTON TX GENERAL OBLIGATION 3.961% 03/01/47		12/20/2017	BARCLAYS		10,000,000	10,000,000	.0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						31,500,000	31,500,000	.0
3132XS-BQ-2	FGLMC POOL #050046 3.500% 08/01/47		08/14/2017	PERFORMANCE TRUST CAPITAL		20,712,500	20,000,000	.31,111
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		12/01/2017	Interest Capitalization		49,952	.0	.0
3137BD-4R-4	FHR 4380 ZG 3.000% 04/15/53		10/24/2017	INTL FCSTONE FINANCIAL INC		2,043,113	2,309,010	.5,003
3137BD-4R-4	FHR 4380 ZG 3.000% 04/15/53		12/01/2017	Interest Capitalization		11,559	.0	.0
3138WE-NQ-8	FNMA POOL # AS4898 3.500% 05/01/45		06/21/2017	J P MORGAN SEC FIXED INC		49,186,980	47,638,722	.55,579
3138WH-TV-4	FN #AS7763 4.000% 08/01/46		11/07/2017	PERFORMANCE TRUST CAPITAL		7,970,984	7,573,944	.10,099
485429-Z4-9	KANSAS ST DEV FIN AUTH REVENUE GENERAL 4.291% 04/15/29		05/24/2017	ROBERT W. BAIRD		10,005,305	9,500,000	.50,956
59447T-JW-4	MICHIGAN ST FIN AUTH REVENUE GENERAL 2.394% 11/01/23		11/28/2017	BARCLAYS		2,594,723	2,675,000	.5,159
59447T-JX-2	MICHIGAN ST FIN AUTH REVENUE GENERAL 2.510% 11/01/24		11/28/2017	BARCLAYS		2,888,101	2,990,000	.6,046
59447T-JY-0	MICHIGAN ST FIN AUTH REVENUE GENERAL 2.610% 11/01/25		11/28/2017	BARCLAYS		3,202,494	3,330,000	.7,001
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.340% 11/01/39		12/19/2017	PNC CAPITAL MARKETS		8,500,000	8,500,000	.4,332
76252P-HJ-1	RIB FLOATER TRUST 1.830% 07/01/22		05/04/2017	BARCLAYS		70,000,000	70,000,000	.0
86607C-DU-0	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.750% 05/15/35		11/17/2017	ROSS SINCLAIR		2,460,000	2,460,000	.0
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		03/01/2017	BANK of AMERICA SEC		31,169,338	31,111,005	.0
977100-GH-3	WISCONSIN ST GEN FUND ANNUAL A GENERAL 3.154% 05/01/27		05/03/2017	WELLS FARGO		3,700,000	3,700,000	.0
3199999. Subtotal - Bonds - U.S. Special Revenues						214,495,049	211,849,192	175,286
00115A-AF-6	AEP TRANSMISSION CO LLC 4.000% 12/01/46		05/25/2017	Tax Free Exchange		3,934,558	4,000,000	.0
002824-BH-2	ABBOTT LABS 4.900% 11/30/46		01/12/2017	HONG KONG SHANGHAI BK		5,138,650	5,000,000	.38,111
00507V-AE-9	ACTIVISION BLIZZARD 6.125% 09/15/23		05/02/2017	BANK of AMERICA SEC		7,974,750	7,350,000	.62,526
00507V-AK-5	ACTIVISION BLIZZARD 3.400% 09/15/26		06/06/2017	Tax Free Exchange		3,985,342	4,000,000	.0
00507V-AN-9	ACTIVISION BLIZZARD 4.500% 06/15/47		09/26/2017	DEUTSCHE BANK		4,277,862	4,150,000	.63,288
00817Y-AS-7	AETNA INC 1.700% 06/07/18		12/18/2017	FIFTH THIRD SECURITIES		1,997,460	2,000,000	.1,228
015271-AL-3	ALEXANDRIA REAL ESTATE 3.450% 04/30/25		11/22/2017	SUNTRUST		7,714,472	7,697,000	.5,163
02209S-AD-5	ALTRIA GROUP INC 9.700% 11/10/18		11/30/2017	FIFTH THIRD SECURITIES		707,150	660,000	.4,268
02209S-AV-5	ALTRIA GROUP INC 3.875% 09/16/46		05/02/2017	GOLDMAN SACHS		4,722,200	5,000,000	.26,372
023135-BG-0	AMAZON.COM INC 4.050% 08/22/47		08/15/2017	J P MORGAN SEC FIXED INC		4,963,050	5,000,000	.0
02527T-AC-0	ACAR 2017-3 B 2.250% 01/11/21		08/29/2017	CITIGROUP GLOBAL MKTS		199,989	200,000	.0
02529C-AE-1	ACAR 2014-4 C 4.250% 10/12/20		02/17/2017	J P MORGAN SEC FIXED INC		289,698	285,000	.437
025816-BN-8	AMERICAN EXPRESS CO 1.987% 08/01/22		07/27/2017	BARCLAYS		15,000,000	15,000,000	.0
025816-BR-9	AMERICAN EXPRESS CO 3.000% 10/30/24		10/23/2017	RBC/DAI		4,996,850	5,000,000	.0
0258MO-EJ-4	AMERICAN EXPRESS 1.715% 05/03/19		04/27/2017	GOLDMAN SACHS		2,400,000	2,400,000	.0
02665W-BP-5	AMERICAN HONDA FINANCE 2.900% 02/16/24		02/13/2017	Various		12,923,390	13,000,000	.0
02665W-BR-1	AMERICAN HONDA FINANCE 1.513% 01/22/19		07/17/2017	DEUTSCHE BANK		2,200,000	2,200,000	.0
03232P-AD-0	AMSURG CORP 5.625% 07/15/22		11/01/2017	Various		4,618,425	4,630,000	.78,131

ANNUAL STATEMENT FOR THE YEAR 2017 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
032511-BN-6	ANADARKO PETROLEUM 5.550% 03/15/26		06/02/2017	SUNTRUST		5,626,400	5,000,000	63,208
037833-CG-3	APPLE INC 3.000% 02/09/24		02/02/2017	GOLDMAN SACHS		5,997,360	6,000,000	.0
042735-BB-5	ARROW ELECTRONICS INC 3.000% 03/01/18		03/28/2017	BROWNSTONE INV GROUP,LLC		588,678	583,000	1,458
042735-BF-6	ARROW ELECTRONICS INC 3.875% 01/12/28		06/01/2017	J P MORGAN SEC FIXED INC		9,957,500	10,000,000	.0
04390A-AF-4	ACER 2015-2A D 3.440% 10/12/21		02/03/2017	BANK of AMERICA SEC		202,750	200,000	535
04684T-AA-9	A10 2017-1A A1FL 2.345% 03/15/36		08/08/2017	DEUTSCHE BANK		217,000	217,000	.0
04684T-AJ-0	A10 2017-1A C 4.050% 03/15/36		08/08/2017	DEUTSCHE BANK		2,409,661	2,410,000	.0
04684T-AL-5	A10 2017-1A D 4.700% 03/15/36		08/08/2017	DEUTSCHE BANK		3,239,927	3,240,000	.0
05329W-AJ-1	AUTONATION, INC 6.750% 04/15/18		04/26/2017	Various		5,863,932	5,600,000	14,025
05348E-BC-2	AVALONBAY COMMUNITIES 3.200% 01/15/28		11/30/2017	MORGAN STANLEY FIXED INC		2,476,775	2,500,000	4,222
05363U-AS-2	AVERY 2014-1A AR 2.474% 04/25/26		03/30/2017	BANK of AMERICA SEC		13,000,000	13,000,000	.0
053773-AY-3	AVIS BUDGET CAR RENTAL 5.125% 06/01/22		06/20/2017	Various		3,669,975	3,810,000	39,905
05508R-AE-6	B & G FOODS INC 5.250% 04/01/25		11/08/2017	BARCLAYS		2,525,000	2,500,000	17,865
05525Y-AN-0	BAMLL 2015-A 5.495% 01/15/28		03/10/2017	BANK of AMERICA SEC		4,056,250	4,000,000	.0
05531F-BB-8	BB&T CORPORATION 2.850% 10/26/24		10/23/2017	MORGAN STANLEY FIXED INC		4,995,900	5,000,000	.0
06051G-GA-1	BANK OF AMERICA CORP 3.248% 10/21/27		12/05/2017	Various		12,327,738	12,400,000	50,561
06406F-AE-3	BANK OF NY MELLON CORP 2.450% 08/17/26		12/21/2017	J P MORGAN SEC FIXED INC		945,850	1,000,000	8,779
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		04/26/2017	MORGAN STANLEY FIXED INC		1,400,728	1,400,000	3,702
066836-AB-3	BAPTIST HLTH SO FLOR INC 4.342% 11/15/41		01/10/2017	BANK of AMERICA SEC		4,500,000	4,500,000	.0
07330N-AD-7	BRANCH BANKING & TRUST 2.300% 10/15/18		12/18/2017	FIFTH THIRD SECURITIES		2,006,210	2,000,000	7,858
080555-AF-2	BELO A H CORP 7.250% 09/15/27		08/01/2017	Various		1,920,724	1,683,000	46,894
10112R-AZ-7	BOSTON PROPERTIES LP 3.200% 01/15/25		11/17/2017	DEUTSCHE BANK		1,995,140	2,000,000	.0
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5.000% 02/01/28		08/03/2017	BANK of AMERICA SEC		5,084,000	5,084,000	.0
125283-AN-1	CGDB 2017- B10 3.995% 05/15/30		06/01/2017	CITIGROUP GLOBAL MKTS		3,500,000	3,500,000	.0
12592P-BG-7	COMM 2014-UBS6 XA 1.019% 12/10/47		07/26/2017	UBS WARBURG		1,590,169	.0	27,221
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45		11/28/2017	BANK of AMERICA SEC		9,420,833	9,333,333	26,315
12636Y-AB-8	CRH AMERICA FINANCE INC 4.400% 05/09/47		07/05/2017	JEFFERIES & CO		1,030,750	1,000,000	7,456
126408-HF-3	CSX CORP 3.800% 11/01/46		12/01/2017	Various		5,272,802	5,380,000	19,148
139738-AJ-7	AFIN 2015-2 E 4.500% 01/22/24		06/07/2017	BARCLAYS		17,478,125	17,000,000	40,375
14042E-3V-0	CAPITAL ONE NA 1.500% 03/22/18		12/21/2017	Various		11,515,500	11,525,000	25,192
14042R-HB-0	CAPITAL ONE NA 2.217% 08/08/22		08/03/2017	MORGAN STANLEY FIXED INC		25,000,000	25,000,000	.0
14149Y-BG-2	CARDINAL HEALTH INC 2.358% 06/15/22		06/01/2017	WELLS FARGO		5,000,000	5,000,000	.0
14162V-AB-2	CARE CAPITAL PROPERTIES 5.125% 08/15/26		02/09/2017	Tax Free Exchange		7,025,000	7,025,000	.0
14179B-AG-6	CFCAT 2013-2A D 5.930% 08/15/19		03/29/2017	BROWNSTONE INV GROUP,LLC		512,813	500,000	1,483
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		04/10/2017	Interest Capitalization		.0	.0	.0
15189W-AJ-9	CENTERPOINT 4.100% 09/01/47		08/21/2017	DEUTSCHE BANK		2,982,510	3,000,000	.0
166754-AK-7	CHEVRON PHILLIPS CHEM 1.700% 05/01/18		11/20/2017	US BANCORP		2,139,786	2,140,000	2,122
166754-AN-1	CHEVRON PHILLIPS CHEM 2.127% 05/01/20		08/08/2017	MIZUHO SECURITIES USA INC		18,760,814	18,585,000	10,638
171340-AM-4	CHURCH & DWIGHT CO INC 1.517% 01/25/19		07/20/2017	BANK of AMERICA SEC		4,900,000	4,900,000	.0
17323E-AQ-6	CMLTI 2014-J2 B4 3.894% 11/25/44		05/25/2017	KGS-ALPHA CAPITAL MARKETS		4,237,617	4,204,768	13,701
17325F-AB-4	CITIBANK NA 1.998% 03/20/19		03/13/2017	CITIGROUP GLOBAL MKTS		350,000	350,000	.0
17325F-AG-3	CITIBANK NA 1.860% 09/18/19		09/13/2017	CITIGROUP GLOBAL MKTS		8,000,000	8,000,000	.0
19123F-AA-6	COCA COLA SWEET PP 3.490% 12/28/29		12/12/2017	PRIVATE PLACEMENT		13,000,000	13,000,000	.0
19123F-AB-4	COCA COLA SWEET PRIVATE PLACEMENT 3.640% 12/28/32		12/12/2017	PRIVATE PLACEMENT		3,000,000	3,000,000	.0
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		11/08/2017	Various		7,123,639	6,985,000	6,487
20030N-BX-8	COMCAST CORP 3.000% 02/01/24		01/05/2017	WELLS FARGO		9,980,900	10,000,000	.0
20030N-BZ-3	COMCAST CORP 4.000% 08/15/47		08/07/2017	CITIGROUP GLOBAL MKTS		4,958,450	5,000,000	1,667
20030N-CA-7	COMCAST CORP 3.150% 02/15/28		12/05/2017	WELLS FARGO		9,977,200	10,000,000	105,000
203233-AA-9	EQUITY COMMONWEALTH 5.875% 09/15/20		03/28/2017	BROWNSTONE INV GROUP,LLC		322,643	300,000	783
21036P-AL-2	CONSTELLATION BRANDS 4.250% 05/01/23		01/06/2017	BANK of AMERICA SEC		5,203,450	5,000,000	41,319
21036P-AR-9	CONSTELLATION BRANDS 2.700% 05/09/22		05/02/2017	BANK of AMERICA SEC		2,993,460	3,000,000	.0
224044-CK-1	COX COMMUNICATIONS INC 4.600% 08/15/47		07/24/2017	RBC/DAIN		4,969,300	5,000,000	.0
22822R-AZ-3	CROWN CASTLE 4.883% 08/15/20		01/04/2017	SUNTRUST		6,239,201	5,850,000	19,044
233046-AF-8	DNKN 2017-1A A211 4.030% 11/20/47		09/14/2017	GUGGENHEIM CAPITAL MARKETS		8,000,000	8,000,000	.0
233062-AC-2	DBCG 2017-BBG XCP 0.152% 06/15/34		06/22/2017	DEUTSCHE BANK		330,992	.0	.0
233150-AC-5	DCT IND OPER PTNR LP 4.500% 10/15/23		03/13/2017	J P MORGAN SEC FIXED INC		1,558,200	1,500,000	28,313
23340E-AC-4	DTAOT 2015-1A C 2.870% 11/16/20		02/14/2017	CREDIT SUISSE FIRST BOSTON		393,873	392,096	63
233851-BP-8	DAIMLER FINANCE NA LLC 1.650% 03/02/18		12/11/2017	SUSQUEHANNA		999,870	1,000,000	4,629
23918K-AR-9	DAVITA INC 5.000% 05/01/25		09/28/2017	SUNTRUST		4,943,750	5,000,000	104,861
24422E-TA-7	JOHN DEERE CAPITAL 1.750% 08/10/18		11/08/2017	BROWNSTONE INV GROUP,LLC		900,423	900,000	3,938
24703F-AE-6	DEFT 2017-1 C 2.950% 04/22/22		04/25/2017	BANK of AMERICA SEC		4,999,897	5,000,000	.0
25272K-AK-9	DELL 1st Lien 6.020% 06/15/26		05/01/2017	Various		9,617,901	8,775,000	195,270
253651-AC-7	DIEBOLD INC 8.500% 04/15/24		07/06/2017	JEFFERIES & CO		2,505,438	2,250,000	45,305
25389J-AK-2	DIGITAL REALTY TRUST LP 3.625% 10/01/22		02/21/2017	SUNTRUST		6,410,763	6,301,000	90,730
25389J-AR-7	DIGITAL REALTY TRUST LP 3.700% 08/15/27		08/02/2017	CITIGROUP GLOBAL MKTS		4,996,200	5,000,000	.0

ANNUAL STATEMENT FOR THE YEAR 2017 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
256677-AC-9	DOLLAR GENERAL CORP 3.250% 04/15/23		01/26/2017	MORGAN STANLEY FIXED INC		3,487,198	3,508,000	33,570
25746U-CN-7	DOMINION RESOURCES 1.500% 09/30/18		01/19/2017	BROWNSTONE INV GROUP,LLC		198,050	200,000	967
25755T-AE-0	DPABS 2015-1A A211 4.474% 10/25/45		05/05/2017	BARCLAYS		595,277	592,500	1,105
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		06/12/2017	GUGGENHEIM CAPITAL MARKETS		5,000,000	5,000,000	.0
26207K-AF-8	DRIVE 2017-3 C 2.800% 07/15/22		10/17/2017	SOCIETE GENERALE		4,999,850	5,000,000	.0
26208C-AL-2	DRIVE 2017-AA C 2.980% 01/18/22		08/02/2017	WELLS FARGO		5,701,916	5,635,000	10,262
26208F-AJ-0	DRIVE 2017-2 C 2.750% 09/15/23		07/25/2017	J P MORGAN SEC FIXED INC		5,999,732	6,000,000	.0
26969P-AA-6	EAGLE MATERIALS INC 4.500% 08/01/26		12/06/2017	JEFFERIES & CO		2,582,949	2,467,000	39,164
278865-AQ-3	ECOLAB INC 1.550% 01/12/18		12/18/2017	FIFTH THIRD SECURITIES		2,219,378	2,220,000	15,102
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		09/27/2017	FTN FINANCIAL SECURITIES		5,550,387	5,004,000	18,682
30165L-AC-5	EART 2014-3A C 4.170% 06/15/20		08/21/2017	WELLS FARGO		244,594	240,000	250
31677Q-BD-0	FIFTH THIRD BANK 2.150% 08/20/18		11/30/2017	MARKET AXESS		2,370,369	2,365,000	14,689
33767B-AB-5	FIRSTENERGY TRANSMISSION 4.350% 01/15/25		01/18/2017	Various		2,475,604	2,375,000	2,296
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		05/04/2017	Various		4,507,031	4,500,000	2,334
345397-VT-7	FORD MOTOR CREDIT 5.000% 05/15/18		04/24/2017	MORGAN STANLEY FIXED INC		4,851,951	4,700,000	105,750
345397-YP-2	FORD MOTOR CREDIT 2.465% 08/03/22		07/31/2017	CITIGROUP GLOBAL MKTS		4,250,000	4,250,000	.0
34959J-AH-1	FORTIVE CORPORATION 4.300% 06/15/46		11/30/2017	BARCLAYS		2,711,781	2,576,000	51,999
35671D-CA-1	FREEPORT-MC C&G 6.750% 02/01/22		06/26/2017	Tax Free Exchange		7,409,026	7,197,000	195,668
35671D-CB-9	FREEPORT-MCMORAN INC 6.875% 02/15/23		06/26/2017	Tax Free Exchange		13,888,362	13,342,000	333,782
36120R-AA-7	FXI HOLDINGS INC 7.875% 11/01/24		10/30/2017	Various		4,913,320	4,887,000	.0
36159G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		08/01/2017	Interest Capitalization		.0	.0	.0
36186C-BY-8	ALLY FINANCIAL INC 8.000% 11/01/31		07/06/2017	BANK of AMERICA SEC		9,168,750	7,500,000	116,667
36253U-AB-7	GCAR 2017-1A A2 2.670% 04/15/21		06/19/2017	J P MORGAN SEC FIXED INC		7,999,914	8,000,000	.0
36254X-AA-2	GSMS 2017-FARM A 3.541% 01/10/43		12/18/2017	GOLDMAN SACHS		13,413,113	13,000,000	35,799
36254X-AE-4	GSMS 2017-FARM B 3.541% 01/10/43		12/18/2017	GOLDMAN SACHS		24,785,528	25,000,000	68,845
36255M-AN-7	GSMS 2017-SLP E 4.744% 10/10/32		10/18/2017	GOLDMAN SACHS		6,664,145	6,852,000	27,090
37045V-AN-0	GENERAL MOTORS CO 4.200% 10/01/27		08/02/2017	DEUTSCHE BANK		4,992,600	5,000,000	.0
37045X-BT-2	GENERAL MOTORS FINL CO 4.350% 01/17/27		06/27/2017	BARCLAYS		4,060,360	4,000,000	78,783
37185L-AJ-1	GENESIS ENERGY 6.500% 10/01/25		08/07/2017	Various		3,985,970	3,980,000	.0
375558-BN-2	GILEAD SCIENCES INC 1.795% 09/20/18		09/14/2017	BANK of AMERICA SEC		3,200,000	3,200,000	.0
375558-BQ-5	GILEAD SCIENCES INC 1.875% 09/20/19		09/14/2017	BANK of AMERICA SEC		18,200,000	18,200,000	.0
38141G-RC-0	GOLDMAN SACHS GROUP INC 2.375% 01/22/18		04/24/2017	MORGAN STANLEY FIXED INC		14,276,112	14,200,000	88,997
38148L-AC-0	GOLDMAN SACHS GROUP INC 3.500% 01/23/25		05/02/2017	FTN FINANCIAL SECURITIES		12,069,030	12,000,000	118,708
412690-AF-6	HARLAND CLARKE HOLDINGS 8.375% 08/15/22		04/04/2017	GUGGENHEIM CAPITAL MARKETS		3,090,000	3,000,000	41,177
42225U-AF-1	HEALTHCARE TRUST OF AMER 3.750% 07/01/27		06/01/2017	WELLS FARGO		7,959,360	8,000,000	.0
428040-CW-7	HERTZ 2017-1A C 5.270% 10/25/21		10/20/2017	CITIGROUP GLOBAL MKTS		5,092,578	5,000,000	24,886
42806D-AQ-2	HERTZ 2016-1A A 2.320% 03/25/20		09/25/2017	SOCIETE GENERALE		229,677	230,000	30
42824C-AU-3	HP ENTERPRISE CO 2.850% 10/05/18		10/12/2017	SEAPORT GROUP LLC		3,231,264	3,200,000	2,787
42824C-AZ-2	HP ENTERPRISE CO 2.100% 10/04/19		09/11/2017	J P MORGAN SEC FIXED INC		499,970	500,000	.0
428291-AM-0	HEXCEL CORP 4.700% 08/15/25		03/21/2017	KEY BANC-MCDONALD		8,183,167	7,758,000	34,201
437076-BT-8	HOME DEPOT 2.800% 09/14/27		09/20/2017	BARCLAYS		4,913,850	5,000,000	3,111
44107T-AX-4	HOST HOTELS & RESORTS LP 3.875% 04/01/24		03/09/2017	WELLS FARGO		6,970,250	7,000,000	.0
446438-RL-9	HUNTINGTON NATIONAL BANK 1.700% 02/26/18		04/10/2017	Various		6,003,810	6,000,000	26,917
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		10/01/2017	Interest Capitalization		1,224	1,224	.0
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		06/06/2017	PERFORMANCE TRUST CAPITAL		3,352,505	3,307,033	4,226
46625H-RY-8	JP MORGAN CHASE & CO 3.782% 02/01/28		10/02/2017	DEUTSCHE BANK		5,169,550	5,000,000	33,093
46647P-AF-3	JPMORGAN CHASE & CO 3.540% 05/01/28		10/02/2017	DEUTSCHE BANK		5,071,000	5,000,000	78,175
46649H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		05/22/2017	J P MORGAN SEC FIXED INC		5,036,328	5,000,000	14,583
46649H-AN-2	JPMIT 2017-6 A13 3.500% 01/25/48		12/14/2017	J P MORGAN SEC FIXED INC		15,057,677	15,000,000	40,833
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		10/30/2017	BARCLAYS		7,022,425	6,992,500	403
47816Q-CK-8	JOHNSON & JOHNSON 2.900% 01/15/28		11/08/2017	J P MORGAN SEC FIXED INC		4,994,050	5,000,000	.0
47816Q-CN-4	JOHNSON & JOHNSON 3.500% 01/15/48		11/08/2017	J P MORGAN SEC FIXED INC		4,961,150	5,000,000	.0
48283P-AA-9	KABB 2017-1 A 4.571% 03/15/22		08/10/2017	GUGGENHEIM CAPITAL MARKETS		9,205,805	9,200,000	254
485134-BK-5	KANSAS CITY POWER & LIGHT 6.375% 03/01/18		04/25/2017	BROWNSTONE INV GROUP,LLC		25,957	25,000	252
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.590% 05/01/37		12/13/2017	PNC CAPITAL MARKETS		15,030,000	15,030,000	3,755
50076Q-AX-4	KRAFT FOODS GROUP INC-W/1 6.125% 08/23/18		08/24/2017	SUSQUEHANNA		2,291,938	2,200,000	2,246
50218P-AA-5	LSC COMMUNICATIONS INC 8.750% 10/15/23		04/03/2017	BANK of AMERICA SEC		10,250,000	10,000,000	452,083
521865-AX-3	LEAR CORP 5.250% 01/15/25		01/11/2017	Various		6,073,438	5,750,000	129,281
521865-AY-1	LEAR CORP 3.800% 09/15/27		08/16/2017	Various		7,969,250	8,000,000	2,111
52523K-AJ-3	LXS 2006-17 WFS 5.950% 11/25/36		10/01/2017	Interest Capitalization		5,283	5,283	.0
548661-DP-9	LOWES COMPANIES 3.100% 05/03/27		12/05/2017	BANK of AMERICA SEC		5,995,220	6,000,000	16,533
55279H-AA-8	M&T TRUST CO 1.450% 03/07/18		11/02/2017	MORGAN STANLEY FIXED INC		9,996,800	10,000,000	23,764
55279H-AQ-3	M&T TRUST CO 3.400% 08/17/27		08/14/2017	J P MORGAN SEC FIXED INC		2,998,980	3,000,000	.0
573284-AT-3	MARTIN MARIETTA MATERIALS 3.500% 12/15/27		12/06/2017	J P MORGAN SEC FIXED INC		8,977,500	9,000,000	.0
577081-BB-7	MATTEL INC 6.750% 12/31/25		12/18/2017	Various		8,496,809	8,354,000	.0

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
585055-BU-9	MEDTRONIC INC 4.625% 03/15/45		03/14/2017	MORGAN STANLEY FIXED INC		3,135,946	3,014,000	.774
58942H-AB-7	MERCY HEALTHCARE SYSTEM 3.555% 08/01/27		12/12/2017	J P MORGAN SEC FIXED INC		1,000,000	1,000,000	.0
589929-PY-8	MLMI 1998-C1 E 6.750% 11/15/26		08/25/2017	AMHERST SECURITIES GROUP		217,383	200,000	1,088
59217G-AY-5	MET LIFE GLOB 1.500% 01/10/18		12/06/2017	US BANCORP		8,799,296	8,800,000	53,900
59523U-AN-7	MID-AMERICA APARTMENTS L 3.600% 06/01/27		12/19/2017	Various		9,705,910	9,713,000	19,426
59980C-AE-3	MOULT 2017-3 M1 3.250% 02/25/58		09/21/2017	WELLS FARGO		5,029,206	5,000,000	12,188
59981H-AB-7	MOULT 2017-1 M1 3.250% 11/25/58		03/13/2017	J P MORGAN SEC FIXED INC		4,855,876	5,000,000	13,090
615369-AH-8	MOODY'S CORP 1.858% 09/04/18		02/27/2017	J P MORGAN SEC FIXED INC		200,000	200,000	.0
62539B-AA-3	MULTI-COLOR CORP 4.875% 11/01/25		09/20/2017	BANK of AMERICA SEC		7,374,000	7,374,000	.0
62854A-AL-8	MYLAN NV 3.750% 12/15/20		02/03/2017	Tax Free Exchange		10,021,916	10,000,000	50,000
62854A-AM-6	MYLAN NV 3.150% 06/15/21		02/03/2017	Tax Free Exchange		14,984,395	15,000,000	63,000
62854A-AN-4	MYLAN NV 3.950% 06/15/26		02/03/2017	Tax Free Exchange		4,963,443	5,000,000	26,333
629377-CD-2	NRG ENERGY INC 5.750% 01/15/28		11/30/2017	CITIGROUP GLOBAL MKTS		1,417,000	1,417,000	.0
63536S-AA-7	NATL CITY BK OF INDIANA 4.250% 07/01/18		11/30/2017	WELLS FARGO		648,307		.227
637417-AH-9	NATL RETAIL PROP 4.000% 11/15/25		12/26/2017	WELLS FARGO		2,777,704	2,708,000	12,938
637417-AK-2	NATL RETAIL PROP 3.500% 10/15/27		09/06/2017	WELLS FARGO		4,979,650	5,000,000	.0
637432-NG-6	NATIONAL RURAL UTILITY 3.250% 11/01/25		12/27/2017	MTSUBISHI UFJ SECURITIES		6,570,443	6,443,000	33,736
65341X-AA-6	NEXSTAR BROADCASTING INC 5.625% 08/01/24		06/29/2017	Various		1,695,468	1,674,000	39,176
655844-BH-0	NORFOLK SOUTHERN CORP 4.837% 10/01/41		10/04/2017	MORGAN STANLEY FIXED INC		1,704,510	1,500,000	1,008
665859-AP-9	NORTHERN TRUST CORP 3.950% 10/30/25		08/22/2017	Various		11,135,349	10,423,000	131,518
665859-AS-3	NORTHERN TRUST CORP 3.375% 05/08/32		09/28/2017	Various		10,207,134	10,200,000	110,700
666807-BP-6	NORTHROP GRUMMAN CORP 4.030% 10/15/47		10/10/2017	J P MORGAN SEC FIXED INC		1,996,880	2,000,000	.0
67103G-AA-7	OSF FINANCE VRDN 1.580% 12/01/37		04/13/2017	PNC CAPITAL MARKETS		8,400,000	8,400,000	3,935
678858-BR-1	OKLAHOMA GAS & ELECTRIC 4.150% 04/01/47		06/26/2017	BROWNSTONE INV GROUP,LLC		3,216,930	3,000,000	30,779
68233J-BB-9	ONCOR ELECTRIC DELIVERY 3.750% 04/01/45		09/27/2017	Various		4,865,014	4,900,000	90,854
69353R-FF-0	PNC BANK NA 1.874% 07/27/22		07/25/2017	PNC CAPITAL MARKETS		10,000,000	10,000,000	.0
69353R-FG-8	PNC BANK NA 3.100% 10/25/27		10/18/2017	MORGAN STANLEY FIXED INC		9,996,600	10,000,000	.0
701094-AJ-3	PARKER HANNIFIN 3.250% 03/01/27		12/11/2017	Tax Free Exchange		2,968,400	2,965,000	26,767
701094-AL-8	PARKER HANNIFIN 4.100% 03/01/47		12/11/2017	Tax Free Exchange		1,991,785	2,000,000	22,778
70109H-AH-8	PARKER-HANNIFIN CORP 5.500% 05/15/18		12/13/2017	STIFEL NICHOLAS		4,061,880	4,000,000	18,333
717081-DK-6	PFIZER INC 4.400% 05/15/44		06/07/2017	MORGAN STANLEY FIXED INC		2,178,380	2,000,000	6,600
718172-BL-2	PHILIP MORRIS INTERNAT-II/I 4.250% 11/10/44		12/20/2017	US BANCORP		3,091,522	2,983,000	14,791
718546-AM-6	PHILLIPS 66 2.009% 04/15/19		04/11/2017	DEUTSCHE BANK		3,400,000	3,400,000	.0
71951Q-AA-0	PHYSICIANS REALTY LP 4.300% 03/15/27		03/02/2017	J P MORGAN SEC FIXED INC		1,993,540	2,000,000	.0
71951Q-AB-8	PHYSICIANS REALTY LP 3.950% 01/15/28		11/28/2017	J P MORGAN SEC FIXED INC		9,977,900	10,000,000	.0
72147K-AC-2	PILGRIM'S PRIDE CORP 5.750% 03/15/25		09/26/2017	BARCLAYS		961,860	943,000	2,109
72147K-AE-8	PILGRIM'S PRIDE CORP 5.875% 09/30/27		09/27/2017	Various		4,013,833	3,943,000	.0
72761Q-AN-7	PLASTIPAK HOLDINGS INC 6.250% 10/15/25		10/06/2017	J P MORGAN SEC HI-YIELD		2,642,595	2,614,000	.0
737446-AK-0	POST HOLDINGS INC 5.000% 08/15/26		04/03/2017	STIFEL NICHOLAS		3,834,788	4,005,000	28,369
74256L-AR-0	PRINCIPAL LFE GLB FND II 1.500% 04/18/19		02/01/2017	BROWNSTONE INV GROUP,LLC		198,088	200,000	.900
74333J-AR-2	PROG 2017-SFR1 F 5.350% 08/17/34		07/13/2017	DEUTSCHE BANK		3,249,869	3,250,000	.0
74444B-CE-9	PUBLIC SERVICE COLORADO 4.750% 08/15/41		06/29/2017	BANK of AMERICA SEC		1,695,030	1,500,000	27,708
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		08/23/2017	Various		9,364,495	9,214,000	226,104
747525-AS-2	QUALCOMM 2.108% 01/30/23		05/22/2017	Various		10,021,800	10,000,000	.0
747525-AT-0	QUALCOMM 2.900% 05/20/24		05/19/2017	GOLDMAN SACHS		4,985,600	5,000,000	.0
747525-AV-5	QUALCOMM 4.300% 05/20/47		05/19/2017	GOLDMAN SACHS		1,999,680	2,000,000	.0
76131V-AA-1	RETAIL PROPERTIES OF AIME - A 4.000% 03/15/25		04/20/2017	US BANCORP		5,836,557	6,055,000	25,689
761713-BB-1	REYNOLDS AMERICAN INC 5.850% 08/15/45		05/24/2017	UBS WARBURG		3,601,380	3,000,000	51,188
767754-CH-5	RITE AID CORP 6.125% 04/01/23		07/18/2017	Various		7,894,000	8,000,000	227,646
77340R-AM-9	ROCKIES EXPRESS PIPELINE 6.875% 04/15/40		04/06/2017	RBC/DAIN		4,923,250	4,700,000	157,972
77846E-AN-5	RPT 2017-ROSS F 5.245% 06/15/33		06/21/2017	GOLDMAN SACHS		4,500,000	4,500,000	.0
78471Q-AA-3	SSM HEALTH CARE 3.823% 06/01/27		04/11/2017	GOLDMAN SACHS		14,250,000	14,250,000	.0
785592-AJ-5	SABINE PASS LIQUEFACTION 5.750% 05/15/24		02/07/2017	CITIGROUP GLOBAL MKTS		9,390,688	8,675,000	117,775
785592-AS-5	SABINE PASS LIQUEFACTION 5.000% 03/15/27		05/11/2017	Tax Free Exchange		10,000,000	10,000,000	77,778
80281C-AG-0	SDART 2013-5 D 2.730% 10/15/19		02/15/2017	WELLS FARGO		419,280	415,000	.189
80283X-AH-0	SDART 2014-3 E 3.490% 09/15/21		04/12/2017	BARCLAYS		14,196,328	14,000,000	5,429
80284T-AP-0	SDART 2017-1 E 5.050% 07/15/24		11/02/2017	WELLS FARGO		5,167,188	5,000,000	14,729
81375L-AA-8	SERT 2017-1A A 2.760% 12/13/22		03/13/2017	J P MORGAN SEC FIXED INC		274,962	275,000	.0
81663A-AC-9	SEMGROUP CORP-CLASS A 6.375% 03/15/25		03/08/2017	CREDIT SUISSE FIRST BOSTON		4,923,350	5,000,000	.0
81744T-AE-7	SEMT 2012-1 B1 4.251% 01/25/42		01/04/2017	GUGGENHEIM CAPITAL MARKETS		1,058,337	1,033,154	969
81745R-AG-5	SEMT 2013-3 B1 3.523% 03/25/43		02/17/2017	GUGGENHEIM CAPITAL MARKETS		5,298,569	5,248,950	11,306
81745R-AH-3	SEMT 2013-3 B2 3.523% 03/25/43		06/22/2017	GUGGENHEIM CAPITAL MARKETS		2,042,397	1,990,080	5,064
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 10/25/47		09/20/2017	WELLS FARGO		4,669,469	4,643,000	12,188
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		01/11/2017	WELLS FARGO		7,298,577	7,302,000	13,488
82281F-AG-9	SCOT 2017-2 A7 3.500% 10/25/47		09/15/2017	BANK of AMERICA SEC		4,762,593	4,750,000	12,931

ANNUAL STATEMENT FOR THE YEAR 2017 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
82967N-BA-5	SIRIUS XM RADIO INC 5.000% 08/01/27		08/02/2017	J P MORGAN SEC HI-YIELD		5,020,000	5,000,000	11,389
83545G-BC-5	SONIC AUTOMOTIVE INC 6.125% 03/15/27		07/14/2017	Tax Free Exchange		4,900,000	4,900,000	103,376
842400-GG-2	SOUTHERN CAL EDISON 4.000% 04/01/47		03/21/2017	J P MORGAN SEC FIXED INC		999,300	1,000,000	.0
852060-AD-4	SPRINT CORP (FON GROUP) 6.875% 11/15/28		07/20/2017	CREDIT SUISSE FIRST BOSTON		2,879,150	2,588,000	34,597
857477-AF-0	STATE STREET CORP 4.956% 03/15/18		04/06/2017	BB&T CAPITAL MARKETS		1,352,819	1,315,000	4,707
86184R-AD-9	SMPT 2017-MONT B 2.635% 08/20/30		09/08/2017	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	.0
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		06/01/2017	Various		6,590,749	6,300,000	65,975
88579Y-AY-7	3M CO 2.875% 10/15/27		09/21/2017	BANK of AMERICA SEC		4,969,300	5,000,000	.0
88642R-AA-7	TIDEWATER INC. PP 8.000% 07/31/22		08/02/2017	Taxable Exchange		180,249	174,002	.0
89236T-DQ-5	TOYOTA 2.046% 01/11/22		01/04/2017	CITIGROUP GLOBAL MKTS		40,000,000	40,000,000	.0
89469A-AC-8	TREEHOUSE FOODS INC 6.000% 02/15/24		11/08/2017	JEFFERIES & CO		4,098,125	4,000,000	56,667
896818-AH-4	TRIUMPH GROUP INC 4.875% 04/01/21		12/05/2017	Various		2,136,300	2,180,000	29,009
90117P-AG-0	AOTA 2015-1211 XB 0.051% 08/10/35		07/07/2017	J P MORGAN SEC FIXED INC		317,736	89,385,000	1,382
90187L-AG-4	PRKAV 2017-245P B 3.657% 06/05/37		05/17/2017	J P MORGAN SEC FIXED INC		5,139,720	5,000,000	15,222
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18		04/26/2017	TD SECURITIES		2,904,263	2,900,000	5,075
90276E-AC-1	UBSOM 2017-C1 3.256% 06/15/50		05/31/2017	UBS WARBURG		12,359,850	12,000,000	11,939
902973-AZ-9	U S BANCORP 5.300% Perpet.		02/02/2017	US BANCORP		10,000,000	10,000,000	.0
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		08/22/2017	JEFFERIES & CO		2,295,000	2,250,000	4,766
914906-AS-1	UNIVISION COMMUNICATIONS INC 5.125% 02/15/25		04/11/2017	BANK of AMERICA SEC		4,406,225	4,462,000	39,383
92277G-AE-7	VENTAS REALTY LP/CAP CRP 3.500% 02/01/25		08/18/2017	Various		1,314,694	1,300,000	2,781
92343V-DS-0	VERIZON COMMUNICATIONS 5.012% 04/15/49		07/11/2017	Tax Free Exchange		5,878,991	6,030,000	132,643
92552V-AK-6	VIASAT INC 5.625% 09/15/25		09/07/2017	BANK of AMERICA SEC		6,083,000	6,083,000	.0
927804-FM-1	VIRGINIA ELECTRIC & POWER 1.200% 01/15/18		05/23/2017	MORGAN STANLEY FIXED INC		12,771,072	12,800,000	55,893
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		04/06/2017	BANK of AMERICA SEC		4,470,289	4,237,000	5,296
929160-AV-1	VULCAN MATERIALS CO 4.500% 06/15/47		06/12/2017	BANK of AMERICA SEC		1,992,480	2,000,000	.0
929566-AJ-6	WABASH NATIONAL CORP 5.500% 10/01/25		09/15/2017	MORGAN STANLEY HI-YLD		2,625,000	2,625,000	.0
92976W-BH-8	WACHOVIA CORPORATION 5.750% 02/01/18		04/11/2017	BROWNSTONE INV GROUP,LLC		1,235,460	1,197,000	14,530
92978Q-AK-3	WBCMT 2007-C30 B 5.463% 12/15/43		04/05/2017	BANK of AMERICA SEC		3,300,219	3,263,000	4,456
949746-SP-7	WELLS FARGO & CO 2.343% 02/11/22		02/06/2017	WELLS FARGO		10,000,000	10,000,000	.0
949772-AU-1	WFMS 2005-18 2B1 5.500% 01/25/36		02/01/2017	Interest Capitalization		2,572	2,572	.0
95058X-AB-4	WEN 2015-1A A211 4.080% 06/15/45		03/01/2017	J P MORGAN SEC FIXED INC		777,624	771,238	7,080
95058X-AE-8	WEN 2018-1A A211 3.884% 03/15/48		12/06/2017	CITIGROUP GLOBAL MKTS		20,000,000	20,000,000	.0
958254-AE-4	WESTERN GAS PARTNERS LP 3.950% 06/01/25		11/27/2017	Various		16,899,729	16,807,000	328,250
960413-AQ-5	WESTLAKE CHEMICAL CORP 4.625% 02/15/21		04/21/2017	Tax Free Exchange		1,796,174	1,735,000	14,711
960413-AT-9	WESTLAKE CHEMICAL CORP 3.600% 08/15/26		04/21/2017	Tax Free Exchange		3,981,035	4,000,000	26,400
976826-BL-0	WISCONSIN POWER & LIGHT 3.050% 10/15/27		10/02/2017	J P MORGAN SEC FIXED INC		4,985,450	5,000,000	.0
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		05/03/2017	BARCLAYS		2,505,600	2,500,000	5,139
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A.	12/07/2017	CREDIT SUISSE FIRST BOSTON		4,000,000	4,000,000	.0
136385-AU-5	CANADIAN NATL RESOURCES 1.750% 01/15/18	A.	12/18/2017	FIFTH THIRD SECURITIES		1,999,540	2,000,000	15,069
136385-AX-9	CANADIAN NATL RESOURCES 3.850% 06/01/27	A.	05/23/2017	J P MORGAN SEC FIXED INC		7,975,680	8,000,000	.0
136385-AY-7	CANADIAN NATL RESOURCES 4.950% 06/01/47	A.	05/23/2017	CITIGROUP GLOBAL MKTS		1,998,440	2,000,000	.0
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A.	12/19/2017	Various		3,505,856	3,600,000	189
89352H-AF-6	TRANS-CANADA PIPELINES 6.500% 08/15/18	A.	08/22/2017	SUSQUEHANNA		1,620,773	1,550,000	2,799
895945-DH-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A.	08/07/2017	Interest Capitalization		6,429	6,429	.0
895945-DH-9	TRICAN WELL SVCS PP 8.290% 04/28/18		08/07/2017	Interest Capitalization		6,429	6,429	.0
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18		06/30/2017	Interest Capitalization		1,135	1,135	.0
91911K-AN-2	VALEANT PHARMA 5.500% 11/01/25	A.	10/02/2017	CITIGROUP GLOBAL MKTS		2,700,000	2,700,000	.0
00401M-AA-4	ABU DHABI CRUDE OIL 3.650% 11/02/29	D.	10/26/2017	HONG KONG SHANGHAI BK		9,000,000	9,000,000	.0
03765D-AQ-3	Apidos CLO 201418A SER 201418A CL A2BR 3.360% 07/22/26	D.	04/04/2017	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	.0
05565E-AH-8	BMW US Capital LLC 2.800% 04/11/26	C.	09/28/2017	CITIGROUP GLOBAL MKTS		1,150,783	1,173,000	15,601
05565Q-DL-9	BP CAPITAL MARKETS 3.224% 04/14/24	D.	02/08/2017	BNP SECURITIES		9,999,400	10,000,000	.0
05583W-AE-3	BSPT 2017-FL1 C 5.326% 06/15/27	D.	06/12/2017	J P MORGAN SEC FIXED INC		7,000,000	7,000,000	.0
05618L-AF-3	BABSN 2014-11A AR 2.507% 10/17/26	D.	03/10/2017	BANK of AMERICA SEC		30,000,000	30,000,000	.0
06738E-AE-5	BARCLAYS PLC 3.650% 03/16/25	D.	09/13/2017	DEUTSCHE BANK		2,013,340	2,000,000	36,297
06738E-AF-2	BARCLAYS PLC 2.000% 03/16/18	D.	02/17/2017	STIFEL NICHOLAS		1,503,060	1,500,000	13,083
06738E-AS-4	BARCLAYS PLC 3.684% 01/10/23	D.	01/03/2017	BARCLAYS		5,000,000	5,000,000	.0
06744C-FY-2	BARCLAYS BANK PLC 1.942% 08/07/19	D.	09/28/2017	RBC/DAIN		40,090,800	40,000,000	115,837
09952A-AC-0	BORAL FINANCE PTY LTD 3.750% 05/01/28	D.	10/24/2017	J P MORGAN SEC FIXED INC		4,976,800	5,000,000	.0
10553Y-AF-2	BRASKEM FINANCE LTD 6.450% 02/03/24	D.	03/03/2017	Various		6,522,000	6,000,000	37,625
10554T-AB-1	BRASKEM NETHERLANDS 4.500% 01/10/28	D.	10/04/2017	MORGAN STANLEY FIXED INC		9,899,500	10,000,000	.0
12549A-AL-4	CIFC 2013-1A A1R 2.604% 07/16/30	D.	07/21/2017	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	.0
12549A-AN-0	CIFC 2013-1A A2R 3.104% 07/16/30	D.	07/21/2017	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	.0
12591D-AC-5	CNOOC FIN 2014 ULC 4.250% 04/30/24	D.	02/17/2017	Tax Free Exchange		3,024,144	3,000,000	.0
21987B-AW-8	CODELCO INC 3.625% 08/01/27	D.	07/25/2017	HONG KONG SHANGHAI BK		7,858,960	8,000,000	.0
225401-AE-8	CREDIT SUISSE GROUP-SPON ADR 2.774% 12/14/23	D.	09/11/2017	CREDIT SUISSE FIRST BOSTON		10,000,000	10,000,000	.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
22546Q-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	D	09/13/2017	Various		3,135,090	3,000,000	1,913
22546Q-AT-4	CREDIT SUISS NEW YORK 1.750% 01/29/18	D	05/16/2017	MARKET AXESS		1,451,639	1,450,000	8,035
22546Q-AV-9	CREDIT SUISS NEW YORK 1.700% 04/27/18	D	12/19/2017	MARKET AXESS		13,444,991	13,450,000	23,333
25156P-AT-0	DEUTSCHE TELEKOM 2.063% 09/19/19	D	08/30/2017	RBC/DAIN		3,007,350	3,000,000	11,163
268789-AA-2	E.ON INTL FINANCE BV 5.800% 04/30/18	D	11/30/2017	PIERPONT SECURITIES		2,488,735	2,450,000	13,421
31572U-AG-1	FIBRIA OVERSEAS FINANCE 4.000% 01/14/25	D	11/09/2017	BNP SECURITIES		8,862,660	9,000,000	0
38174Y-AA-3	GOCAP 2015-24A AR 3.003% 11/05/29	D	10/17/2017	WELLS FARGO		7,000,000	7,000,000	0
404280-BB-4	HSBC HOLDINGS PLC-SPONS 3.900% 05/25/26	D	09/13/2017	DEUTSCHE BANK		2,094,920	2,000,000	23,833
404280-BK-4	HSBC HOLDINGS PLC-SPONS 4.041% 03/13/28	D	12/19/2017	BARCLAYS		4,159,280	4,000,000	44,002
501499-AB-3	KUWAIT INTL BOND SOVEREIGN 3.500% 03/20/27	D	03/13/2017	J P MORGAN SEC FIXED INC		9,902,600	10,000,000	0
539439-AQ-2	LLOYDS BANKING GROUP PLC 3.574% 11/07/28	D	10/31/2017	MORGAN STANLEY FIXED INC		17,000,000	17,000,000	0
55818P-AL-4	MDPK 2014-12A AR 2.625% 07/20/26	D	01/12/2017	CITIGROUP GLOBAL MKTS		25,000,000	25,000,000	0
55818P-AQ-3	MDPK 2014-12A B2R 3.527% 07/20/26	D	01/12/2017	CITIGROUP GLOBAL MKTS		8,000,000	8,000,000	0
58284M-AD-6	MEXICO CITY AIRPORT TRUST 5.500% 07/31/47	D	09/13/2017	HONG KONG SHANGHAI BK		1,987,960	2,000,000	0
65590A-DM-5	NORDEA BANK AB NEW YORK 1.855% 03/07/19	D	03/02/2017	RBC/DAIN		7,000,000	7,000,000	0
67108W-AW-9	OZLM 2014-7A A2BR 3.600% 07/17/26	D	03/29/2017	DEUTSCHE BANK		8,000,000	8,000,000	0
69345B-AJ-3	PFP 2017-3 D 4.991% 01/14/35	D	03/06/2017	WELLS FARGO		2,000,000	2,000,000	0
71654Q-CC-4	PETROLEOS MEXICANOS 6.750% 09/21/47	D	01/27/2017	Tax Free Exchange		1,317,701	1,275,000	0
737271-AE-6	REPUBLIC OF PORTUGAL SOVEREIGN 5.125% 10/15/24	D	10/18/2017	HONG KONG SHANGHAI BK		2,120,000	2,000,000	1,424
75625Q-AE-9	RECKITT BENCKISER TSY 3.000% 06/26/27	D	09/28/2017	BARCLAYS		2,491,841	2,523,000	20,184
780097-BF-7	ROYAL BANK OF SCOTLAND 2.886% 05/15/23	D	05/10/2017	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	0
822538-AC-8	SHELF DRILL HOLD LTD 9.500% 11/02/20	D	09/06/2017	JEFFERIES & CO		4,055,321	4,142,000	137,087
87154E-AL-4	SYMP 2014-15A B2R 3.552% 10/17/26	D	02/16/2017	CREDIT SUISSE FIRST BOSTON		7,500,000	7,500,000	0
90351D-AB-3	UBS GROUP FUNDING 4.125% 09/24/25	D	10/20/2017	Tax Free Exchange		2,117,374	2,000,000	5,958
90352J-AD-5	UBS GROUP FUNDING SWITZE 2.366% 08/15/23	D	08/07/2017	UBS WARBURG		15,000,000	15,000,000	0
91311Q-AD-7	UNITED UTILITIES PLC 4.550% 06/19/18	D	02/14/2017	MORGAN STANLEY FIXED INC		515,660	500,000	3,665
GT219*-AJ-4	PREMIER OIL PLC MMB 8.960% 05/31/21	D	08/03/2017	TAXABLE EXCHANGE		236,101	236,101	0
GT219*-AN-5	PREMIER OIL PLC 9.140% 05/31/21	D	08/03/2017	TAXABLE EXCHANGE		396,706	396,706	0
GT219*-AR-6	PREMIER OIL PLC B 8.960% 05/31/21	D	07/31/2017	Taxable Exchange		7,200,000	8,000,000	0
GT219*-AV-7	PREMIER OIL PLC C 9.140% 05/31/21	D	07/31/2017	Taxable Exchange		2,700,000	3,000,000	0
Q0697#-AA-4	AUSGRID FIN PTY PP 3.500% 10/01/27	D	08/28/2017	PRIVATE PLACEMENT		5,000,000	5,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,744,416,533	1,817,663,533	6,969,360
01039X-AA-8	ALABAMA POWER CAP TR V 4.435% 10/01/42		02/23/2017	JEFFERIES & CO		2,902,500	3,000,000	19,123
020002-BB-6	ALLSTATE CORPORATION 5.750% 08/15/53		02/03/2017	Various		3,436,875	3,250,000	89,484
21869M-AA-5	CORESTATES CAPTL III 1.986% 02/15/27		07/20/2017	J P MORGAN SEC FIXED INC		9,562,500	10,000,000	34,549
29273R-BA-6	ENERGY TRANSFER PARTNERS 4.402% 11/01/66		01/12/2017	ROBERT W. BAIRD		4,552,061	5,753,000	48,656
744320-AM-4	PRUDENTIAL FINANCIAL 5.625% 06/15/43		10/12/2017	Various		7,293,750	6,700,000	106,109
857477-AY-9	STATE STREET CORP 2.613% 06/15/37		01/11/2017	J P MORGAN SEC FIXED INC		882,500	1,000,000	1,800
4899999. Subtotal - Bonds - Hybrid Securities						28,630,186	29,703,000	299,721
464287-24-2	ISHARES IBOXX INVESTMENT GRADE		12/27/2017	KNIGHT SECURITIES	0.000	24,266,000	0	0
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND		05/12/2017	Various	0.000	8,053,265	0	0
8199999. Subtotal - Bonds - SVO Identified Funds						32,319,265	0	0
8399997. Total - Bonds - Part 3						2,130,017,488	2,137,164,066	8,147,366
8399998. Total - Bonds - Part 5						311,610,721	309,665,691	2,106,259
8399999. Total - Bonds						2,441,628,209	2,446,829,757	10,253,625
054937-80-0	BB&T CORPORATION PFD		01/23/2017	PIPER JAFFRAY	17,588.000	421,832	0.00	0
054937-87-5	BB&T CORPORATION PFD		01/24/2017	PIPER JAFFRAY	29,075.000	733,163	0.00	0
233331-80-0	DTE ENERGY COMPANY PFD		01/24/2017	Various	50,931.000	1,211,645	0.00	0
29364D-10-0	ENTERGY ARKANSAS INC PFD		01/19/2017	Various	150,000.000	3,374,879	0.00	0
29364N-10-8	ENTERGY MISSISSIPPI INC PFD		01/19/2017	Various	30,166.000	685,335	0.00	0
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD		01/19/2017	ROBERT W. BAIRD	50,000.000	1,126,219	0.00	0
29364W-60-3	ENTERGY LOUISIANA HOLDINGS LLC		01/09/2017	PIPER JAFFRAY	6,922.000	149,957	0.00	0
693475-83-2	PNC FINANCIAL PFD		01/24/2017	Various	50,000.000	1,226,545	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						8,929,575	XXX	0
8999997. Total - Preferred Stocks - Part 3						8,929,575	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						8,929,575	XXX	0
172908-10-5	CINTAS CORP		10/17/2017	BANK OF NEW YORK	328,912.000	49,738,073		0
30303M-10-2	FACEBOOK INC-A		06/09/2017	BNY CONVERG-SOFT	28,751.000	4,268,067		0
501044-10-1	KROGER CO		08/25/2017	Various	872,247.000	20,110,479		0
78462F-10-3	SPDR TRUST SERIES 1		12/27/2017	S. G. COWEN SECURITIES CORP.	12,349.000	3,299,949		0
88642R-10-9	TIDEWATER INC		08/02/2017	PRIVATE PLACEMENT	14,169.000	383,980		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
651502-10-5	JCI		.03/14/2017	BNY CONVERG-SOFT	112,689,000	4,609,453		0
904784-70-9	UNILEVER N V -NY SHARES	D.....	.02/03/2017	BANK OF NEW YORK	122,819,000	5,044,901		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						87,454,902	XXX	0
34918#-10-6	W&S Brokerage Services, Inc.		.11/28/2017	Capital Contribution	.0,000	2,000,000		0
44951#-10-3	IFS Financial Services, Inc. FINANCIAL SERVICES		.10/23/2017	Capital Contribution	.0,000	36,100,000		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						38,100,000	XXX	0
922042-87-4	VANGUARD FTSE EUROPE ETF		.05/26/2017	KNIGHT SECURITIES	444,710,000	25,008,472		0
9299999. Subtotal - Common Stocks - Mutual Funds						25,008,472	XXX	0
9799997. Total - Common Stocks - Part 3						150,563,374	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						150,563,374	XXX	0
9899999. Total - Preferred and Common Stocks						159,492,949	XXX	0
9999999 - Totals						2,601,121,158	XXX	10,253,625

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36176F-2C-1	G2 #765171 4.646% 12/20/61		12/01/2017	Paydown		1,587,966	1,587,966	1,723,273	1,617,135	0	(29,170)	0	(29,170)	0	1,587,966	0	0	0	43,533	12/20/2061
36176F-3G-1	G2 POOL # 765199 4.536% 08/01/42		12/01/2017	Paydown		6,566,679	6,566,679	7,256,352	6,757,969	0	(191,291)	0	(191,291)	0	6,566,679	0	0	0	197,315	08/01/2042
36176F-Z5-0	G2 #765164 4.591% 10/20/61		12/01/2017	Paydown		2,679,657	2,679,657	2,884,941	2,718,840	0	(39,183)	0	(39,183)	0	2,679,657	0	0	0	69,875	10/20/2061
36176F-Z9-2	G2 #765168 4.584% 11/22/61		12/01/2017	Paydown		3,861,652	3,861,652	4,134,792	3,918,987	0	(57,335)	0	(57,335)	0	3,861,652	0	0	0	105,066	11/22/2061
36179D-B6-6	GN # AC3661 2.640% 01/15/33		12/01/2017	Paydown		250,365	250,365	250,678	250,612	0	(247)	0	(247)	0	250,365	0	0	0	3,597	01/15/2033
36179N-PP-5	G2 MA1394 2.303% 10/20/43		12/01/2017	Paydown		37,505	37,505	38,217	38,205	0	(700)	0	(700)	0	37,505	0	0	0	499	10/20/2043
	Government National Mortgage A POOL # MA2466																			
36179Q-W3-1	2.303% 12/20/44		12/01/2017	Paydown		64,150	64,150	65,163	65,145	0	(995)	0	(995)	0	64,150	0	0	0	623	12/20/2044
36180W-SW-6	GN AE4133 2.750% 09/15/30		12/01/2017	Paydown		747,506	747,506	713,927	717,974	0	29,532	0	29,532	0	747,506	0	0	0	11,186	09/15/2030
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		12/01/2017	Paydown		28,282	28,282	29,962	29,707	0	(1,425)	0	(1,425)	0	28,282	0	0	0	183	09/15/2032
36202K-2S-3	G2 # 8885 2.250% 12/20/21		12/01/2017	Paydown		793	793	813	760	0	34	0	34	0	793	0	0	0	10	12/20/2021
36202K-5J-0	G2 # 8949 2.750% 08/20/26		12/01/2017	Paydown		1,055	1,055	1,081	1,000	0	55	0	55	0	1,055	0	0	0	11	08/20/2026
36202K-DB-8	G2 # 8198 2.625% 05/20/23		12/01/2017	Paydown		9,666	9,666	9,866	9,059	0	607	0	607	0	9,666	0	0	0	110	05/20/2023
36202K-DW-2	G2 # 8217 2.625% 06/20/23		12/01/2017	Paydown		11,561	11,561	11,857	10,874	0	687	0	687	0	11,561	0	0	0	123	06/20/2023
36202K-FC-4	G2 # 8263 2.125% 09/20/17		08/01/2017	Paydown		336	336	344	331	0	4	0	4	0	336	0	0	0	2	09/20/2017
36202K-FD-2	G2 # 8264 2.500% 09/20/17		09/01/2017	Paydown		1,999	1,999	2,041	1,970	0	29	0	29	0	1,999	0	0	0	16	09/20/2017
36202K-NU-5	G2 # 8503 2.750% 09/20/24		09/22/2017	BREAN CAPITAL LLC		38,546	37,537	38,620	35,846	0	93	0	93	0	35,939	0	2,607	2,607	654	09/20/2024
36202K-NU-5	G2 # 8503 2.750% 09/20/24		09/01/2017	Paydown		7,359	7,359	7,571	7,027	0	332	0	332	0	7,359	0	0	0	63	09/20/2024
36202K-OP-3	G2 # 8562 2.250% 12/20/24		12/01/2017	Paydown		5,006	5,006	5,137	4,764	0	241	0	241	0	5,006	0	0	0	69	12/20/2024
36202K-SA-4	G2 # 8613 3.000% 03/20/25		12/01/2017	Paydown		1,722	1,722	1,758	1,614	0	108	0	108	0	1,722	0	0	0	26	03/20/2025
36202K-V6-9	G2 # 8737 2.500% 01/20/21		12/01/2017	Paydown		8,454	8,454	8,507	8,001	0	453	0	453	0	8,454	0	0	0	87	01/20/2021
36202K-XR-1	G2 # 8788 2.375% 01/20/26		12/01/2017	Paydown		1,023	1,023	1,045	957	0	66	0	66	0	1,023	0	0	0	10	01/20/2026
36202K-ZQ-1	G2 # 8851 2.250% 10/20/21		12/01/2017	Paydown		8,532	8,532	8,831	8,213	0	319	0	319	0	8,532	0	0	0	104	10/20/2021
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		12/01/2017	Paydown		2,444	2,444	2,344	2,380	0	63	0	63	0	2,444	0	0	0	100	05/15/2023
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		12/01/2017	Paydown		21,415	21,415	20,575	20,883	0	532	0	532	0	21,415	0	0	0	1,006	05/15/2023
36203N-ZU-1	GNMA # 354587 7.500% 05/15/23		12/01/2017	Paydown		1,330	1,330	1,220	1,260	0	70	0	70	0	1,330	0	0	0	56	05/15/2023
36204K-UB-4	GNMA # 372407 7.500% 03/15/27		09/01/2017	Paydown		10,938	10,938	10,925	10,920	0	18	0	18	0	10,938	0	0	0	602	03/15/2027
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		12/01/2017	Paydown		319	319	293	304	0	15	0	15	0	319	0	0	0	13	06/15/2022
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		12/01/2017	Paydown		1,015	1,015	1,041	1,033	0	(17)	0	(17)	0	1,015	0	0	0	43	05/15/2026
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		12/01/2017	Paydown		873	873	877	875	0	(2)	0	(2)	0	873	0	0	0	36	12/15/2026
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		12/01/2017	Paydown		4,501	4,501	4,456	4,467	0	34	0	34	0	4,501	0	0	0	202	06/15/2024
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		12/01/2017	Paydown		2,074	2,074	1,979	2,009	0	65	0	65	0	2,074	0	0	0	91	11/15/2024
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		12/01/2017	Paydown		5,183	5,183	5,132	5,145	0	39	0	39	0	5,183	0	0	0	276	06/15/2024
36205G-OH-7	GNMA 30 YR # 390256 8.000% 06/15/24		12/01/2017	Paydown		3,067	3,067	3,036	3,044	0	23	0	23	0	3,067	0	0	0	135	06/15/2024
36205R-AA-2	GNMA 30 YR # 398717 7.500% 06/15/26		12/01/2017	Paydown		11,773	11,773	11,780	11,769	0	4	0	4	0	11,773	0	0	0	659	06/15/2026
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		12/01/2017	Paydown		774	774	794	787	0	(13)	0	(13)	0	774	0	0	0	32	02/15/2026
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		12/01/2017	Paydown		654	654	635	640	0	14	0	14	0	654	0	0	0	27	04/15/2026
36206M-SH-6	GNMA 30 YR # 415848 7.500% 05/15/27		12/01/2017	Paydown		469	469	470	469	0	(1)	0	(1)	0	469	0	0	0	19	05/15/2027
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		12/01/2017	Paydown		921	921	924	922	0	(1)	0	(1)	0	921	0	0	0	39	01/15/2026
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		12/01/2017	Paydown		16,074	16,074	16,039	16,036	0	39	0	39	0	16,074	0	0	0	786	02/15/2026
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		12/01/2017	Paydown		33,527	33,527	34,040	33,881	0	(354)	0	(354)	0	33,527	0	0	0	487	06/15/2028
36206P-PII-4	GNMA 30 YR # 417237 7.500% 02/15/26		12/01/2017	Paydown		930	930	930	929	0	0	0	0	0	930	0	0	0	38	02/15/2026
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		12/01/2017	Paydown		1,753	1,753	1,725	1,731	0	22	0	22	0	1,753	0	0	0	72	04/15/2027
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		12/01/2017	Paydown		3,162	3,162	3,183	3,175	0	(13)									

ANNUAL STATEMENT FOR THE YEAR 2017 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
36208H-SN-2	GNMA 30 YR # 451853 7.500% 08/15/27		12/01/2017	Paydown		3,941	3,941	3,963	3,955	0	(14)	0	(14)	0	3,941	0	0	0	160	08/15/2027
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		12/01/2017	Paydown		1,601	1,601	1,641	1,630	0	(29)	0	(29)	0	1,601	0	0	0	68	10/15/2027
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		12/01/2017	Paydown		4,872	4,872	4,943	4,924	0	(52)	0	(52)	0	4,872	0	0	0	174	09/15/2028
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		12/01/2017	Paydown		23,277	23,277	23,604	23,516	0	(240)	0	(240)	0	23,277	0	0	0	903	12/15/2028
36209C-GZ-4	GNMA 30 YR # 468088 7.000% 07/15/28		12/01/2017	Paydown		4,551	4,551	4,617	4,596	0	(45)	0	(45)	0	4,551	0	0	0	173	07/15/2028
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		12/01/2017	Paydown		26,659	26,659	26,509	26,521	0	137	0	137	0	26,659	0	0	0	345	11/15/2029
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		12/01/2017	Paydown		5,575	5,575	5,654	5,633	0	(57)	0	(57)	0	5,575	0	0	0	200	12/15/2028
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		12/01/2017	Paydown		1,758	1,758	1,727	1,734	0	25	0	25	0	1,758	0	0	0	67	12/15/2028
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		12/01/2017	Paydown		1,447	1,447	1,446	1,446	0	1	0	1	0	1,447	0	0	0	52	05/15/2029
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		12/01/2017	Paydown		621	621	618	618	0	3	0	3	0	621	0	0	0	26	11/15/2029
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		12/01/2017	Paydown		1,900	1,900	1,900	1,899	0	1	0	1	0	1,900	0	0	0	73	05/15/2029
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		12/01/2017	Paydown		16,628	16,628	16,862	16,799	0	(171)	0	(171)	0	16,628	0	0	0	217	12/15/2028
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		12/01/2017	Paydown		1,882	1,882	1,882	1,881	0	1	0	1	0	1,882	0	0	0	67	05/15/2029
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		12/01/2017	Paydown		1,604	1,604	1,604	1,603	0	1	0	1	0	1,604	0	0	0	56	05/15/2029
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		12/01/2017	Paydown		77,400	77,400	77,388	77,349	0	51	0	51	0	77,400	0	0	0	994	05/15/2029
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		12/01/2017	Paydown		1,828	1,828	1,828	1,827	0	1	0	1	0	1,828	0	0	0	65	05/15/2029
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		08/01/2017	Paydown		46,611	46,611	46,603	46,580	0	31	0	31	0	46,611	0	0	0	1,981	05/15/2029
36211U-TJ-5	GNMA 30 YR # 523897 7.500% 11/15/29		12/01/2017	Paydown		4,133	4,133	4,110	4,112	0	21	0	21	0	4,133	0	0	0	171	11/15/2029
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		12/01/2017	Paydown		4,089	4,089	4,104	4,097	0	(8)	0	(8)	0	4,089	0	0	0	167	04/15/2027
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		12/01/2017	Paydown		7,095	7,095	7,203	7,167	0	(72)	0	(72)	0	7,095	0	0	0	283	09/15/2027
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		12/01/2017	Paydown		8,033	8,033	8,037	8,032	0	1	0	1	0	8,033	0	0	0	306	09/15/2029
36225C-A8-9	GNMA ARM # 80030 2.375% 01/20/27		12/01/2017	Paydown		3,716	3,716	3,772	3,457	0	259	0	259	0	3,716	0	0	0	41	01/20/2027
36225C-AY-2	GNMA ARM # 80022 2.250% 12/20/26		12/01/2017	Paydown		6,836	6,836	6,910	6,413	0	423	0	423	0	6,836	0	0	0	82	12/20/2026
36225C-CN-4	GNMA ARM # 80076 2.625% 05/20/27		12/01/2017	Paydown		1,823	1,823	1,861	1,693	0	130	0	130	0	1,823	0	0	0	20	05/20/2027
36225C-DJ-2	GNMA ARM # 80104 2.750% 08/20/27		12/01/2017	Paydown		2,595	2,595	2,665	2,463	0	132	0	132	0	2,595	0	0	0	36	08/20/2027
36225C-E2-8	GNMA ARM # 80152 2.375% 01/20/28		12/01/2017	Paydown		6,641	6,641	6,752	6,170	0	472	0	472	0	6,641	0	0	0	77	01/20/2028
36225C-EJ-1	GNMA ARM # 80136 2.250% 11/20/27		12/01/2017	Paydown		1,004	1,004	1,033	950	0	54	0	54	0	1,004	0	0	0	12	11/20/2027
36225C-FM-3	GNMA ARM # 80171 2.375% 02/20/28		12/01/2017	Paydown		620	620	633	578	0	42	0	42	0	620	0	0	0	8	02/20/2028
36225C-FW-1	GNMA ARM # 80180 2.375% 03/20/28		12/01/2017	Paydown		7,282	7,282	7,350	6,746	0	536	0	536	0	7,282	0	0	0	67	03/20/2028
36225C-GG-5	GNMA ARM # 80198 2.625% 05/20/28		12/01/2017	Paydown		5,174	5,174	5,277	4,785	0	388	0	388	0	5,174	0	0	0	66	05/20/2028
36225D-NS-9	G2AR # 81300 3.203% 04/20/35		12/01/2017	Paydown		1,171	1,171	1,160	1,160	0	11	0	11	0	1,171	0	0	0	17	04/20/2035
36230R-NJ-6	G2 #756703 4.523% 11/21/61		12/01/2017	Paydown		6,139,020	6,139,020	6,587,104	6,230,640	0	(91,620)	0	(91,620)	0	6,139,020	0	0	0	159,906	11/21/2061
36230U-YF-0	G2 4.678% 09/01/46		12/01/2017	Paydown		3,018,301	3,018,301	3,251,653	3,064,311	0	(46,011)	0	(46,011)	0	3,018,301	0	0	0	90,562	09/01/2046
36230U-VL-7	G2 RF #759715 4.688% 10/26/61		12/01/2017	Paydown		3,182,516	3,182,516	3,424,839	3,230,608	0	(48,092)	0	(48,092)	0	3,182,516	0	0	0	74,183	10/26/2061
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		12/01/2017	Paydown		10,186,342	10,186,342	10,607,663	10,243,054	0	(56,712)	0	(56,712)	0	10,186,342	0	0	0	274,034	03/01/2061
36297E-ZY-4	G2 #710059 4.500% 11/20/60		12/01/2017	Paydown		2,009,848	2,009,848	2,053,983	2,020,011	0	(10,163)	0	(10,163)	0	2,009,848	0	0	0	50,388	11/20/2060
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		12/01/2017	Paydown		197,823	197,823	203,325	197,929	0	(106)	0	(106)	0	197,823	0	0	0	6,580	05/16/2032
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/22/2017	STIFEL NICHOLAS		1,849,016	1,684,753	1,946,953	1,900,983	0	386	0	386	0	1,901,369	0	(52,353)	(52,353)	48,203	05/16/2039
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2017	Paydown		205,960	205,960	238,013	232,394	0	(26,434)	0	(26,434)	0	205,960	0	0	0	2,542	05/16/2039
38376G-FV-7	GNR 2010-28 IO 1.597% 01/16/52		12/01/2017	Paydown		0	0	1,551	1,196	0	(1,196)	0	(1,196)	0	0	0	0	0	221	01/16/2052
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		12/01/2017	Paydown		266,799	266,799	297,533	289,566	0	(22,766)	0	(22,766)	0	266,799	0	0	0	6,756	05/16/2051
38376G-WB-8	GNR 2010 122 IO 3.977% 02/16/44		12/01/2017	Paydown		0	0	46,290	39,877	0	(39,877)	0	(39,877)	0	0	0	0	0	19,280	02/16/2044
38377J-DK-6	GNMA-CMO 2010-109 LN 4.000% 12/20/37		12/01/2017	Paydown		586,634	586,634	608,794	590,508	0	(3,873)	0	(3,873)	0	586,634	0	0	0	23,465	12/20/2

ANNUAL STATEMENT FOR THE YEAR 2017 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
690353-WA-1	OPIC VRDN 0.640% 06/15/17		03/15/2017	Call 100.0000		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	1,272	06/15/2017
690353-XQ-5	OPIC VRDN 0.870% 07/15/25		10/16/2017	Redemption 100.0000		444,444	444,444	444,444	444,444	0	0	0	0	0	444,444	0	0	0	2,293	07/15/2025
0599999	Subtotal - Bonds - U.S. Governments					48,603,637	48,438,365	55,114,274	51,435,901	0	(2,782,518)	0	(2,782,518)	0	48,653,383	0	(49,746)	(49,746)	1,959,879	XXX
669827-FT-9	NOVA SCOTIA 5.125% 01/26/17	A	01/26/2017	Maturity		7,000,000	7,000,000	7,226,520	7,002,007	0	(2,007)	0	(2,007)	0	7,000,000	0	0	0	179,375	01/26/2017
1099999	Subtotal - Bonds - All Other Governments					7,000,000	7,000,000	7,226,520	7,002,007	0	(2,007)	0	(2,007)	0	7,000,000	0	0	0	179,375	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		12/01/2017	Redemption 100.0000		216,498	216,498	216,498	216,498	0	0	0	0	0	216,498	0	0	0	3,542	07/01/2043
095175-EY-7	BLOUNT CNTY TN PUBLIC BLDG AUT FACILITIES 0.640% 06/01/29		02/17/2017	BB&T CAPITAL MARKETS		3,625,000	3,625,000	3,625,000	3,625,000	0	0	0	0	0	3,625,000	0	0	0	5,234	06/01/2029
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		05/15/2017	Redemption 100.0000		5,200,000	5,200,000	5,200,000	5,200,000	0	0	0	0	0	5,200,000	0	0	0	24,700	11/15/2038
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		07/12/2017	RAYMOND JAMES		1,096,935	1,085,000	1,123,073	1,117,812	0	(747)	0	(747)	0	1,117,065	0	(20,130)	(20,130)	20,057	11/15/2035
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		03/01/2017	Redemption 100.0000		145,000	145,000	150,088	149,385	0	(4,385)	0	(4,385)	0	145,000	0	0	0	1,185	11/15/2035
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		12/01/2017	Paydown		842,916	842,916	848,184	846,817	0	(3,901)	0	(3,901)	0	842,916	0	0	0	8,552	11/15/2032
31283G-LL-9	FHLMC # 600331 7.000% 12/01/24		12/01/2017	Paydown		2,190	2,190	2,204	2,196	0	(7)	0	(7)	0	2,190	0	0	0	83	12/01/2024
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		12/01/2017	Paydown		21,219	21,219	22,851	22,109	0	(890)	0	(890)	0	21,219	0	0	0	564	10/01/2020
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		12/01/2017	Paydown		17,485	17,485	18,939	18,277	0	(792)	0	(792)	0	17,485	0	0	0	456	10/01/2020
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		12/01/2017	Paydown		35,879	35,879	35,319	35,382	0	497	0	497	0	35,879	0	0	0	971	05/01/2033
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		12/01/2017	Paydown		1,704	1,704	1,706	1,704	0	1	0	1	0	1,704	0	0	0	70	08/01/2025
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		12/01/2017	Paydown		1,217	1,217	1,225	1,221	0	(4)	0	(4)	0	1,217	0	0	0	47	01/01/2026
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		12/01/2017	Paydown		657	657	662	660	0	(3)	0	(3)	0	657	0	0	0	27	01/01/2026
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		12/01/2017	Paydown		1,925	1,925	1,919	1,919	0	6	0	6	0	1,925	0	0	0	74	02/01/2026
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		12/01/2017	Paydown		3,428	3,428	3,416	3,417	0	11	0	11	0	3,428	0	0	0	129	02/01/2026
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		12/01/2017	Paydown		3,913	3,913	3,889	3,893	0	20	0	20	0	3,913	0	0	0	147	02/01/2026
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		12/01/2017	Paydown		1,688,679	1,688,679	1,754,907	1,745,251	0	(56,572)	0	(56,572)	0	1,688,679	0	0	0	31,419	08/15/2042
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		12/01/2017	Paydown		401,372	401,372	408,271	405,809	0	(4,437)	0	(4,437)	0	401,372	0	0	0	9,247	05/01/2024
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		12/01/2017	Paydown		163,465	163,465	167,731	166,245	0	(2,779)	0	(2,779)	0	163,465	0	0	0	3,848	05/01/2024
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		12/01/2017	Paydown		139,577	139,577	139,948	139,889	0	(312)	0	(312)	0	139,577	0	0	0	2,597	07/01/2035
3128P7-AB-6	FG C91718 3.000% 08/01/33		12/01/2017	Paydown		2,944,967	2,944,967	2,942,666	2,942,551	0	2,416	0	2,416	0	2,944,967	0	0	0	47,248	08/01/2033
3128P7-QA-4	FG C91349 4.500% 12/01/30		12/01/2017	Paydown		1,430,366	1,430,366	1,488,475	1,479,024	0	(48,658)	0	(48,658)	0	1,430,366	0	0	0	30,964	12/01/2030
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		12/01/2017	Paydown		260,910	260,910	265,966	264,237	0	(3,327)	0	(3,327)	0	260,910	0	0	0	5,728	07/01/2024
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		12/01/2017	Paydown		69,823	69,823	71,389	70,858	0	(1,035)	0	(1,035)	0	69,823	0	0	0	1,563	07/01/2024
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		12/01/2017	Paydown		321,796	321,796	329,062	326,684	0	(4,888)	0	(4,888)	0	321,796	0	0	0	6,364	12/01/2024
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		12/01/2017	Paydown		362,812	362,812	376,645	372,710	0	(9,897)	0	(9,897)	0	362,812	0	0	0	6,725	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		12/01/2017	Paydown		166,991	166,991	177,011	174,523	0	(7,532)	0	(7,532)	0	166,991	0	0	0	4,051	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		06/23/2017	STEPHENS INC.		811,357	767,240	813,514	802,021	0	(1,213)	0	(1,213)	0	800,808	0	10,548	10,548	19,852	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		06/01/2017	Paydown		147,435	147,435	156,328	154,119	0	(6,684)	0	(6,684)	0	147,435	0	0	0	1,580	05/01/2025
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		12/01/2017	Paydown		243,707	243,707	259,091	255,308	0	(11,601)	0	(11,601)	0	243,707	0	0	0	5,199	06/01/2025
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		12/01/2017	Paydown		470,114	470,114	499,790	492,572	0	(22,458)	0	(22,458)	0	470,114	0	0	0	12,518	07/01/2025
3128PT-6X-8	FGLMC #J14496 3.000% 02/01/26		12/01/2017	Paydown		1,276,015	1,276,015	1,234,943	1,245,270	0	30,744	0	30,744	0	1,276,015	0	0	0	19,809	02/01/2026
3128Q2-CY-7	FHLMC # 1L0087 3.453% 06/01/35		12/01/2017	Paydown		16,859	16,859	17,776	17,685	0	(826)	0	(826)	0	16,859	0	0	0	248	06/01/2035
3128Q2-E9-0	FHLMC # 1L0160 3.435% 07/01/35		12/01/2017	Paydown		29,495	29,495	31,113	30,958	0	(1,463)	0	(1,463)	0	29,495	0	0	0	415	07/01/2035
3128QJ-T4-8	FHARM # 1G1471 3.611% 01/01/37		12/01/2017	Paydown		5,744	5,744	6,057	6,038	0	(294)	0	(294)	0	5,744	0	0	0	106	01/01/2037
3128QP-LV-2	FHLMC # 1B7189 4.177% 03/01/36		12/01/2017	Paydown		10,640	10,640	11,145	11,178	0	(538)	0	(538)	0	10,640	0	0	0	224	03/01/2036
3128S4-DY-0	FHARM # 1Q0119 3.576% 09/01/36		12/01/2017	Paydown		11,554	11,554	12,189	12,161	0	(608)	0	(608)	0	11,554	0	0	0	130	09/01/2036
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		12/15/2017	Paydown		2,773	2,773	2,779	2,766	0	7	0	7	0	2,773	0	0	0	138	08/15/2021
312914-6X-7	FHLMC-GNMA 7 B 2.464% 04/25/23		12/25/2017	Paydown		6,823	6,823	6,964	6,814	0	9	0	9	0	6,823	0	0	0	73	04/25/2023
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		12/01/2017	Paydown		11,377	11,377	12,017	11,881	0	(504)	0	(504)	0	11,377	0	0	0	361	07/01/2029
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		12/01/2017	Paydown		78	78	79	78	0	0	0	0	0	78	0	0	0	4	03/01/2021
31300L-OF-0	FHARM 848170 3.731% 12/01/39		12/01/2017	Paydown		16,490	16,490	17,190	17,168	0	(679)	0	(679)	0	16,490	0	0	0	370	12/01/2039
313267-DZ-5	FG U80120 3.500% 12/01/32		12/01/2017	Paydown		2,032,624	2,032,624	2,142,195	2,129,769	0	(97,146)	0	(97,146)	0	2,032,624	0	0	0	40,854	12/01/2032
313267-H3-2	FG U80250 3.500% 03/01/33		12/01/2017	Paydown		1,546,625	1,546,625	1,629,997	1,620,735	0	(74,110)	0	(74,110)	0	1,546,625	0	0	0	31,775	03/01/2033

ANNUAL STATEMENT FOR THE YEAR 2017 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
3132G7-LE-3	FG U80325	3.500% 05/01/33		12/01/2017	Paydown		1,271,047	1,271,047	1,339,565	1,332,056	0	(61,008)	0	(61,008)	0	1,271,047	0	0	0	27,221	05/01/2033
3132H3-K5-1	FG # U90316	4.000% 10/01/42		12/01/2017	Paydown		244,451	244,451	262,976	262,679	0	(18,227)	0	(18,227)	0	244,451	0	0	0	5,246	10/01/2042
3132H7-BY-9	FG # U99054	4.000% 06/01/43		12/01/2017	Paydown		2,257,311	2,257,311	2,430,059	2,427,372	0	(170,061)	0	(170,061)	0	2,257,311	0	0	0	51,521	06/01/2043
3132H7-C4-4	FG U99090	4.000% 10/01/42		12/01/2017	Paydown		2,256,795	2,256,795	2,372,456	2,367,826	0	(111,031)	0	(111,031)	0	2,256,795	0	0	0	49,254	10/01/2042
3132J2-2X-0	FG K90790	3.000% 07/01/33		12/01/2017	Paydown		1,794,175	1,794,175	1,761,656	1,764,634	0	29,541	0	29,541	0	1,794,175	0	0	0	27,666	07/01/2033
3132WD-EG-5	FGLMC 040134	3.500% 04/01/46		12/01/2017	Paydown		1,037,344	1,037,344	1,090,589	1,089,990	0	(52,646)	0	(52,646)	0	1,037,344	0	0	0	19,155	04/01/2046
3132XS-BQ-2	FGLMC POOL #050046	3.500% 08/01/47		12/01/2017	Paydown		194,797	194,797	201,736	201,736	0	(6,940)	0	(6,940)	0	194,797	0	0	0	1,368	08/01/2047
31335G-LP-8	FHLMC # C80334	7.500% 08/01/25		12/01/2017	Paydown		1,982	1,982	1,988	1,984	0	(2)	0	(2)	0	1,982	0	0	0	72	08/01/2025
31335G-LQ-6	FHLMC # C80335	7.000% 08/01/25		12/01/2017	Paydown		3,199	3,199	3,161	3,171	0	29	0	29	0	3,199	0	0	0	108	08/01/2025
31335G-LZ-6	FHLMC # C80344	7.500% 09/01/25		12/01/2017	Paydown		1,858	1,858	1,882	1,871	0	(14)	0	(14)	0	1,858	0	0	0	86	09/01/2025
31335G-NM-3	FHLMC # C80396	7.000% 04/01/26		12/01/2017	Paydown		4,450	4,450	4,232	4,293	0	158	0	158	0	4,450	0	0	0	160	04/01/2026
31335P-GV-1	FHLMC # G80212	6.875% 07/20/23		12/01/2017	Paydown		49,767	49,767	53,857	52,154	0	(2,387)	0	(2,387)	0	49,767	0	0	0	1,866	07/20/2023
3133T4-GF-7	FHG 27 FC	2.875% 03/25/24		12/01/2017	Paydown		11,614	11,614	11,498	11,653	0	(39)	0	(39)	0	11,614	0	0	0	153	03/25/2024
	FHLMC STRUCTURED PASS THROUGH T-7 A5																				
3133TA-ZY-1		6.638% 08/25/28		12/01/2017	Paydown		8,326	8,326	8,395	8,253	0	73	0	73	0	8,326	0	0	0	283	08/25/2028
313401-E2-3	FHLMC # 360021	10.000% 02/01/18		12/01/2017	Paydown		747	747	755	740	0	8	0	8	0	747	0	0	0	41	02/01/2018
313401-P8-8	FHLMC # 360064	10.000% 07/01/19		12/01/2017	Paydown		519	519	524	516	0	3	0	3	0	519	0	0	0	28	07/01/2019
313401-V9-9	FHLMC # 360104	10.000% 03/01/20		12/01/2017	Paydown		59	59	59	59	0	0	0	0	0	59	0	0	0	4	03/01/2020
31340Y-ER-6	FHLMC - CMO 17-1	9.900% 10/15/19		12/15/2017	Paydown		11,452	11,452	11,642	11,403	0	49	0	49	0	11,452	0	0	0	564	10/15/2019
31349U-B5-6	FHARM 782760	3.895% 11/01/36		12/01/2017	Paydown		8,019	8,019	8,581	8,540	0	(521)	0	(521)	0	8,019	0	0	0	126	11/01/2036
313614-3T-4	FNMA # 050310	10.000% 05/01/20		12/01/2017	Paydown		114	114	116	114	0	0	0	0	0	114	0	0	0	6	05/01/2020
313615-B2-1	FNMA # 050457	9.500% 06/01/21		12/01/2017	Paydown		312	312	308	309	0	3	0	3	0	312	0	0	0	16	06/01/2021
3136A9-P8-5	FNR 2012-120 AH	2.500% 02/25/32		12/01/2017	Paydown		1,007,393	1,007,393	994,801	996,699	0	10,694	0	10,694	0	1,007,393	0	0	0	13,472	02/25/2032
3136AB-ZN-6	FNR 2013-1 BH	2.250% 02/25/40		12/01/2017	Paydown		631,633	631,633	605,183	612,044	0	19,589	0	19,589	0	631,633	0	0	0	8,045	02/25/2040
3136AH-SJ-0	FNR 2013-137 AL	3.500% 03/25/42		12/01/2017	Paydown		3,051,269	3,051,269	3,120,400	3,105,703	0	(54,434)	0	(54,434)	0	3,051,269	0	0	0	58,710	03/25/2042
31371F-UR-1	FNMA # 250892	7.500% 03/01/17		02/01/2017	Paydown		362	362	364	361	0	2	0	2	0	362	0	0	0	3	03/01/2017
31371M-JC-2	FNMA # 255959	6.000% 10/01/35		12/01/2017	Paydown		34,575	34,575	35,172	35,105	0	(530)	0	(530)	0	34,575	0	0	0	1,236	10/01/2035
31371N-VM-4	FNCL # 257220	5.000% 05/01/23		12/01/2017	Paydown		349,704	349,704	364,785	358,929	0	(9,225)	0	(9,225)	0	349,704	0	0	0	9,680	05/01/2023
31373H-5C-6	FNMA # 294343	8.500% 11/01/24		12/01/2017	Paydown		1,532	1,532	1,551	1,541	0	(9)	0	(9)	0	1,532	0	0	0	72	11/01/2024
31373L-LB-1	FNMA # 296522	8.500% 11/01/24		12/01/2017	Paydown		354	354	358	356	0	(2)	0	(2)	0	354	0	0	0	17	11/01/2024
31373X-6S-5	FNMA # 306981	8.000% 06/01/25		12/01/2017	Paydown		1,271	1,271	1,283	1,276	0	(5)	0	(5)	0	1,271	0	0	0	56	06/01/2025
31374F-K7-3	FNMA # 312718	7.500% 06/01/25		12/01/2017	Paydown		4,274	4,274	4,312	4,291	0	(17)	0	(17)	0	4,274	0	0	0	176	06/01/2025
31374N-H7-0	FNMA # 318954	7.500% 08/01/25		12/01/2017	Paydown		870	870	867	867	0	4	0	4	0	870	0	0	0	36	08/01/2025
31374T-SN-5	FNMA # 324053	7.500% 09/01/25		12/01/2017	Paydown		2,425	2,425	2,414	2,414	0	11	0	11	0	2,425	0	0	0	98	09/01/2025
31379Q-YC-8	FNMA # 426507	6.000% 01/01/23		12/01/2017	Paydown		2,133	2,133	2,202	2,167	0	(35)	0	(35)	0	2,133	0	0	0	70	01/01/2023
3137A2-B3-4	FHMS K009 X1	1.300% 08/25/20		12/01/2017	Paydown		0	0	1,033,090	524,603	0	(524,603)	0	(524,603)	0	0	0	0	0	92,075	08/25/2020
3137A3-KF-5	FHR 3753 DB	3.500% 11/15/37		12/01/2017	Paydown		2,389,347	2,389,347	2,277,346	2,358,519	0	30,828	0	30,828	0	2,389,347	0	0	0	43,356	11/15/2037
3137A7-JU-5	FHLMC K701 A2	3.882% 11/25/17		11/01/2017	Paydown		27,000,000	27,000,000	27,269,676	26,973,524	0	26,476	0	26,476	0	27,000,000	0	0	0	760,033	11/25/2017
3137AB-FV-8	FHR SER1 CL	3.154% 02/25/18		12/01/2017	Paydown		11,425,697	11,425,697	11,539,794	11,426,793	0	(1,096)	0	(1,096)	0	11,425,697	0	0	0	316,866	02/25/2018
3137AD-U9-6	FHR 3891 DK	4.500% 12/15/40		12/01/2017	Paydown		1,181,640	1,181,640	1,252,539	1,288,676	0	(107,036)	0	(107,036)	0	1,181,640	0	0	0	25,885	12/15/2040
3137AE-V7-7	FHLMC K703 A2	2.699% 05/25/18		12/01/2017	Paydown		574,764	574,764	580,496	575,168	0	(404)	0	(404)	0	574,764	0	0	0	13,143	05/25/2018
3137AK-KD-2	FHMS K705 X1	1.706% 09/25/18		11/01/2017	Paydown		0	0	71,905	17,815	0	(17,815)	0	(17,815)	0	0	0	0	0	6,793	09/25/2018
3137AL-6W-4	FHMS K706 X1	1.546% 10/25/18		12/01																	

ANNUAL STATEMENT FOR THE YEAR 2017 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
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		12/01/2017	Paydown		79,791	79,791	79,754	79,678	0	114	0	114	0	79,791	0	0	0	5,118	11/01/2029
31384V-JY-9	FNMA # 534979 2.902% 04/01/30		12/01/2017	Paydown		7,832	7,832	7,760	7,231	0	601	0	601	0	7,832	0	0	0	118	04/01/2030
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		12/01/2017	Paydown		4,276	4,276	4,296	4,288	0	(12)	0	(12)	0	4,276	0	0	0	175	05/01/2030
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		06/01/2017	Paydown		17,794	17,794	17,613	17,631	0	163	0	163	0	17,794	0	0	0	661	05/01/2030
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		12/01/2017	Paydown		1,209	1,209	1,197	1,198	0	11	0	11	0	1,209	0	0	0	50	05/01/2030
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		12/01/2017	Paydown		94,736	94,736	94,800	94,728	0	8	0	8	0	94,736	0	0	0	3,252	07/01/2032
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		12/01/2017	Paydown		49,765	49,765	49,777	49,742	0	23	0	23	0	49,765	0	0	0	1,777	07/01/2032
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		12/01/2017	Paydown		23,417	23,417	23,465	23,445	0	(28)	0	(28)	0	23,417	0	0	0	717	03/01/2033
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		12/01/2017	Paydown		8,469	8,469	9,165	8,836	0	(367)	0	(367)	0	8,469	0	0	0	319	06/01/2023
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		12/01/2017	Paydown		74,967	74,967	75,307	75,190	0	(223)	0	(223)	0	74,967	0	0	0	2,026	05/01/2031
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		12/01/2017	Paydown		14,155	14,155	14,070	14,074	0	82	0	82	0	14,155	0	0	0	529	08/01/2031
31387H-AQ-1	FNMA # 591415 6.500% 09/01/31		12/01/2017	Paydown		5,359	5,359	5,326	5,328	0	31	0	31	0	5,359	0	0	0	191	09/01/2031
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		12/01/2017	Paydown		55,286	55,286	57,342	56,952	0	(1,666)	0	(1,666)	0	55,286	0	0	0	1,515	08/01/2031
3138EO-YE-3	FNMA # AJ7908 3.000% 01/01/27		12/01/2017	Paydown		274,495	274,495	265,621	267,434	0	7,061	0	7,061	0	274,495	0	0	0	4,602	01/01/2027
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		12/01/2017	Paydown		716,995	716,995	717,527	717,045	0	(50)	0	(50)	0	716,995	0	0	0	11,051	07/01/2026
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		12/01/2017	Paydown		1,459,902	1,459,902	1,478,835	1,476,631	0	(16,729)	0	(16,729)	0	1,459,902	0	0	0	27,093	05/01/2032
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		12/01/2017	Paydown		2,033,162	2,033,162	2,088,121	2,082,413	0	(49,251)	0	(49,251)	0	2,033,162	0	0	0	39,237	09/01/2032
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		12/01/2017	Paydown		784,734	784,734	823,971	822,551	0	(37,817)	0	(37,817)	0	784,734	0	0	0	17,393	09/01/2043
3138EQ-GE-6	FN #AL7396 3.049% 02/01/37		12/01/2017	Paydown		68,101	68,101	71,421	71,371	0	(3,270)	0	(3,270)	0	68,101	0	0	0	933	02/01/2037
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		12/01/2017	Paydown		574,345	574,345	538,179	549,829	0	24,516	0	24,516	0	574,345	0	0	0	7,749	05/01/2023
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		12/01/2017	Paydown		144,030	144,030	138,309	140,040	0	3,990	0	3,990	0	144,030	0	0	0	2,189	08/01/2023
3138MC-YS-7	FN AP8820 3.500% 11/01/32		12/01/2017	Paydown		418,300	418,300	447,320	443,894	0	(25,594)	0	(25,594)	0	418,300	0	0	0	8,788	11/01/2032
3138ML-HF-8	FN AQ4857 3.000% 11/01/32		12/01/2017	Paydown		1,454,727	1,454,727	1,453,363	1,453,202	0	1,525	0	1,525	0	1,454,727	0	0	0	26,591	11/01/2032
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		12/01/2017	Paydown		559,465	559,465	598,278	593,754	0	(34,289)	0	(34,289)	0	559,465	0	0	0	9,519	01/01/2033
3138W5-Z2-0	FN AR7991 3.500% 03/01/33		12/01/2017	Paydown		1,125,867	1,125,867	1,203,974	1,194,978	0	(69,111)	0	(69,111)	0	1,125,867	0	0	0	21,145	03/01/2033
3138W9-JV-3	FN AS0275 3.000% 08/01/33		12/01/2017	Paydown		904,535	904,535	903,546	903,463	0	1,073	0	1,073	0	904,535	0	0	0	13,515	08/01/2033
3138WIE-NQ-8	FNMA POOL # AS4898 3.500% 05/01/45		12/01/2017	Paydown		3,063,500	3,063,500	3,163,064	3,163,064	0	(99,564)	0	(99,564)	0	3,063,500	0	0	0	25,441	05/01/2045
3138WH-TV-4	FN #AS7763 4.000% 08/01/46		12/01/2017	Paydown		120,435	120,435	126,748	126,748	0	(6,313)	0	(6,313)	0	120,435	0	0	0	401	08/01/2046
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		12/01/2017	Paydown		40,504	40,504	40,515	40,486	0	19	0	19	0	40,504	0	0	0	1,186	07/01/2032
31391X-EP-0	FNMA # 679742 3.981% 01/01/40		12/01/2017	Paydown		2,146	2,146	2,202	2,199	0	(52)	0	(52)	0	2,146	0	0	0	37	01/01/2040
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		12/01/2017	Paydown		134	134	136	135	0	(1)	0	(1)	0	134	0	0	0	5	10/25/2031
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		12/01/2017	Paydown		102,956	102,956	93,271	97,926	0	5,030	0	5,030	0	102,956	0	0	0	3,155	09/15/2032
31393A-S4-0	FNR 2003-W5 A 1.674% 04/25/33		12/25/2017	Paydown		6,507	6,507	6,507	6,507	0	0	0	0	0	6,507	0	0	0	31	04/25/2033
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		12/01/2017	Paydown		203,316	203,316	230,256	222,128	0	(18,812)	0	(18,812)	0	203,316	0	0	0	6,340	04/25/2043
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		12/01/2017	Paydown		105,168	105,168	104,130	105,264	0	(96)	0	(96)	0	105,168	0	0	0	2,716	06/25/2043
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		12/01/2017	Paydown		337,614	337,614	313,618	325,708	0	11,907	0	11,907	0	337,614	0	0	0	9,285	12/15/2032
31393J-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2017	Paydown		447,457	447,457	481,331	462,738	0	(15,282)	0	(15,282)	0	447,457	0	0	0	13,548	11/25/2033
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		12/01/2017	Paydown		1,241,895	1,241,895	1,382,190	1,416,501	0	(174,606)	0	(174,606)	0	1,241,895	0	0	0	31,033	01/25/2035
31394M-CM-0	FHR 2702 CE 4.500% 11/15/33		12/01/2017	Paydown		4,388,307	4,388,307	4,446,536	4,412,744	0	(24,437)	0	(24,437)	0	4,388,307	0	0	0	97,194	11/15/2033
31394R-JY-6	FHLMC 2754 PE 5.000% 02/15/34		12/01/2017	Paydown		769,565	769,565	788,323	777,003	0	(7,439)	0	(7,439)	0	769,565	0	0	0	19,630	02/15/2034
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		12/01/2017	Paydown		353,765	353,765	343,382	348,793	0	4,972	0	4,972	0	353,765	0	0	0	8,754	04/15/2033
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		12/01/2017	Paydown		1,435,445	1,435,445	1,560,150	1,643,289	0	(207,843)	0	(207,843)	0	1,435,445	0	0	0	34,506	09/

ANNUAL STATEMENT FOR THE YEAR 2017 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
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		12/01/2017	Paydown		182,614	182,614	164,638	175,529	0	7,084	0	7,084	0	182,614	0	0	0	5,367	05/25/2025
31398V-H6-6	FHR 3640 GM 4.000% 03/15/25		12/01/2017	Paydown		2,689,667	2,689,667	2,656,047	2,674,277	0	15,390	0	15,390	0	2,689,667	0	0	0	55,526	03/15/2025
31398W-EN-0	FHR 3634 EU 4.000% 02/15/25		12/01/2017	Paydown		741,486	741,486	705,802	728,414	0	13,072	0	13,072	0	741,486	0	0	0	15,545	02/15/2025
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		12/01/2017	Paydown		854,786	854,786	810,979	837,329	0	17,458	0	17,458	0	854,786	0	0	0	17,121	02/15/2025
31398W-V7-3	FHR 3652 DC 4.500% 04/15/25		12/01/2017	Paydown		408,044	408,044	410,594	408,382	0	(338)	0	(338)	0	408,044	0	0	0	13,881	04/15/2025
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		12/01/2017	Paydown		40,233	40,233	39,617	39,683	0	549	0	549	0	40,233	0	0	0	1,215	07/01/2033
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		12/01/2017	Paydown		19,347	19,347	19,147	19,166	0	181	0	181	0	19,347	0	0	0	397	08/01/2033
31402R-BG-3	FNMA #735439 6.000% 09/01/19		12/01/2017	Paydown		16,228	16,228	17,603	16,832	0	(604)	0	(604)	0	16,228	0	0	0	390	09/01/2019
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		12/01/2017	Paydown		6,722	6,722	6,774	6,763	0	(41)	0	(41)	0	6,722	0	0	0	257	09/01/2033
31403D-RN-1	FNMA # 745793 3.456% 07/01/34		12/01/2017	Paydown		17,892	17,892	18,071	18,043	0	(151)	0	(151)	0	17,892	0	0	0	257	07/01/2034
31404V-AB-4	FNMA #779502 3.400% 06/01/34		12/01/2017	Paydown		23,474	23,474	23,679	23,657	0	(183)	0	(183)	0	23,474	0	0	0	439	06/01/2034
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		12/01/2017	Paydown		15,900	15,900	16,206	15,963	0	(63)	0	(63)	0	15,900	0	0	0	452	07/01/2019
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		04/01/2017	Paydown		82,293	82,293	83,728	83,504	0	(1,211)	0	(1,211)	0	82,293	0	0	0	1,501	09/01/2034
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		12/01/2017	Paydown		20,365	20,365	20,720	20,664	0	(300)	0	(300)	0	20,365	0	0	0	641	09/01/2034
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		12/01/2017	Paydown		23,345	23,345	23,752	23,688	0	(344)	0	(344)	0	23,345	0	0	0	586	09/01/2034
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		12/01/2017	Paydown		466,015	466,015	474,140	472,872	0	(6,857)	0	(6,857)	0	466,015	0	0	0	9,617	09/01/2034
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		12/01/2017	Paydown		31,757	31,757	32,311	32,224	0	(467)	0	(467)	0	31,757	0	0	0	943	09/01/2034
31406B-KX-7	FNARM # 805010 2.760% 01/01/35		12/01/2017	Paydown		950	950	953	953	0	(3)	0	(3)	0	950	0	0	0	14	01/01/2035
31406N-YU-2	FNMA 815323 3.056% 01/01/35		12/01/2017	Paydown		47,183	47,183	49,217	49,173	0	(1,991)	0	(1,991)	0	47,183	0	0	0	670	01/01/2035
31407S-LU-4	FNMA # 839239 3.486% 09/01/35		12/01/2017	Paydown		3,668	3,668	3,886	3,869	0	(201)	0	(201)	0	3,668	0	0	0	36	09/01/2035
31408F-VR-5	FN BD1523 3.500% 06/01/46		12/01/2017	Paydown		633,394	633,394	667,587	667,198	0	(33,804)	0	(33,804)	0	633,394	0	0	0	13,646	06/01/2046
31412E-CK-0	FNMA # 922674 3.620% 04/01/36		12/01/2017	Paydown		17,047	17,047	17,878	17,824	0	(777)	0	(777)	0	17,047	0	0	0	278	04/01/2036
31412S-PL-3	FN # 933427 5.000% 03/01/38		12/01/2017	Paydown		15,288	15,288	15,370	15,359	0	(72)	0	(72)	0	15,288	0	0	0	349	03/01/2038
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		12/01/2017	Paydown		154,231	154,231	160,979	158,525	0	(4,294)	0	(4,294)	0	154,231	0	0	0	3,207	11/01/2023
31414S-PA-5	FN # 974817 5.000% 04/01/23		12/01/2017	Paydown		351,245	351,245	366,612	360,579	0	(9,334)	0	(9,334)	0	351,245	0	0	0	10,147	04/01/2023
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		12/01/2017	Paydown		93,945	93,945	95,742	95,578	0	(1,633)	0	(1,633)	0	93,945	0	0	0	1,616	08/01/2038
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		12/01/2017	Paydown		26,246	26,246	27,394	26,948	0	(702)	0	(702)	0	26,246	0	0	0	722	05/01/2023
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		12/01/2017	Paydown		19,721	19,721	20,883	20,486	0	(765)	0	(765)	0	19,721	0	0	0	419	04/01/2023
31416N-HV-1	FNMA # AA4746 3.500% 11/01/25		12/01/2017	Paydown		486,688	486,688	494,444	492,070	0	(5,382)	0	(5,382)	0	486,688	0	0	0	8,767	11/01/2025
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		12/01/2017	Paydown		426,183	426,183	433,442	430,777	0	(4,594)	0	(4,594)	0	426,183	0	0	0	9,053	07/01/2024
31417C-QF-5	FN ABS853 3.000% 08/01/32		12/01/2017	Paydown		1,737,100	1,737,100	1,725,700	1,726,574	0	10,526	0	10,526	0	1,737,100	0	0	0	30,769	08/01/2032
31417C-R8-0	FN ABS910 3.000% 08/01/32		12/01/2017	Paydown		3,199,444	3,199,444	3,197,556	3,197,041	0	2,404	0	2,404	0	3,199,444	0	0	0	52,342	08/01/2032
31417C-UJ-2	FN POOL # ABS984 3.000% 08/01/32		12/01/2017	Paydown		1,730,142	1,730,142	1,726,898	1,726,870	0	3,272	0	3,272	0	1,730,142	0	0	0	33,016	08/01/2032
31417F-KT-4	FN AB8405 3.500% 02/01/33		12/01/2017	Paydown		1,084,182	1,084,182	1,159,397	1,150,682	0	(66,500)	0	(66,500)	0	1,084,182	0	0	0	15,954	02/01/2033
31417H-C5-1	FN AB9991 3.000% 07/01/33		12/01/2017	Paydown		383,856	383,856	383,496	383,454	0	402	0	402	0	383,856	0	0	0	6,060	07/01/2033
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		12/01/2017	Paydown		656,714	656,714	670,874	666,081	0	(9,367)	0	(9,367)	0	656,714	0	0	0	13,412	01/01/2025
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		12/01/2017	Paydown		1,126,161	1,126,161	1,135,663	1,131,961	0	(5,800)	0	(5,800)	0	1,126,161	0	0	0	22,304	01/01/2025
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		12/01/2017	Paydown		440,111	440,111	445,613	443,438	0	(3,327)	0	(3,327)	0	440,111	0	0	0	8,300	06/01/2024
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		12/01/2017	Paydown		375,153	375,153	385,939	382,243	0	(7,090)	0	(7,090)	0	375,153	0	0	0	8,161	08/01/2024
31418A-WD-6	FN MA1543 3.500% 08/01/33		12/01/2017	Paydown		1,103,531	1,103,531	1,134,568	1,131,711	0	(28,180)	0	(28,180)	0	1,103,531	0	0	0	20,836	08/01/2033
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		12/01/2017	Paydown		3,390,530	3,390,530	3,383,113	3,383,166	0	7,363	0	7,363	0	3,390,530	0	0	0	54,215	10/01/2033
31418B-SK-8	FN POOL # MA2649 3.000% 06/01/46		12/01/2017	Paydown		1,767,699	1,767,699	1,792,833	1,792,640	0	(24,941)	0	(24,941)	0	1,767,699	0	0	0	29,043	06/01/2046
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		12/01/2017	Paydown		704,714	704,714	744,134	725,828	0	(21,113)	0	(21,113)	0	704,714	0	0	0	19,737	09/25/2021
31419A-YZ-4	FN # AE0727 4.000% 10/01/20		12/01/2017	Paydown		20,550	20,550	21,462	20,961	0	(431)	0	(431)	0	20,550	0	0	0	411	10/01/2020
31419K-UA-5	FNMA # AE8702 3.500% 11/01/25		12/01/2017	Paydown		174,565	174,565	177,565	176,650	0	(2,085)	0	(2,085)	0	174,565	0	0	0	3,348	11/01/2025
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		11/16/2017	Redemption		1,200,321	1,200,321	1,200,321	1,200,321	0	0	0	0	0	1,200,321	0	0	0	45,226	07/01/2041
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		12/01/2017	Redemption		492,536	492,536	492,536	492,536	0	0	0	0	0	492,536	0	0	0	6,825	07/01/2041
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		12/01/2017	Redemption		375,849	375,849	375,849	375,849	0	0	0	0	0	375,849	0	0	0	6,282	01/01/2036
373539-L3-7	GEORGIA ST HSG & FIN AUTH REV 4.550% 12/01/38		07/03/2017	Redemption		865,000	865,000	865,000	865,000	0	0	0	0	0	865,000	0	0	0	22,959	12/01/2038
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		09/22/2017	Redemption		240,000	240,000	248,909	244,822	0	(4,822)	0	(4,822)	0	240,000	0	0	0	10,061	07/01/2033
57563R-ML-0	MASEDU 3.122% 01/01/31		07/01/2017	Redemption		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	4,824	01/01/2031
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		06/08/2017	RAYMOND JAMES		3,746,810	3,709,713	3,710,179	3,710,166	0	(7)	0	(7)	0	3,710,159	0	36,651	36,651	60,338	12/01/2034

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		06/01/2017	Redemption 100.0000		429,643	429,643	429,697	429,696	0	(52)	0	(52)	0	429,643	0	0	0	3,688	12/01/2034
647110-FB-6	NM EDL 2.336% 12/01/28		02/01/2017	Redemption 100.0000		(2,083)	(2,083)	(2,083)	(2,083)	0	0	0	0	0	(2,083)	0	0	0	0	12/01/2028
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		12/01/2017	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	30,150	12/01/2018
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		12/01/2017	Redemption 100.0000		355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	10,069	12/01/2021
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		12/01/2017	Redemption 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	6,945	06/01/2027
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		12/01/2017	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,740	06/01/2027
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		12/01/2017	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	3,224	12/01/2025
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		12/01/2017	Redemption 100.0000		650,000	650,000	650,000	650,000	0	0	0	0	0	650,000	0	0	0	46,550	09/01/2019
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		12/01/2017	Redemption 100.0000		967,986	967,986	967,986	967,986	0	0	0	0	0	967,986	0	0	0	15,479	09/01/2037
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		11/15/2017	Redemption 100.0000		365,000	365,000	364,953	364,917	0	83	0	83	0	365,000	0	0	0	18,040	05/15/2023
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		12/01/2017	Redemption 100.0000		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	2,360	09/01/2041
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		12/01/2017	Redemption 100.0000		453,789	453,789	453,789	453,789	0	0	0	0	0	453,789	0	0	0	9,199	09/01/2035
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH 2.967% 07/01/21		07/01/2017	Redemption 100.0000		421,000	421,000	421,000	421,000	0	0	0	0	0	421,000	0	0	0	12,491	07/01/2021
72479Q-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.340% 11/01/39		02/17/2017	PNC CAPITAL MARKETS Redemption 100.0000		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	6,351	11/01/2039
72479Q-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.340% 11/01/39		11/01/2017	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	713	11/01/2039
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A 5.870% 12/01/39		12/01/2017	Redemption 100.0000		1,921,000	1,921,000	1,921,000	1,921,000	0	0	0	0	0	1,921,000	0	0	0	84,968	12/01/2039
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES B 3.122% 12/01/39		12/01/2017	Redemption 100.0000		1,384,000	1,384,000	1,384,000	1,384,000	0	0	0	0	0	1,384,000	0	0	0	28,150	12/01/2039
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		12/01/2017	Redemption 100.0000		595,000	595,000	595,000	595,000	0	0	0	0	0	595,000	0	0	0	27,045	12/01/2039
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		12/01/2017	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
76252P-HJ-1	RIB FLOATER TRUST 1.830% 07/01/22		07/03/2017	Redemption 100.0000		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	4,468	07/01/2022
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		12/07/2017	Redemption 100.0000		250,000	250,000	271,140	262,605	0	(12,605)	0	(12,605)	0	250,000	0	0	0	8,282	11/01/2029
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN 1.750% 12/01/33		06/01/2017	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	560	12/01/2033
88275F-NX-3	TEXAS ST DEPT HSG REV 3.180% 03/01/39		03/16/2017	RAYMOND JAMES Redemption 100.0000		12,840,000	12,840,000	12,840,000	12,840,000	0	0	0	0	0	12,840,000	0	0	0	226,398	03/01/2039
88275F-NX-3	TEXAS ST DEPT HSG REV 3.180% 03/01/39		03/01/2017	Redemption 100.0000		520,000	520,000	520,000	520,000	0	0	0	0	0	520,000	0	0	0	6,996	03/01/2039
92812Q-VR-5	VIRGINIA ST HSG AUTH 5.820% 08/01/17		08/01/2017	Redemption 100.0000		12,530,000	12,530,000	12,530,000	12,530,000	0	0	0	0	0	12,530,000	0	0	0	549,408	08/01/2017
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		12/01/2017	Redemption 100.0000		276,243	276,243	276,243	276,243	0	0	0	0	0	276,243	0	0	0	7,229	10/25/2043
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		12/25/2017	Redemption 100.0000		394,726	394,726	394,726	394,726	0	0	0	0	0	394,726	0	0	0	8,843	12/25/2043
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		12/29/2017	Redemption 100.0000		2,047,745	2,047,745	2,047,745	2,047,745	0	0	0	0	0	2,047,745	0	0	0	169,091	10/25/2037
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		03/01/2017	BANK of AMERICA SEC Redemption 100.0000		31,169,338	35,233,878	31,169,338	31,248,455	0	(79,117)	0	(79,117)	0	31,169,338	0	0	0	0	06/25/2042
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		12/28/2017	Redemption 100.0000		4,012,760	4,012,760	4,084,954	4,020,333	0	(7,573)	0	(7,573)	0	4,012,760	0	0	0	284,937	06/25/2042

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
92812U-06-8	VHDA 2016-A A 3.100% 06/25/41		12/01/2017	Redemption 100.0000		1,481,034	1,481,034	1,481,034	1,481,034	0	0	0	0	0	1,481,034	0	0	0	26,049	06/25/2041
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		10/01/2017	Redemption 100.0000		897,850	897,850	897,850	897,850	0	0	0	0	0	897,850	0	0	0	10,552	04/25/2042
93978P-DW-4	WASHINGTON ST HSG FIN COMM VRDN 1.850% 09/15/37		12/15/2017	Redemption 100.0000		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	1,471	09/15/2037
3199999. Subtotal - Bonds - U.S. Special Revenues						237,847,231	241,818,622	241,968,893	240,502,294	0	(2,682,128)	0	(2,682,128)	0	237,820,161	0	27,069	27,069	5,045,456	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2017	Paydown		155,238	155,238	133,893	141,086	0	14,152	0	14,152	0	155,238	0	0	0	4,375	05/25/2033
	AMERICAN BUSINESS FINANCIAL 2001-2 A4																			
00079C-AE-9	7.490% 12/25/31		12/01/2017	Paydown		18,007	18,007	14,419	13,852	0	4,155	0	4,155	0	18,007	0	0	0	444	12/25/2031
00115A-AC-3	AEP TRANSMISSION CO LLC 4.000% 12/01/46		05/25/2017	Tax Free Exchange		3,934,558	4,000,000	3,933,960	3,933,945	0	613	0	613	0	3,934,558	0	0	0	0	12/01/2046
00206R-DA-7	AT&T INC 5.000% 03/01/21		05/24/2017	GOLDMAN SACHS		5,419,150	5,000,000	5,506,750	5,431,446	0	(40,705)	0	(40,705)	0	5,390,742	0	28,408	28,408	186,806	03/01/2021
	AMES MORTGAGE TRUST 01-4 A4 6.530%																			
00253C-HH-3	04/25/31		12/01/2017	Paydown		373,155	373,155	373,002	375,031	0	(1,876)	0	(1,876)	0	373,155	0	0	0	14,368	04/25/2031
00434N-AA-3	ACCESS MIDSTREAM PARTNER 4.875% 05/15/23		07/03/2017	Call 100.0000		3,500,000	3,500,000	3,692,500	3,607,310	0	(12,800)	0	(12,800)	0	3,594,510	0	(94,510)	(94,510)	242,147	05/15/2023
00507V-AJ-8	ACTIVISION BLIZZARD 3.400% 09/15/26		06/06/2017	Tax Free Exchange		3,985,342	4,000,000	3,984,560	3,984,787	0	555	0	555	0	3,985,342	0	0	0	66,489	09/15/2026
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		12/01/2017	Paydown		858,250	858,250	869,514	863,081	0	(4,832)	0	(4,832)	0	858,250	0	0	0	14,136	03/25/2045
00841Y-AH-1	ABMT 2015-5 A3 3.000% 04/25/45		12/01/2017	Paydown		754,259	754,259	769,108	763,488	0	(9,229)	0	(9,229)	0	754,259	0	0	0	11,485	04/25/2045
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		12/01/2017	Paydown		981,323	981,323	1,000,029	1,000,143	0	(18,821)	0	(18,821)	0	981,323	0	0	0	21,389	07/25/2045
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		12/01/2017	Paydown		1,207,596	1,207,596	1,228,729	1,224,972	0	(17,376)	0	(17,376)	0	1,207,596	0	0	0	26,321	07/25/2045
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		12/01/2017	Paydown		1,243,943	1,243,943	1,260,270	1,253,808	0	(9,865)	0	(9,865)	0	1,243,943	0	0	0	25,310	12/25/2045
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		12/01/2017	Paydown		998,735	998,735	1,013,716	1,013,607	0	(14,872)	0	(14,872)	0	998,735	0	0	0	18,614	08/25/2046
00912X-AF-1	AIR LEASE CORP 5.625% 04/01/17		04/01/2017	Maturity		20,500,000	20,500,000	21,562,790	20,579,112	0	(79,112)	0	(79,112)	0	20,500,000	0	0	0	576,563	04/01/2017
	ALABAMA POWER CO SERIES Q 5.500% 10/15/17																			
010392-DZ-8			10/15/2017	Maturity		5,900,000	5,900,000	6,325,956	5,948,412	0	(48,412)	0	(48,412)	0	5,900,000	0	0	0	324,500	10/15/2017
02148J-AD-9	CIWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2017	Paydown		326,039	380,673	322,102	316,323	0	9,715	0	9,715	0	326,039	0	0	0	12,418	01/25/2037
02151F-AF-6	CIWALT 2007-21CB 1A6 6.000% 09/25/37		12/01/2017	Paydown		355,520	383,381	348,347	339,566	0	15,954	0	15,954	0	355,520	0	0	0	12,874	09/25/2037
02361D-AE-0	AMEREN ILL INOIS CO 6.125% 11/15/17		11/15/2017	Maturity		3,000,000	3,000,000	2,997,182	2,999,358	0	642	0	642	0	3,000,000	0	0	0	183,750	11/15/2017
	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28																			
023765-AA-8			12/15/2017	Redemption 100.0000		156,000	156,000	156,000	156,000	0	0	0	0	0	156,000	0	0	0	49,248	06/15/2028
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		10/19/2017	Redemption 100.0000		138,068	138,068	138,068	138,068	0	0	0	0	0	138,068	0	0	0	4,280	10/15/2028
02528Y-AE-4	ACAR 2014-2 C 3.590% 03/10/20		08/10/2017	Paydown		279,153	279,153	281,530	280,961	0	(1,809)	0	(1,809)	0	279,153	0	0	0	5,107	03/10/2020
02529B-AA-1	ACAR 2015-3 A 1.950% 09/12/19		07/12/2017	Paydown		82,025	82,025	82,020	82,018	0	7	0	7	0	82,025	0	0	0	476	09/12/2019
02529C-AE-1	ACAR 2014-4 C 4.250% 10/12/20		12/10/2017	Paydown		105,489	105,489	107,228	107,228	0	(1,739)	0	(1,739)	0	105,489	0	0	0	2,823	10/12/2020
025816-AX-7	AMERICAN EXPRESS CO 6.150% 08/28/17		08/28/2017	Maturity		4,000,000	4,000,000	3,989,680	3,998,705	0	1,295	0	1,295	0	4,000,000	0	0	0	246,000	08/28/2017
0258M0-DD-8	AMERICAN EXPRESS 2.375% 03/24/17		03/24/2017	Maturity		200,000	200,000	201,498	200,627	0	(627)	0	(627)	0	200,000	0	0	0	2,375	03/24/2017
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2017	Paydown		676,057	676,057	674,050	666,809	0	9,248	0	9,248	0	676,057	0	0	0	14,314	09/25/2035
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		12/01/2017	Paydown		85,238	85,238	85,234	84,772	0	466	0	466	0	85,238	0	0	0	1,759	10/17/2036
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		12/01/2017	Paydown		110,348	110,348	110,343	110,319	0	29	0	29	0	110,348	0	0	0	2,076	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/17/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
03040W-AB-1	AMER WATER CAP CORP 6.085% 10/15/17		10/15/2017	Maturity		9,000,000	9,000,000	8,905,540	8,988,434	0	11,566	0	11,566	0	9,000,000	0	0	0	547,650	10/15/2017
03064J-AE-5	AMCAR 2013-2 C 1.790% 03/08/19		07/08/2017	Paydown		140,880	140,880	141,166	141,023	0	(143)	0	(143)	0	140,880	0	0	0	792	03/08/2019
03065C-AE-9	AMCAR 2013-4 C 2.720% 09/09/19		12/08/2017	Paydown		218,181	218,181	220,568	219,295	0	(1,114)	0	(1,114)	0	218,181	0	0	0	3,409	09/09/2019
031162-AV-2	AMGEN INC 5.850% 06/01/17		06/01/2017	Maturity		18,121,000	18,121,000	19,069,969	18,178,844	0	(57,844)	0	(57,844)	0	18,121,000	0	0	0	530,039	06/01/2017
031162-BS-8	AMGEN INC 1.572% 05/22/17		05/22/2017	Maturity		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,376	05/22/2017
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		12/01/2017	Paydown		256	256	261	258	0	(3)	0	(3)	0	256	0	0	0	16	12/25/2027
035229-DB-6	ANHEUSER-BUSCH COS INC 5.600% 03/01/17		03/01/2017	Maturity		5,000,000	5,000,000	5,054,400	5,000,365	0	(365)	0	(365)	0	5,000,000	0	0	0	140,000	03/01/2017
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		05/12/2017	GOLDMAN SACHS		10,516,826	9,667,000	11,431,379	10,397,723	0	(87,834)	0	(87,834)	0	10,309,889	0	206,937	206,937	435,888	01/15/2020
037735-CD-7	APPALACHIAN PWIR 5.000% 06/01/17		06/01/2017	Maturity		10,000,000	10,000,000	9,363,233	9,961,883	0	38,117	0	38,117	0	10,000,000	0	0	0	250,000	06/01/2017
038521-AM-2	ARAMARK CORP-CL B 5.750% 03/15/20		03/23/2017	Call 101.4380		440,241	434,000	434,000	434,000	0	0	0	0	0	434,000	0	6,241	6,241	13,032	03/15/2020
038779-AB-2	ABYYS 2015-1A A2 4.969% 10/30/45		10/29/2017	Paydown		114,500	114,500	114,430	114,430	0	70	0	70	0	114,500	0	0	0	3,556	10/30/2045
04364T-AB-4	ACER 2016-1A A2 1.750% 11/13/18		12/10/2017	Paydown		259,779	259,779	259,773	259,808	0	(29)	0	(29)	0	259,779	0	0	0	2,231	11/13/2018
	Ascentium Equipm20162A ivable SER 20162A CL																			
04364U-AA-3	A1 1.100% 11/10/17		06/01/2017	Paydown		6,005,506	6,005,506	6,005,506	6,005,506	0	0	0	0	0	6,005,506	0	0	0	17,579	11/10/2017
04684T-AA-9	A10 2017-1A A1FL 2.345% 03/15/36		11/15/2017	Paydown		2,413	2,413	2,413	2,413	0	0	0	0	0	2,413	0	0	0	12	03/15/2036
05363U-AC-7	AVERY SER 20141A CL A 2.894% 04/25/26		04/26/2017	Paydown		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	162,924	04/25/2026

ANNUAL STATEMENT FOR THE YEAR 2017 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
05491K-AC-4	BAMLL 2016-FR15 B 8.194% 10/26/47		12/25/2017	Paydown		2,256,491	2,256,491	2,197,259	2,201,136	0	55,356	0	55,356	0	2,256,491	0	0	0	154,330	10/26/2047
05525R-AA-3	BAMLL 2014-FRR7 A 3.814% 10/26/44		04/26/2017	Paydown		2,521,122	2,521,122	2,518,501	2,518,046	0	3,076	0	3,076	0	2,521,122	0	0	0	25,225	10/26/2044
05525T-AC-5	BAMLL 2014-FRR9 B 5.494% 12/26/46		03/25/2017	Paydown		645,129	645,129	643,516	647,321	0	(2,192)	0	(2,192)	0	645,129	0	0	0	4,553	12/26/2046
05531F-AK-9	BBAT CORPORATION 2.150% 03/22/17		02/22/2017	Call	100.0000	9,000,000	9,000,000	9,014,760	9,012,139	0	(12,139)	0	(12,139)	0	9,000,000	0	0	0	80,625	03/22/2017
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		12/01/2017	Paydown		2,248,205	2,248,205	2,211,049	2,223,580	0	24,625	0	24,625	0	2,248,205	0	0	0	34,340	03/10/2033
05606Y-AA-0	BXHTL 2015-JWRZ A 2.725% 05/15/29		11/15/2017	Paydown		10,800,000	10,800,000	10,573,875	10,635,942	0	164,058	0	164,058	0	10,800,000	0	0	0	226,298	05/15/2029
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		12/01/2017	Paydown		218,846	218,846	150,611	149,927	0	72,977	4,058	68,919	0	218,846	0	0	0	3,772	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2017	Paydown		109,303	109,303	108,945	108,930	0	373	0	373	0	109,303	0	0	0	3,860	09/25/2035
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		12/01/2017	Paydown		670,415	670,415	632,914	652,690	0	17,725	0	17,725	0	670,415	0	0	0	16,794	10/25/2034
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2017	Paydown		394,551	394,551	386,321	390,951	0	3,600	0	3,600	0	394,551	0	0	0	6,816	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2017	Paydown		68,990	68,990	65,649	67,143	0	1,848	0	1,848	0	68,990	0	0	0	1,891	08/25/2035
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		12/01/2017	Paydown		89,301	105,128	86,205	93,910	0	(4,609)	0	(4,609)	0	89,301	0	0	0	3,148	03/25/2035
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		12/01/2017	Paydown		147,317	173,415	160,045	166,499	0	(19,182)	0	(19,182)	0	147,317	0	0	0	5,193	03/25/2035
05948K-ZB-8	BOAA 2005-4 CB2 2.064% 05/25/35		12/01/2017	Paydown		162,442	185,832	143,090	146,773	0	15,669	0	15,669	0	162,442	0	0	0	1,647	05/25/2035
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		12/01/2017	Paydown		576,414	664,300	649,021	649,021	0	(72,607)	0	(72,607)	0	576,414	0	0	0	17,417	12/25/2035
05949C-PJ-9	BOAMS 2005-L 2A3 3.712% 01/25/36		12/01/2017	Paydown		786,880	942,715	891,326	922,105	0	(135,225)	0	(135,225)	0	786,880	0	0	0	20,856	01/25/2036
05950P-AJ-2	BAFC 2006-H 3A2 3.538% 09/20/46		12/01/2017	Paydown		823,170	878,376	744,983	795,100	0	28,070	0	28,070	0	823,170	0	0	0	6,741	09/20/2046
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2017	Paydown		719,098	719,098	602,037	663,389	0	55,709	0	55,709	0	719,098	0	0	0	15,457	09/25/2034
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		12/01/2017	Paydown		440,935	607,494	554,627	611,675	0	(170,740)	0	(170,740)	0	440,935	0	0	0	14,525	01/25/2037
06050T-KW-1	BANK OF AMERICA NA 6.100% 06/15/17		06/15/2017	Maturity		200,000	200,000	208,544	204,311	0	(4,311)	0	(4,311)	0	200,000	0	0	0	6,100	06/15/2017
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		02/14/2017	Maturity		3,700,000	3,700,000	3,699,371	3,699,896	0	104	0	104	0	3,700,000	0	0	0	23,125	02/14/2017
06054M-AF-0	BACM 2016-UB10 XA 1.997% 06/15/49		08/01/2017	Paydown		0	0	4,420	4,145	0	(4,145)	0	(4,145)	0	0	0	0	0	438	06/15/2049
				Redemption		0.0000	0	20,256	18,998	0	(850)	0	(850)	0	18,148	0	(18,148)	(18,148)	1,389	06/15/2049
06054M-AF-0	BACM 2016-UB10 XA 1.997% 06/15/49		11/01/2017	Maturity		9,900,000	9,900,000	9,900,000	9,900,000	0	0	0	0	0	9,900,000	0	0	0	170,531	12/08/2017
06427E-MX-6	BMO Corp 2.099% 12/08/17		12/08/2017	Maturity		44,028	44,028	43,959	44,043	0	(15)	0	(15)	0	44,028	0	0	0	294	05/28/2044
073247-BL-1	BAYV 2004-C M1 2.543% 05/28/44		08/01/2017	Paydown		2,560,000	2,560,000	2,565,222	2,564,388	0	(4,388)	0	(4,388)	0	2,560,000	0	0	0	24,000	05/15/2017
073730-AD-5	BEAM SUNTORY INC 1.875% 05/15/17		05/15/2017	Maturity		41,066	41,066	41,015	41,522	0	(455)	0	(455)	0	41,066	0	0	0	772	04/25/2033
07384M-TM-4	BSARM 2003-1 5A1 3.178% 04/25/33		12/01/2017	Paydown		1,603,809	1,603,809	1,786,869	1,606,630	0	(2,821)	0	(2,821)	0	1,603,809	0	0	0	15,364	01/12/2045
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		03/01/2017	Paydown		200,000	200,000	207,362	200,438	0	(438)	0	(438)	0	200,000	0	0	0	5,550	01/22/2017
073902-PN-2	BEAR STEARNS CO 5.550% 01/22/17		01/22/2017	Maturity		78,412	78,412	78,922	78,922	0	(510)	0	(510)	0	78,412	0	0	0	1,279	12/15/2022
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		12/15/2017	Paydown		5,000,000	5,000,000	5,035,234	4,999,834	0	166	0	166	0	5,000,000	0	0	0	137,500	02/01/2017
096629-AA-8	BOARDWALK PIPELINES LLC 5.500% 02/01/17		02/01/2017	Maturity																
	BRANDYWINE OPER PARTNERS 5.700% 05/01/17		05/01/2017	Maturity		5,200,000	5,200,000	5,198,700	5,201,304	0	(1,304)	0	(1,304)	0	5,200,000	0	0	0	148,200	05/01/2017
105340-AJ-2	BUNGE LTD FINANCE CORP 3.200% 06/15/17		06/15/2017	Maturity		250,000	250,000	253,975	251,958	0	(1,958)	0	(1,958)	0	250,000	0	0	0	4,000	06/15/2017
124857-AD-5	CBS 5.750% 04/15/20		12/01/2017	Call	100.0000	6,000,000	6,000,000	6,630,660	6,334,205	0	(88,913)	0	(88,913)	0	6,245,292	0	(245,292)	(245,292)	913,485	04/15/2020
12489II-QD-9	CBASS 2005-CB8 AF2 3.834% 12/25/35		12/01/2017	Paydown		1,322,317	1,322,317	1,322,277	1,303,757	0	18,560	0	18,560	0	1,322,317	0	0	0	30,362	12/25/2035
1248EP-BB-8	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		08/07/2017	Various		4,169,141	4,050,000	4,071,769	4,060,067	0	(2,646)	0	(2,646)	0	4,057,422	0	111,719	111,719	191,789	03/15/2021
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5.000% 02/01/28		08/03/2017	BANK of AMERICA SEC		1,018,271	1,017,000	1,017,000	1,017,000	0	0	0	0	0	1,017,000	0	1,271	1,271	0	02/01/2028
1248ME-AG-4	CBASS 2007-CB4 A2D 4.230% 04/25/37		12/01/2017	Paydown		266,665	266,665	218,666	232,363	0	34,303	0	34,303	0	266,665	0	0	0	4,242	04/25/2037
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.713% 01/25/37		12/01/2017	Paydown		7,006	7,006	4,356	3,199	0	3,807	0	3,807	0	7,006	0	0	0	75	01/25/2037
12498S-AA-0	CBASS 2006-SC1 A 1.252% 05/25/36		05/25/2017	Paydown		34,869	34,869													

ANNUAL STATEMENT FOR THE YEAR 2017 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
12646W-AS-3	CSMC 2013-1VR2 B2 3.428% 04/25/43		12/01/2017	Paydown		161,692	161,692	155,875	156,256	0	5,436	0	5,436	0	161,692	0	0	0	3,031	04/25/2043
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		12/01/2017	Paydown		387,785	387,785	386,906	386,757	0	1,028	0	1,028	0	387,785	0	0	0	6,562	08/25/2043
12649D-AP-8	CSMC 2014-WIN2 B1 3.997% 10/25/44		12/01/2017	Paydown		61,111	61,111	63,155	62,976	0	(1,865)	0	(1,865)	0	61,111	0	0	0	1,342	10/25/2044
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		12/01/2017	Paydown		841,552	841,552	842,406	843,322	0	(1,771)	0	(1,771)	0	841,552	0	0	0	13,993	12/25/2044
126673-NV-0	CIVL 2004-12 MV3 2.554% 03/25/35		06/25/2017	Paydown		40,822	40,822	40,700	40,819	0	2	0	2	0	40,822	0	0	0	219	03/25/2035
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		12/01/2017	Paydown		340,921	340,921	323,316	331,890	0	9,031	0	9,031	0	340,921	0	0	0	11,424	02/25/2035
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		12/01/2017	Paydown		220,680	242,934	214,389	212,528	0	8,152	0	8,152	0	220,680	0	0	0	7,053	04/25/2035
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		12/01/2017	Paydown		289,422	289,422	284,086	286,716	0	2,706	0	2,706	0	289,422	0	0	0	8,570	04/25/2034
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		12/01/2017	Paydown		951,681	951,681	958,819	952,335	0	(653)	0	(653)	0	951,681	0	0	0	22,893	07/25/2019
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		12/01/2017	Paydown		540,869	596,167	556,491	538,105	0	2,764	0	2,764	0	540,869	0	0	0	16,260	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2017	Paydown		661,534	676,172	649,339	635,673	0	25,861	0	25,861	0	661,534	0	0	0	19,316	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		12/01/2017	Paydown		700,790	700,790	679,164	701,736	0	(947)	0	(947)	0	700,790	0	0	0	19,447	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2017	Paydown		435,438	475,045	429,709	414,362	0	21,076	0	21,076	0	435,438	0	0	0	13,670	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2017	Paydown		344,592	344,592	322,959	313,710	0	30,882	0	30,882	0	344,592	0	0	0	11,455	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2017	Paydown		437,998	538,935	491,026	458,544	0	(20,546)	0	(20,546)	0	437,998	0	0	0	15,239	10/25/2035
12668A-NH-5	CWALT 2005-49CB A3 5.500% 11/25/35		12/01/2017	Paydown		711,549	711,549	658,183	671,312	0	40,236	0	40,236	0	711,549	0	0	0	20,546	11/25/2035
12668A-NH-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		12/01/2017	Paydown		619,406	741,606	694,515	672,479	0	(53,072)	0	(53,072)	0	619,406	0	0	0	23,253	10/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2017	Paydown		354,346	436,194	354,232	313,171	0	41,175	0	41,175	0	354,346	0	0	0	13,581	05/25/2036
12668W-AU-1	CIVL 2007-4 ASW 4.994% 03/25/37		12/01/2017	Paydown		240,850	240,850	220,920	225,105	21,655	(5,910)	0	15,745	0	240,850	0	0	0	6,787	03/25/2037
12668X-AD-7	CIVL 2006-S8 A4 5.650% 03/25/36		12/01/2017	Paydown		127,468	127,468	88,234	92,996	0	34,472	0	34,472	0	127,468	0	0	0	4,256	03/25/2036
126694-HK-7	CIVHL 2005-25 A6 5.500% 11/25/35		12/01/2017	Paydown		436,950	436,950	408,768	411,626	0	27,613	2,289	25,324	0	436,950	0	0	0	12,051	11/25/2035
126694-JX-7	CIVHL 2005-24 A7 5.500% 11/25/35		12/01/2017	Paydown		167,126	190,594	179,077	170,183	0	(3,056)	0	(3,056)	0	167,126	0	0	0	5,757	11/25/2035
126694-KZ-0	CIVHL 2005-24 A33 5.500% 11/25/35		12/01/2017	Paydown		101,688	115,967	109,088	103,986	0	(2,298)	0	(2,298)	0	101,688	0	0	0	3,503	11/25/2035
12669F-RG-0	CIVHL 2004-4 A5 5.250% 05/25/34		12/01/2017	Paydown		517,201	517,201	514,857	515,150	0	2,051	0	2,051	0	517,201	0	0	0	13,713	05/25/2034
12669F-UC-5	CIVHL 2004-9 A7 5.250% 06/25/34		12/01/2017	Paydown		310,073	310,073	291,105	299,996	0	10,076	0	10,076	0	310,073	0	0	0	9,246	06/25/2034
12669G-WS-6	CIVHL 2005-J2 3A14 5.500% 08/25/35		12/01/2017	Paydown		555,895	595,711	551,514	533,895	0	22,000	0	22,000	0	555,895	0	0	0	14,462	08/25/2035
12669R-AE-7	CIVL 2007-S1 A5 6.018% 11/25/36		12/01/2017	Paydown		186,328	186,328	115,245	50,202	0	136,126	0	136,126	0	186,328	0	0	0	5,879	11/25/2036
127055-AJ-0	CABOT CORP 2.550% 01/15/18		03/09/2017	BANK of AMERICA SEC		327,148	325,000	326,313	326,280	0	(237)	0	(237)	0	326,043	0	1,106	1,106	5,410	01/15/2036
13056L-AC-3	CRART 2014-3 A3 1.090% 11/15/18		02/15/2017	Paydown		25,096	25,096	25,013	25,085	0	10	0	10	0	25,096	0	0	0	33	11/15/2018
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.400% 06/15/17		06/15/2017	Maturity		5,233,000	5,233,000	5,234,409	5,234,246	0	(1,246)	0	(1,246)	0	5,233,000	0	0	0	36,631	06/15/2017
13606A-R7-5	CANADIAN IMP BK COMM NY 1.173% 05/10/17		05/10/2017	Maturity		32,500,000	32,500,000	32,500,000	32,500,000	0	0	0	0	0	32,500,000	0	0	0	197,832	05/10/2017
13606A-Z8-4	CANADIAN IMP BK COMM NY 1.638% 06/01/17		06/01/2017	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	178,625	06/01/2017
13975D-AE-5	AFIN 2013-3 B 2.320% 07/20/18		04/20/2017	Paydown		17,592,504	17,592,504	17,586,605	17,592,376	0	128	0	128	0	17,592,504	0	0	0	69,180	07/20/2018
13975F-AE-0	AFIN 2013-4 B 2.060% 10/22/18		07/20/2017	Paydown		17,140,000	17,140,000	17,137,556	17,139,726	0	274	0	274	0	17,140,000	0	0	0	147,393	10/22/2018
13975G-AE-8	AFIN 2014-1 B 2.220% 01/22/19		09/20/2017	Paydown		5,500,000	5,500,000	5,499,099	5,499,849	0	151	0	151	0	5,500,000	0	0	0	75,057	01/22/2019
14040H-AL-9	CAPITAL ONE FINANCIAL CORP 5.250% 02/21/17		02/21/2017	Maturity		5,000,000	5,000,000	4,785,650	4,995,257	0	4,743	0	4,743	0	5,000,000	0	0	0	131,250	02/21/2017
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6.750% 09/15/17		09/15/2017	Maturity		8,000,000	8,000,000	7,981,165	7,997,160	0	2,840	0	2,840	0	8,000,000	0	0	0	540,000	09/15/2017
140420-NG-1	CAPITAL ONE BANK USA NA 1.200% 02/13/17		02/13/2017	Maturity		5,300,000	5,300,000	5,300,159	5,300,012	0	(12)	0	(12)	0	5,300,000	0	0	0	31,800	02/13/2017
140420-NL-0	CAPITAL ONE BANK USA NA 1.300% 06/05/17		06/05/2017	Maturity		200,000	200,000	200,144	200,073	0	(73)	0	(73)	0	200,000	0	0	0	1,300	06/05/2017
14162V-AA-4	CARE CAPITAL PROPERTIES 5.125% 08/15/26		02/09/2017	Tax Free Exchange		7,025,000	7,025,000	7,025,000	7,025,000	0	0	0	0							

ANNUAL STATEMENT FOR THE YEAR 2017 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
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		04/13/2017	Call 103.1880		1,217,618	1,180,000	1,266,280	1,209,840	0	(4,759)	0	(4,759)	0	1,205,080	0	12,538	12,538	43,672	09/15/2020
16524R-AE-3	CHESAPEAKE MIDSTREAM PT 6.125% 07/15/22		02/23/2017	Call 103.0630		1,913,880	1,857,000	1,935,923	1,894,240	0	(1,711)	0	(1,711)	0	1,892,529	0	21,351	21,351	68,877	07/15/2022
17275R-AK-8	CISCO SYSTEMS INC 3.150% 03/14/17		03/14/2017	Maturity		12,000,000	12,000,000	11,972,040	11,998,237	0	1,763	0	1,763	0	12,000,000	0	0	0	189,000	03/14/2017
172967-FW-6	CITIGROUP 4.450% 01/10/17		01/10/2017	Maturity		10,000,000	10,000,000	10,332,200	10,001,772	0	(1,772)	0	(1,772)	0	10,000,000	0	0	0	222,500	01/10/2017
172967-HK-0	CITIGROUP 1.350% 03/10/17		03/10/2017	Maturity		700,000	700,000	699,909	699,920	0	80	0	80	0	700,000	0	0	0	4,725	03/10/2017
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		12/01/2017	Paydown		21	271,696	123,208	79,051	66,540	(145,569)	0	(79,029)	0	21	0	0	0	2,130	11/25/2036
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		12/01/2017	Paydown		914,909	914,909	929,776	939,915	0	(25,006)	0	(25,006)	0	914,909	0	0	0	18,415	09/25/2036
17312H-AD-1	CRMSI 2007-2 A4 5.243% 06/25/37		12/01/2017	Paydown		854,474	854,474	854,440	837,819	0	16,655	0	16,655	0	854,474	0	0	0	23,781	06/25/2037
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		12/01/2017	Paydown		869,143	869,143	854,275	857,111	0	12,032	0	12,032	0	869,143	0	0	0	12,682	10/25/2043
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2017	Paydown		924,156	924,156	934,264	932,892	0	(8,736)	0	(8,736)	0	924,156	0	0	0	18,083	06/25/2044
17323E-AQ-6	CMLTI 2014-J2 B4 3.894% 11/25/44		12/01/2017	Paydown		95,198	95,198	95,942	95,942	0	(744)	0	(744)	0	95,198	0	0	0	1,250	11/25/2044
17323M-AA-3	CMLTI 2015-A 1 3.500% 06/25/58		12/01/2017	Paydown		1,998,425	1,998,425	2,025,312	2,025,078	0	(26,654)	0	(26,654)	0	1,998,425	0	0	0	37,877	06/25/2058
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		09/20/2017	JEFFERIES & CO		4,101,090	3,972,000	4,222,170	4,122,277	0	(25,917)	0	(25,917)	0	4,096,360	0	4,730	4,730	220,170	11/15/2022
186108-CF-1	CLEVELAND ELEC ILLUM 5.700% 04/01/17		04/01/2017	Maturity		2,604,000	2,604,000	2,593,506	2,603,134	0	866	0	866	0	2,604,000	0	0	0	74,214	04/01/2017
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		10/12/2017	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	342	04/25/2047
19990A-AA-7	COMM 2016-SAVA A 3.215% 10/15/34		12/15/2017	Paydown		3,382	3,382	3,382	3,382	0	0	0	0	0	3,382	0	0	0	95	10/15/2034
20030N-AU-5	COMCAST CORP 6.300% 11/15/17		11/15/2017	Maturity		4,000,000	4,000,000	3,990,360	3,998,491	0	1,509	0	1,509	0	4,000,000	0	0	0	252,000	11/15/2017
207597-DW-2	CONN LT & PIW 5.375% 03/01/17		03/01/2017	Maturity		1,000,000	1,000,000	994,150	999,701	0	299	0	299	0	1,000,000	0	0	0	26,875	03/01/2017
207597-DY-8	CONN LT & PIW 5.750% 09/01/17		09/01/2017	Maturity		3,000,000	3,000,000	2,981,100	2,998,000	0	2,000	0	2,000	0	3,000,000	0	0	0	172,500	09/01/2017
20825C-AR-5	CONOCOPHILLIPS 5.750% 02/01/19		08/01/2017	Call 100.0000		4,500,000	4,500,000	4,469,670	4,491,900	0	1,799	0	1,799	0	4,493,699	0	6,301	6,301	515,756	02/01/2019
210518-CG-9	CONSUMERS ENERGY CO 5.150% 02/15/17		02/15/2017	Maturity Redemption		1,530,000	1,530,000	1,552,797	1,537,711	0	(7,711)	0	(7,711)	0	1,530,000	0	0	0	39,398	02/15/2017
21987H-AS-4	CBBC - ADM SER 98-1 6.500% 12/15/17		12/15/2017	Redemption		858,484	858,484	860,364	858,617	0	(134)	0	(134)	0	858,484	0	0	0	42,074	12/15/2017
21988Y-AB-3	02/02/43		09/01/2017	Redemption		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	1,887	02/02/2043
221347-AN-7	CHT 2016-CSMO E 6.145% 11/15/33		11/15/2017	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	211,114	11/15/2033
224399-AS-4	CRANE CO 2.750% 12/15/18		01/19/2017	BROWNSTONE INV GROUP, LLC		203,300	200,000	202,634	201,855	0	(61)	0	(61)	0	201,794	0	1,506	1,506	596	12/15/2018
22533Q-AA-0	CAALT 2014-2A A 1.880% 03/15/22		08/15/2017	Paydown		193,054	193,054	193,446	193,404	0	(350)	0	(350)	0	193,054	0	0	0	1,286	03/15/2022
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2017	Paydown		80,134	80,134	77,113	78,115	0	2,018	0	2,018	0	80,134	0	0	0	2,768	06/25/2033
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		12/01/2017	Paydown		661,663	661,663	658,872	659,173	0	2,490	0	2,490	0	661,663	0	0	0	17,282	07/25/2033
22541S-SU-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		12/01/2017	Paydown		652,477	652,477	650,945	646,923	0	5,555	0	5,555	0	652,477	0	0	0	15,236	05/25/2035
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		12/01/2017	Paydown		820,348	820,348	794,200	806,811	0	13,537	0	13,537	0	820,348	0	0	0	27,938	12/25/2034
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		12/01/2017	Paydown		2,025,408	2,025,408	2,058,479	2,030,970	0	(5,562)	0	(5,562)	0	2,025,408	0	0	0	55,594	07/25/2035
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/01/2017	Paydown		492,343	500,459	470,157	460,932	0	31,411	0	31,411	0	492,343	0	0	0	14,642	06/25/2035
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		01/01/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(15,238)	04/25/2036
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		12/01/2017	Paydown		436,922	436,922	403,863	401,096	0	35,826	0	35,826	0	436,922	0	0	0	10,251	04/25/2036
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		12/01/2017	Paydown		710,691	710,691	522,240	454,530	0	265,377	9,216	256,161	0	710,691	0	0	0	10,526	06/25/2036
233046-AC-5	DNKN 2015-1A A21 3.262% 02/20/45		10/26/2017	Paydown		10,316,250	10,316,250	10,316,250	10,316,250	0	0	0	0	0	10,316,250	0	0	0	323,133	02/20/2045
233046-AD-3	DNKN 2015-1A A211 3.980% 02/20/45		11/20/2017	Paydown		133,750	133,750	137,027	136,744	0	(2,994)	0	(2,994)	0	133,750	0	0	0	3,327	02/20/2045
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 07/01/19		12/01/2017	Paydown		2,813,017	2,813,017	2,841,107	2,862,176	0	(49,159)	0	(49,159)	0	2,813,017	0	0	0	90,584	07/01/2019
23305X-AS-0	DBUBS 2011-LC2A A1FL 2.845% 07/12/44		12/12/2017	Paydown		15,203	15,203	15,645	15,553	0	(350)	0	(350)	0	15,203	0	0	0	191	07/12/2044
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		12/01/2017	Paydown		7,232,995	7,232,995	7,305,169	7,236,781	0	(3,786)	0	(3,786)	0	7,232,995	0	0	0		

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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	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
25755T-AC-4	DPABS 2012-1A A2 5.216% 01/25/42		07/25/2017	Paydown		17,004,294	17,004,294	17,556,934	17,428,977	0	(424,683)	0	(424,683)	0	17,004,294	0	0	0	667,006	01/25/2042
25755T-AD-2	DPABS 2015-1A A21 3.484% 10/25/45		10/25/2017	Paydown		15,000	15,000	15,141	15,098	0	(98)	0	(98)	0	15,000	0	0	0	327	10/25/2045
25755T-AE-0	DPABS 2015-1A A21I 4.474% 10/25/45		10/25/2017	Paydown		1,500	1,500	1,507	1,507	0	(7)	0	(7)	0	1,500	0	0	0	34	10/25/2045
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		10/25/2017	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	130	07/25/2047
26439R-AH-9	SPECTRA 8.000% 10/01/19		09/08/2017	Call 100.0000		6,000,000	6,000,000	6,915,460	6,264,999	0	(61,704)	0	(61,704)	0	6,203,296	0	(203,296)	(203,296)	1,233,713	10/01/2019
26441C-AH-8	DUKE ENERGY 1.625% 08/15/17		08/15/2017	Maturity		1,900,000	1,900,000	1,908,854	1,905,424	0	(5,424)	0	(5,424)	0	1,900,000	0	0	0	30,875	08/15/2017
26875P-AA-9	EOG RESOURCES 5.875% 09/15/17		09/15/2017	Maturity		8,683,000	8,683,000	9,432,460	8,759,261	0	(76,261)	0	(76,261)	0	8,683,000	0	0	0	510,126	09/15/2017
26884A-AX-1	ERP OPERATING 5.750% 06/15/17		06/15/2017	Maturity		441,000	441,000	424,811	440,019	0	981	0	981	0	441,000	0	0	0	23,244	06/15/2017
26885K-AA-8	EQTY 2014-INNS A 2.294% 05/08/31		05/08/2017	Paydown		425,453	425,453	424,522	425,171	0	282	0	282	0	425,453	0	0	0	2,953	05/08/2031
28369S-BP-8	EL PASO NATURAL GAS 5.950% 04/15/17		04/15/2017	Maturity		2,500,000	2,500,000	2,765,350	2,516,278	0	(16,278)	0	(16,278)	0	2,500,000	0	0	0	74,375	04/15/2017
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		12/25/2017	Paydown		1,388,896	1,388,896	1,388,866	1,413,237	0	(24,341)	0	(24,341)	0	1,388,896	0	0	0	17,301	02/25/2027
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		12/25/2017	Paydown		7,132,713	7,132,713	7,132,595	7,132,055	0	658	0	658	0	7,132,713	0	0	0	103,345	04/25/2028
285512-AC-3	ELECTRONIC ARTS INC 3.700% 03/01/21		03/09/2017	FTN FINANCIAL SECURITIES Redemption		7,557,050	7,345,000	7,717,546	7,676,568	0	(15,214)	0	(15,214)	0	7,661,355	0	(104,304)	(104,304)	145,696	03/01/2021
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2017	100.0000 Redemption		41,317	41,317	41,317	41,317	0	0	0	0	0	41,317	0	0	0	1,454	01/19/2031
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		06/30/2017	100.0000		156,500	156,500	156,500	156,500	0	0	0	0	0	156,500	0	0	0	1,557	06/30/2040
29273R-AE-9	ENERGY TRANSFER PARTNERS 6.125% 02/15/17		02/15/2017	Maturity		11,050,000	11,050,000	11,204,987	11,050,710	0	(710)	0	(710)	0	11,050,000	0	0	0	338,406	02/15/2017
29379V-AA-1	ENTERPRISE PRODUCTS 6.300% 09/15/17		09/15/2017	Maturity		5,500,000	5,500,000	5,497,415	5,499,125	0	875	0	875	0	5,500,000	0	0	0	346,500	09/15/2017
29444U-AL-0	EQUINIX INC 4.875% 04/01/20		09/28/2017	Call 100.0000		1,081,000	1,081,000	1,081,000	1,081,000	0	0	0	0	0	1,081,000	0	0	0	78,614	04/01/2020
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		12/01/2017	Paydown		1,119,042	1,119,042	1,119,041	1,121,088	0	(2,046)	0	(2,046)	0	1,119,042	0	0	0	26,488	12/25/2033
294751-DB-5	EQABS 2003-4 AF5 6.203% 10/25/34		12/01/2017	Paydown		1,145,184	1,145,184	1,145,183	1,130,912	0	14,272	0	14,272	0	1,145,184	0	0	0	44,264	10/25/2034
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		12/01/2017	Paydown		1,186,445	1,186,445	1,171,943	1,172,876	0	13,570	0	13,570	0	1,186,445	0	0	0	19,860	06/25/2043
30161N-AG-6	EXELON CORP 1.550% 06/09/17		06/09/2017	Maturity		535,000	535,000	535,804	535,481	0	(481)	0	(481)	0	535,000	0	0	0	4,146	06/09/2017
30165T-AA-2	Eart 2015-1A A 1.600% 06/17/19		06/15/2017	Paydown		43,827	43,827	43,825	43,842	0	(15)	0	(15)	0	43,827	0	0	0	180	06/17/2019
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		06/02/2017	Maturity		7,000,000	7,000,000	7,003,640	7,002,587	0	(2,587)	0	(2,587)	0	7,000,000	0	0	0	43,750	06/02/2017
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		12/28/2017	Call 100.0000		2,076,346	2,076,346	2,076,346	2,076,346	0	0	0	0	0	2,076,346	0	0	0	440,904	06/20/2023
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		06/20/2017	100.0000		363,884	363,884	363,884	363,884	0	0	0	0	0	363,884	0	0	0	24,158	06/20/2023
30256B-AA-1	FNH 2014-1A A 1.296% 12/10/22		01/10/2017	Paydown		85,706	85,706	84,635	85,272	0	435	0	435	0	85,706	0	0	0	93	12/10/2022
30257D-AA-6	FNH 2015-1 A 3.240% 12/10/23		12/10/2017	Paydown		65,923	65,923	65,920	66,824	0	(901)	0	(901)	0	65,923	0	0	0	1,054	12/10/2023
31620M-AH-9	FIDELITY NATIONAL INFORM 5.000% 03/15/22		03/15/2017	Call 102.5000		8,257,400	8,056,000	8,022,843	8,035,756	0	956	0	956	0	8,036,711	0	220,689	220,689	201,400	03/15/2022
31620M-AL-0	FIDELITY NATIONAL INFORM 1.450% 06/05/17		06/05/2017	Maturity		250,000	250,000	249,610	249,818	0	182	0	182	0	250,000	0	0	0	1,813	06/05/2017
316773-CF-5	FIFTH THIRD BANCORP 5.450% 01/15/17		01/15/2017	Maturity		180,000	180,000	185,711	180,250	0	(250)	0	(250)	0	180,000	0	0	0	4,905	01/15/2017
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		12/01/2017	Paydown		448,537	496,236	432,214	433,825	0	14,712	0	14,712	0	448,537	0	0	0	12,099	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		12/01/2017	Paydown		480,589	544,554	459,137	445,083	0	36,447	941	35,506	0	480,589	0	0	0	16,939	08/25/2035
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		12/01/2017	Paydown		93,694	93,694	85,261	84,604	0	9,089	0	9,089	0	93,694	0	0	0	2,946	08/25/2036
32057H-AA-5	FIAOT 2016-2A A1 1.530% 11/16/20		12/15/2017	Paydown		104,503	104,503	104,494	104,495	0	8	0	8	0	104,503	0	0	0	846	11/16/2020
32058F-AG-5	FIAOT 2014-1A B 2.260% 01/15/20		12/15/2017	Paydown		172,921	172,921	173,481	173,250	0	(330)	0	(330)	0	172,921	0	0	0	3,424	01/15/2020
33843D-AA-1	FCAT 2013-2 A 1.940% 01/15/19		01/15/2017	Paydown		17,205	17,205	17,228	17,208	0	(3)	0	(3)	0	17,205	0	0	0	28	01/15/2019
34417M-AB-3	FOCUS 2017-1A A21I 5.093% 04/30/47		10/30/2017	Paydown		22,500	22,500	22,535	22,535	0	(35)	0	(35)	0	22,500	0	0	0	506	04/30/2047
35671D-AU-9	FREPORT-MC C&G 3.580% 03/01/22		09/15/2017	JEFFERIES & CO		3,880,000	4,000,000	3,897,980	3,930,689	0	8,875	0	8,875	0	3,939,564	0	(59,564)	(59,564)	149,100	03/01/2022
35671D-BT-1	FREPORT-MC C&G 6.750% 02/01/22		06/26/2017	Tax Free Exchange		7,409,026	7,197,000	7,547,854	7,507,314	0	(98,288)	0	(98,288)	0	7,409,026	0	0	0	260,441	02/01/2022
35671D-BV-6	FREPORT-MC C&G 6.875% 02/15/23		06/26/2017	Tax Free Exchange		12,760,154	12,304,120	12,817,694	12,814,549	0	(54,395)	0	(54,395)	0	12,760,154	0	0	0	453,501	02/15/2023
35906A-AH-1	FRONTIER COMMUNICATIONS 8.500% 04/15/20		06/26/2017	TENDER OFFER		3,792,680	3,578,000	3,620,343	3,595,823	0	(2,426)	0	(2,426)	0	3,593,396	0	199,284	199,284	212,046	04/15/2020
36144B-AS-2	GATX INC 1.250% 03/04/17		03/04/2017	Maturity		300,000	300,000	300,063	300,034	0	(34)	0	(34)	0	300,000	0	0	0	1,875	03/04/2017
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		12/01/2017	Paydown		58	58	59	58	0	0	0	0	0	58	0	0	0	2	06/25/2028
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		12/01/2017	Paydown		700,111	700,111	778,640	721,127	0	(21,016)	0	(21,016)	0	700,111	0	0	0	23,806	05/12/2035
36185N-SW-6	GMAOM 2004-J6 3N1 5.500% 02/25/35		02/01/2017	Paydown		5,529,990	5,529,990	5,575,785	5,535,820	0	(5,831)	0	(5,831)	0	5,529,990	0	0	0	50,610	02/25/2035
36186K-AD-7	GMAOM 2007-HE1 A4 5.952% 08/25/37		12/01/2017	Paydown		2,839,363	2,839,363	2,660,745	2,769,940	0	69,424	0	69,424	0	2,839,363	0	0	0	99,419	08/25/2037
36186L-AG-8	GMAOM 2007-HE2 A6 6.249% 07/25/37		12/01/2017	Paydown		882,443	899,048	861,665	900,266	0	(17,822)	0	(17,822)	0	882,443	0	0	0	29,263	07/25/2037
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		12/01/2017	Paydown		815,174	815,174	827,363	818,946	0	(3,772)	0	(3,772)	0	815,174	0	0	0	14,716	01/10/2045

ANNUAL STATEMENT FOR THE YEAR 2017 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
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		12/01/2017	Paydown		372,433	372,433	379,881	374,945	0	(2,512)	0	(2,512)	0	372,433	0	0	0	10,233	05/10/2045
36197X-AM-6	GSMS 2013-GC12 XA 1.525% 06/10/46		12/01/2017	Paydown		0	0	337,047	251,542	0	(251,542)	0	(251,542)	0	0	0	0	0	28,881	06/10/2046
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		11/01/2017	Paydown		48,397	326,176	56,127	40,366	0	8,031	0	8,031	0	48,397	0	0	0	10,518	01/25/2037
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2017	Paydown		234,025	255,086	243,009	241,594	0	(7,568)	0	(7,568)	0	234,025	0	0	0	8,147	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2017	Paydown		239,385	253,407	207,160	231,393	0	7,993	0	7,993	0	239,385	0	0	0	6,779	05/25/2037
36233A-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2017	Paydown		230,255	230,255	230,363	227,250	0	3,005	0	3,005	0	230,255	0	0	0	6,080	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2017	Paydown		66,116	66,116	62,934	64,441	0	1,674	0	1,674	0	66,116	0	0	0	2,125	09/25/2035
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		12/01/2017	Paydown		1,059,632	1,059,632	1,091,401	1,070,479	0	(10,847)	0	(10,847)	0	1,059,632	0	0	0	18,688	08/10/2043
36251D-AA-9	GCAR 2016-1A A 2.730% 10/15/20		12/15/2017	Paydown		135,144	135,144	135,132	135,134	0	10	0	10	0	135,144	0	0	0	1,889	10/15/2020
36251H-AA-0	GSMS 2016-1CE2 A 3.425% 02/15/33		04/15/2017	Paydown		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	100,535	02/15/2033
36253U-AB-7	GCAR 2017-1A A2 2.670% 04/15/21		12/15/2017	Paydown		882,664	882,664	882,654	882,654	0	9	0	9	0	882,664	0	0	0	10,081	04/15/2021
364725-BB-6	GANNETT CO 4.875% 09/15/21		08/02/2017	RBC/DAIN		1,028,970	1,000,000	992,500	994,759	0	581	0	581	0	995,341	0	33,629	33,629	35,240	09/15/2021
364725-BD-2	GANNETT CO 5.125% 10/15/19		08/01/2017	WELLS FARGO		870,013	854,000	878,816	868,464	0	(2,932)	0	(2,932)	0	865,532	0	4,481	4,481	35,136	10/15/2019
369604-BC-6	GENERAL ELECTRIC CO 5.250% 12/06/17		12/06/2017	Maturity		4,000,000	4,000,000	4,139,640	4,018,717	0	(18,717)	0	(18,717)	0	4,000,000	0	0	0	210,000	12/06/2017
370334-BB-9	GENERAL MILLS 5.700% 02/15/17		02/15/2017	Maturity		2,000,000	2,000,000	1,995,500	1,999,630	0	370	0	370	0	2,000,000	0	0	0	57,000	02/15/2017
37185L-AE-2	GENESIS ENERGY 5.750% 02/15/21		12/21/2017	Various		5,943,048	5,834,000	6,014,784	5,908,088	0	(20,366)	0	(20,366)	0	5,887,722	0	55,326	55,326	366,627	02/15/2021
37333A-GE-5	GEORGIA POWER CO SER B 5.700% 06/01/17		06/01/2017	Maturity		3,000,000	3,000,000	3,298,440	3,018,554	0	(18,554)	0	(18,554)	0	3,000,000	0	0	0	85,500	06/01/2017
38141E-LA-5	GOLDMAN SACHS GROUP 1.547% 03/29/17		03/09/2017	JP MORGAN SEC FIXED INC		400,070	400,000	399,120	399,671	0	256	0	256	0	399,927	0	144	144	1,102	03/29/2017
38141E-LA-5	GOLDMAN SACHS GROUP 1.547% 03/29/17		03/29/2017	Maturity		7,200,000	7,200,000	7,184,160	7,194,072	0	5,928	0	5,928	0	7,200,000	0	0	0	25,147	03/29/2017
38141G-EU-4	GOLDMAN SACHS GROUP INC 5.625% 01/15/17		01/15/2017	Maturity		2,500,000	2,500,000	2,498,275	2,499,850	0	150	0	150	0	2,500,000	0	0	0	70,313	01/15/2017
38145G-AF-7	GOLDMAN SACHS GROUP INC 2.592% 11/15/21		05/31/2017	CITIGROUP GLOBAL MKTS		5,040,650	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	40,650	40,650	78,043	11/15/2021
38148L-AA-4	GOLDMAN SACHS GROUP INC 2.600% 04/23/20		05/02/2017	Various		12,101,700	12,000,000	11,977,440	11,985,008	0	1,651	0	1,651	0	11,986,658	0	115,042	115,042	166,183	04/23/2020
391164-AB-6	GREAT PLAINS ENERGY INC 6.875% 09/15/17		09/15/2017	Maturity		4,000,000	4,000,000	3,979,360	3,997,454	0	2,546	0	2,546	0	4,000,000	0	0	0	275,000	09/15/2017
39154T-AB-4	GALC 2016-1 A2 1.570% 05/21/18		11/20/2017	Paydown		339,066	339,066	339,424	339,191	0	(125)	0	(125)	0	339,066	0	0	0	2,439	05/21/2018
402479-BY-4	GULF POWER CO 5.900% 06/15/17		06/15/2017	Maturity		1,000,000	1,000,000	999,540	999,904	0	96	0	96	0	1,000,000	0	0	0	29,500	06/15/2017
40422A-AJ-2	HILT 2014-ORL B 2.695% 07/15/29		12/15/2017	Paydown		11,385,000	11,385,000	11,385,000	11,385,000	0	0	0	0	0	11,385,000	0	0	0	258,631	07/15/2029
404201-AC-1	HSBC BANK USA 6.000% 08/09/17		08/09/2017	Maturity		200,000	200,000	208,362	205,485	0	(5,485)	0	(5,485)	0	200,000	0	0	0	12,000	08/09/2017
406216-AV-3	HALLIBURTON COMPANY 5.900% 09/15/18		03/15/2017	Call 100.0000		6,000,000	6,000,000	6,608,700	6,136,063	0	(15,435)	0	(15,435)	0	6,120,628	0	(120,628)	(120,628)	562,047	09/15/2018
406216-AX-9	HALLIBURTON COMPANY 6.150% 09/15/19		03/15/2017	Call 100.0000		16,600,000	16,600,000	17,007,596	16,727,620	0	(7,396)	0	(7,396)	0	16,720,224	0	(120,224)	(120,224)	2,173,667	09/15/2019
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 03/01/20		04/04/2017	MARKETS		4,357,680	4,288,000	4,326,484	4,309,947	0	(1,607)	0	(1,607)	0	4,308,340	0	49,340	49,340	176,880	03/01/2020
421915-ED-7	HEALTH CARE PPTY INV INC 5.625% 05/01/17		05/01/2017	Maturity		9,500,000	9,500,000	9,431,580	9,495,672	0	4,328	0	4,328	0	9,500,000	0	0	0	267,188	05/01/2017
42217K-AT-3	HEALTH CARE REIT 4.700% 09/15/17		09/15/2017	Maturity		17,000,000	17,000,000	16,950,700	16,993,155	0	6,845	0	6,845	0	17,000,000	0	0	0	799,000	09/15/2017
42824C-AA-7	HP ENTERPRISE CO 2.450% 10/05/17		01/02/2017	Tax Free Exchange		249,941	250,000	249,860	249,941	0	0	0	0	0	249,941	0	0	0	1,446	10/05/2017
431282-AK-8	HIGHWOODS REALTY LP LTD PARTNERSHIP 5.850% 03/15/17		03/15/2017	Maturity		2,200,000	2,200,000	2,199,248	2,201,165	0	(1,165)	0	(1,165)	0	2,200,000	0	0	0	64,350	03/15/2017
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		12/01/2017	Paydown		1,059,518	1,059,518	171,854	39,628	0	1,019,890	0	1,019,890	0	1,059,518	0	0	0	15,762	05/25/2036
440543-AQ-9	HORNBECK OFFSHORE SERV 5.000% 03/01/21		09/07/2017	Various		1,619,250	3,300,000	2,095,500	2,097,725	0	0	0	0	0	2,097,725	0	(478,475)	(478,475)	158,021	03/01/2021
448578-AA-2	HYATT 2015-HYT A 2.745% 11/15/29		08/15/2017	Paydown		3,285,000	3,285,000	3,282,159	3,290,755	0	(5,755)	0	(5,755)	0	3,285,000	0	0	0	48,595	11/15/2029
448578-AG-9	HYATT 2015-HYT B 3.195% 11/15/29		08/15/2017	Paydown		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	160,474	11/15/2029
44923Q-AB-0	HYUNDAI CAPITAL AMERICA 4.000% 06/08/17		06/08/2017	Maturity		175,000	175,000	180,717	176,498	0	(1,498)	0	(1,498)	0	175,000	0	0	0	3,500	06/08/2017
44923Q-AH-7	HYUNDAI CAPITAL AMERICA 1.450% 02/06/17		02/06/2017	Maturity		1,800,000	1,800,000	1,800,072	1,800,055	0	(55)	0	(55)	0	1,800,000	0	0	0	13,050	02/06/2017
45660L-2V-0	RAST 2005-A16 A3 6.																			

ANNUAL STATEMENT FOR THE YEAR 2017 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
46625H-GN-4	JP MORGAN CHASE & CO 6.125% 06/27/17		06/27/2017	Maturity		4,025,000	4,025,000	4,211,416	4,117,218	0	(92,218)	0	(92,218)	0	4,025,000	0	0	0	123,266	06/27/2017
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		12/01/2017	Paydown		332,269	332,269	185,373	178,490	0	153,779	0	153,779	0	332,269	0	0	0	5,606	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/01/2017	Paydown		373,177	373,177	214,643	206,489	0	166,688	0	166,688	0	373,177	0	0	0	6,297	07/25/2036
46630J-AC-3	JPMCC 2007-LDPX A3 5.420% 01/15/49		03/01/2017	Paydown		4,880,760	4,880,760	4,860,360	4,870,330	0	10,430	0	10,430	0	4,880,760	0	0	0	43,217	01/15/2049
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		12/01/2017	Paydown		2,306,410	2,306,410	2,329,446	2,310,529	0	(4,119)	0	(4,119)	0	2,306,410	0	0	0	35,101	06/15/2043
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		12/01/2017	Paydown		8,018,852	8,018,852	8,099,009	8,021,817	0	(2,964)	0	(2,964)	0	8,018,852	0	0	0	186,438	11/15/2043
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		12/01/2017	Paydown		4,444,052	4,444,052	4,488,474	4,452,139	0	(8,088)	0	(8,088)	0	4,444,052	0	0	0	90,378	07/15/2046
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		12/01/2017	Paydown		995,487	995,487	1,005,439	997,760	0	(2,274)	0	(2,274)	0	995,487	0	0	0	20,705	08/15/2046
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		12/01/2017	Paydown		203,042	203,042	194,817	198,490	0	4,552	0	4,552	0	203,042	0	0	0	5,568	12/15/2047
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		12/01/2017	Paydown		1,995,369	1,995,369	2,025,300	2,021,517	0	(26,147)	0	(26,147)	0	1,995,369	0	0	0	37,911	08/26/2036
46642D-AL-2	JPMCC 2014-INN D 3.845% 06/15/29		05/15/2017	Paydown		355,000	355,000	345,016	350,937	0	4,063	0	4,063	0	355,000	0	0	0	4,735	06/15/2029
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		11/01/2017	Paydown		1,027,640	1,027,640	1,058,466	1,048,379	0	(20,739)	0	(20,739)	0	1,027,640	0	0	0	47,276	08/15/2047
46642J-AE-5	JPMCC 2014-BXH B 2.745% 04/15/27		07/15/2017	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	63,302	04/15/2027
46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		12/01/2017	Paydown		412,959	412,959	415,960	415,960	0	(3,000)	0	(3,000)	0	412,959	0	0	0	5,420	05/25/2047
46849L-NQ-0	JACKSON NATL LIFE GLOBAL 1.250% 02/21/17		02/21/2017	Maturity		1,150,000	1,150,000	1,150,104	1,150,086	0	(86)	0	(86)	0	1,150,000	0	0	0	7,188	02/21/2017
476556-CW-3	JERSEY CENTRAL PIWR & LT 5.650% 06/01/17		06/01/2017	Maturity		500,000	500,000	508,810	508,006	0	(8,006)	0	(8,006)	0	500,000	0	0	0	14,125	06/01/2017
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		10/30/2017	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	152	07/30/2047
48247U-AA-3	KSBA 2013-1 A 2.094% 08/25/36		11/25/2017	Paydown		0	0	542,781	563,090	0	(549,024)	14,067	(563,091)	0	0	0	0	0	81,784	08/25/2036
48249K-AA-3	KSBA 2014-3 A 1.403% 05/25/39		12/25/2017	Paydown		0	0	668,882	676,581	0	(664,228)	12,353	(676,581)	0	0	0	0	0	140,067	05/25/2039
48249Y-AA-3	KSBA 2016-1 A 2.675% 03/25/42		11/25/2017	Paydown		0	0	245,883	241,043	0	(238,417)	2,627	(241,044)	0	0	0	0	0	25,656	03/25/2042
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.590% 05/01/37		04/26/2017	PNC CAPITAL MARKETS Redemption		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	7,660	05/01/2037
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.590% 05/01/37		07/03/2017	100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	503	05/01/2037
491386-AM-0	KENTUCKY POWER CO 6.000% 09/15/17		09/15/2017	Maturity		200,000	200,000	209,708	206,337	0	(6,337)	0	(6,337)	0	200,000	0	0	0	12,000	09/15/2017
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		04/13/2017	Call 100.0000		2,310,000	2,310,000	2,310,343	2,310,044	0	(12)	0	(12)	0	2,310,032	0	(32)	(32)	101,277	04/30/2018
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		03/31/2017	Redemption 100.0000		263,083	263,083	263,122	263,088	0	(5)	0	(5)	0	263,083	0	0	0	2,732	04/30/2018
494368-BD-4	KIMBERLY CLARK 7.500% 11/01/18		12/14/2017	Call 100.0000		2,000,000	2,000,000	1,992,680	1,997,908	0	953	0	953	0	1,998,861	0	1,139	1,139	260,290	11/01/2018
500605-AE-0	KOPPERS INC 7.875% 12/01/19		01/25/2017	TENDER OFFER		2,176,270	2,138,000	2,177,060	2,142,876	0	(620)	0	(620)	0	2,142,256	0	34,014	34,014	25,255	12/01/2019
50075N-AS-3	KRAFT FOODS INC 6.500% 08/11/17		08/11/2017	Maturity		2,000,000	2,000,000	2,147,560	2,013,765	0	(13,765)	0	(13,765)	0	2,000,000	0	0	0	130,000	08/11/2017
501044-OG-4	KROGER CO 6.400% 08/15/17		08/15/2017	Maturity		4,000,000	4,000,000	4,332,550	4,059,079	0	(59,079)	0	(59,079)	0	4,000,000	0	0	0	256,000	08/15/2017
501044-DF-5	KROGER CO 3.875% 10/15/46		10/18/2017	STIFEL NICHOLAS		1,333,875	1,500,000	1,499,445	1,499,377	0	90	0	90	0	1,499,467	0	(165,592)	(165,592)	60,870	10/15/2046
50187V-AD-3	LRF 2013-1 A4 1.980% 09/15/21		01/15/2017	Paydown		525,159	525,159	525,147	525,159	0	0	0	0	0	525,159	0	0	0	867	09/15/2021
50187V-AH-4	LRF 2013-1 E1 6.000% 09/15/21		04/15/2017	Paydown		334,000	334,000	343,185	341,857	0	(7,857)	0	(7,857)	0	334,000	0	0	0	6,680	09/15/2021
512807-AM-0	LAM RESEARCH CORP 2.750% 03/15/20		03/07/2017	KEY BANC-MCDONALD		348,505	345,000	346,653	346,622	0	(87)	0	(87)	0	346,535	0	1,970	1,970	4,559	03/15/2020
52177F-AA-2	LRF 2016-1 A1 1.000% 06/19/17		03/15/2017	Paydown		2,047,860	2,047,860	2,047,465	2,047,532	0	328	0	328	0	2,047,860	0	0	0	3,098	06/19/2017
52177F-AB-0	LRF 2016-1 A2 1.720% 07/16/18		08/15/2017	Paydown		200,000	200,000	199,983	199,991	0	9	0	9	0	200,000	0	0	0	1,848	07/16/2018
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2017	Paydown		850,415	936,349	797,663	803,725	0	46,690	0	46,690	0	850,415	0	0	0	34,153	11/25/2036
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		12/01/2017	Paydown		487,028	487,028	487,028	487,028	0	0	0	0	0	487,028	0	0	0	13,708	09/25/2035
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		12/01/2017	Paydown		690,212	690,212	689,195	680,059	0	10,153	0	10,153	0	690,212	0	0	0	22,580	10/25/2035
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		12/01/2017	Paydown		1,207,247	1,295,884	1,169,071	1,276,939	0	(69,692)	0	(69,692)	0	1,207,247	0	0	0	34,785	12/25/2035
52522H-AN-2	LXS 2006-8 3A5 5.227% 06/25/36		12/01/2017	Paydown		996,146	1,103,475	1,039,340	1,039,334	0	(43,188)	0	(43,188)	0	996,146	0	0	0	36,347	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		12/01/2017	Paydown		21,479	187,603	147,412</												

ANNUAL STATEMENT FOR THE YEAR 2017 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
571903-AG-8	MARRIOTT INTERNATIONAL-CL A 6.375% 06/15/17		06/15/2017	Maturity		200,000	200,000	209,208	204,392	0	(4,392)	0	(4,392)	0	200,000	0	0	0	6,375	06/15/2017
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		12/01/2017	Paydown		481,828	481,828	481,789	468,621	0	13,206	0	13,206	0	481,828	0	0	0	8,442	11/25/2035
58013M-EB-6	MCDONALD'S CORP 5.800% 10/15/17		10/15/2017	Maturity		5,000,000	5,000,000	5,065,800	5,006,169	0	(6,169)	0	(6,169)	0	5,000,000	0	0	0	290,000	10/15/2017
589929-PV-4	MLMI 1998-C1 B 6.750% 11/15/26		08/01/2017	Paydown		2,644,879	2,644,879	3,041,611	2,670,659	0	(25,780)	0	(25,780)	0	2,644,879	0	0	0	66,218	11/15/2026
589929-PW-2	MLMI 1998-C1 C 6.750% 11/15/26		12/01/2017	Paydown		3,087,988	3,087,988	3,342,747	3,126,754	0	(38,765)	0	(38,765)	0	3,087,988	0	0	0	163,265	11/15/2026
59217G-CB-3	MET LIFE GLOB 2.105% 12/19/18		08/08/2017	MIZUHO SECURITIES USA INC		20,095,800	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	95,800	95,800	201,897	12/19/2018
593074-AA-5	MEYER COOKWARE INDUS 1.020% 05/01/27		05/01/2017	Redemption		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	12,315	05/01/2027
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2017	Redemption		366,000	366,000	366,000	366,000	0	0	0	0	0	366,000	0	0	0	15,595	08/01/2025
595620-AG-0	MIDAMERICAN ENERGY CO 5.950% 07/15/17		02/27/2017	Call 100.0000		495,000	495,000	543,985	506,528	0	(3,328)	0	(3,328)	0	503,200	0	(8,200)	(8,200)	27,876	07/15/2017
599809-AA-8	MMLT 2015-1 A1 2.230% 06/25/56		08/25/2017	Paydown		99,514	99,514	99,275	99,369	0	145	0	145	0	99,514	0	0	0	843	06/25/2056
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		06/30/2017	Redemption		58,975	58,975	58,975	58,975	0	0	0	0	0	58,975	0	0	0	1,572	06/30/2027
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		11/20/2017	Redemption		250,000	250,000	254,687	252,839	0	(2,839)	0	(2,839)	0	250,000	0	0	0	9,350	05/20/2027
617446-HS-1	MORGAN STANLEY 5.550% 04/27/17		04/27/2017	Maturity		10,000,000	10,000,000	9,969,700	9,996,989	0	3,011	0	3,011	0	10,000,000	0	0	0	277,500	04/27/2017
617446-V7-1	MORGAN STANLEY 6.250% 08/28/17		08/28/2017	Maturity		200,000	200,000	213,192	205,645	0	(5,645)	0	(5,645)	0	200,000	0	0	0	12,500	08/28/2017
61745M-A3-7	MSC 2004-3 247 5.500% 04/25/34		11/01/2017	Paydown		982,033	982,033	955,334	977,323	0	4,710	0	4,710	0	982,033	0	0	0	26,376	04/25/2034
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		12/01/2017	Paydown		519,804	519,804	325,062	306,969	0	217,688	4,854	212,834	0	519,804	0	0	0	6,179	10/25/2036
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		12/01/2017	Paydown		205,905	205,905	113,227	104,823	0	101,082	0	101,082	0	205,905	0	0	0	2,316	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		12/01/2017	Paydown		282,029	282,029	179,193	146,614	0	135,415	0	135,415	0	282,029	0	0	0	9,618	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2017	Paydown		215,136	215,136	127,215	128,355	0	91,352	4,571	86,781	0	215,136	0	0	0	2,894	01/25/2047
61760R-BA-9	MSC 2011-C3 A3 4.054% 08/15/49		12/01/2017	Paydown		377,566	377,566	381,329	378,552	0	(987)	0	(987)	0	377,566	0	0	0	8,335	08/15/2049
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		12/01/2017	Paydown		670,462	670,462	683,862	676,196	0	(5,734)	0	(5,734)	0	670,462	0	0	0	14,557	08/15/2045
62854A-AB-0	MYLAN NV 3.750% 12/15/20		02/03/2017	Tax Free Exchange		10,021,916	10,000,000	10,028,000	10,022,594	0	(678)	0	(678)	0	10,021,916	0	0	0	50,349	12/15/2020
62854A-AC-8	MYLAN NV 3.150% 06/15/21		02/03/2017	Tax Free Exchange		14,984,395	15,000,000	14,982,600	14,984,319	0	76	0	76	0	14,984,395	0	0	0	63,000	06/15/2021
62854A-AD-6	MYLAN NV 3.950% 06/15/26		02/03/2017	Tax Free Exchange		4,963,443	5,000,000	4,961,550	4,963,273	0	171	0	171	0	4,963,443	0	0	0	26,333	06/15/2026
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		10/16/2017	Call 100.0000		1,844,000	1,844,000	1,908,540	1,858,301	0	(4,729)	0	(4,729)	0	1,853,572	0	(9,572)	(9,572)	181,922	05/15/2021
62942K-AA-4	NRPM 2013-1 A1 3.250% 07/25/43		12/01/2017	Paydown		395,244	395,244	385,362	385,964	0	9,280	0	9,280	0	395,244	0	0	0	6,780	07/25/2043
62942K-AV-8	NRPM 2013-1 A23 3.250% 07/25/43		12/01/2017	Paydown		1,129,266	1,129,266	1,144,794	1,142,809	0	(13,543)	0	(13,543)	0	1,129,266	0	0	0	19,370	07/25/2043
62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		09/01/2017	TENDER OFFER		2,829	2,829	2,829	2,829	0	0	0	0	0	2,829	0	0	0	100	12/01/2023
62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		12/01/2017	Redemption		699,446	699,446	699,446	699,446	0	0	0	0	0	699,446	0	0	0	33,004	12/01/2023
63534P-AG-2	PNC BANK 5.800% 06/07/17		06/07/2017	Maturity		9,850,000	9,850,000	10,757,462	9,919,670	0	(69,670)	0	(69,670)	0	9,850,000	0	0	0	285,650	06/07/2017
63743H-EM-0	NATIONAL RURAL UTILITIES 0.950% 04/24/17		04/24/2017	Maturity		1,000,000	1,000,000	999,170	999,236	0	764	0	764	0	1,000,000	0	0	0	4,750	04/24/2017
63940K-AA-4	NVTAS 2016-1 A1 1.100% 09/15/21		06/15/2017	Paydown		246,984	246,984	246,984	246,984	0	0	0	0	0	246,984	0	0	0	774	09/15/2017
63940K-AB-2	NVTAS 2016-1 A2 2.200% 06/15/21		12/15/2017	Paydown		113,980	113,980	113,979	113,803	0	177	0	177	0	113,980	0	0	0	1,951	06/15/2021
64072T-AE-5	NEPTUNE FINCO CORP 10.125% 01/15/23		11/20/2017	BARCLAYS		227,500	200,000	200,000	200,000	0	0	0	0	0	200,000	0	27,500	27,500	27,394	01/15/2023
64352V-MA-6	NCHET 2005-A A6 4.541% 08/25/35		12/01/2017	Paydown		185,761	185,761	173,454	175,206	0	10,554	0	10,554	0	185,761	0	0	0	4,215	08/25/2035
649840-CP-8	NEW YORK STATE EL & GAS CO 6.150% 12/15/17		12/15/2017	Maturity		200,000	200,000	208,868	208,271	0	(8,271)	0	(8,271)	0	200,000	0	0	0	12,300	12/15/2017
654090-BA-9	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		04/18/2017	GOLDMAN SACHS		3,230,340	3,167,000	3,167,000	3,167,000	0	0	0	0	0	3,167,000	0	63,340	63,340	79,175	10/01/2020
654730-AQ-6	NISOURCE FINANCE CORP 5.250% 09/15/17		09/15/2017	Maturity		200,000	200,000	209,504	204,825	0	(4,825)	0	(4,825)	0	200,000	0	0	0	10,500	09/15/2017
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2017	Paydown		207,576	207,576	172,617	163,208	0	44,368	0	44,368	0	207,576	0	0	0	5,917	03/25/2047
655663-D8-8	NORDSON CORP PP 2.620% 07/26/21		07/28/2017	Redemption		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	36,680	07/26/2021
655844-AE-8	NORFOLK SOUTHERN CORP 7.700% 05/15/17		05/15/2017	Maturity		5,200,000	5,200,000	5,903,950	5,237,491	0	(37,491)	0	(37,491)	0	5,200,000	0	0	0	200,200	05/15/2017
67103G-AA-7	OSF FINANCE VRDN 1.580% 12/01/37		12/01/2017	Call 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,472	12/01/2037
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2017	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		12/01/2017	Call 100.0000		41,668	41,668	41,668	41,668	0	0	0	0	0	41,668	0	0	0	2,365	12/01/2028
68233J-AK-0	ONCOR ELECTRIC DELIVERY 5.000% 09/30/17		09/29/2017	Call 100.0000		200,000	200,000	208,922	205,350	0	(5,330)	0	(5,330)	0	200,020	0	(20)	(20)	9,991	09/30/2017

ANNUAL STATEMENT FOR THE YEAR 2017 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
68267A-AA-0	ODART 2016-1A A 2.040% 01/15/21		12/15/2017	Paydown		126,384	126,384	126,377	126,377	0	7	0	7	0	126,384	0	0	0	1,245	01/15/2021
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		12/10/2017	Paydown		43,705	43,705	44,975	44,404	0	(699)	0	(699)	0	43,705	0	0	0	764	03/10/2027
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		12/09/2017	Paydown		27,748	27,748	27,679	27,692	0	56	0	56	0	27,748	0	0	0	328	07/09/2029
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		06/30/2017	Redemption		92,088	92,088	90,254	91,284	0	804	0	804	0	92,088	0	0	0	2,859	12/30/2020
693456-AP-0	PMTLT 2013-J1 B2 3.561% 09/25/43		12/01/2017	Paydown		255,138	255,138	261,586	261,407	0	(6,269)	0	(6,269)	0	255,138	0	0	0	4,971	09/25/2043
693476-BB-8	PNC FUNDING CORP 5.625% 02/01/17		02/01/2017	Maturity		200,000	200,000	204,564	200,735	0	(735)	0	(735)	0	200,000	0	0	0	5,625	02/01/2017
69353R-EX-2	PNC BANK NA 1.450% 07/29/19		01/30/2017	US BANCORP		365,416	370,000	363,980	364,037	0	196	0	196	0	364,232	0	1,183	1,183	2,727	07/29/2019
69362B-AY-8	PSEG POWER 4.150% 09/15/21		07/10/2017	WELLS FARGO		1,052,520	1,000,000	999,110	999,481	0	52	0	52	0	999,533	0	52,987	52,987	34,353	09/15/2021
69403W-AB-3	PACIFIC BEACON LLC 1.564% 07/15/26		07/15/2017	Redemption		755,315	755,315	642,018	676,621	0	78,694	0	78,694	0	755,315	0	0	0	6,291	07/15/2026
694308-GL-5	PACIFIC GAS & EL 5.625% 11/30/17		11/30/2017	Maturity		9,000,000	9,000,000	9,580,740	9,074,551	0	(74,551)	0	(74,551)	0	9,000,000	0	0	0	506,250	11/30/2017
694308-GN-1	PACIFIC GAS & EL 8.250% 10/15/18		12/29/2017	Call 100.0000		7,000,000	7,000,000	6,945,330	6,984,863	0	92	0	92	0	6,992,214	0	7,786	7,786	448,674	10/15/2018
694308-HO-3	PACIFIC GAS & EL 1.687% 11/30/17		11/30/2017	Maturity		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	0	11/30/2017
70865F-AA-1	PENN-AMER WATER CO 7.080% 11/01/17		11/01/2017	Maturity		3,000,000	3,000,000	3,373,110	3,037,682	0	(37,682)	0	(37,682)	0	3,000,000	0	0	0	212,400	11/01/2017
71085P-BM-4	PCHLT 2005-1 M3 2.434% 01/25/35		08/25/2017	Paydown		56,858	56,858	56,918	56,960	0	(102)	0	(102)	0	56,858	0	0	0	290	01/25/2035
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		01/02/2017	Taxable Exchange		1,172,908	1,037,880	1,129,241	1,077,571	0	459	0	459	0	1,078,030	0	94,879	94,879	0	02/15/2023
72650R-AP-7	PLAINS ALL AMER PIPELINE 6.125% 01/15/17		01/15/2017	Maturity		3,000,000	3,000,000	2,988,269	2,999,733	0	267	0	267	0	3,000,000	0	0	0	91,875	01/15/2017
73019F-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2017	Redemption		200,968	200,968	200,968	200,968	0	0	0	0	0	200,968	0	0	0	4,522	09/13/2027
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		11/23/2017	Call 100.0000		656,000	656,000	656,000	656,000	0	0	0	0	0	656,000	0	0	0	97,088	04/01/2022
737415-AK-5	POST APARTMENT HOMES 4.750% 10/15/17		07/15/2017	Redemption		150,000	150,000	154,623	152,200	0	(2,200)	0	(2,200)	0	150,000	0	0	0	5,383	10/15/2017
737446-AH-7	POST HOLDINGS INC 7.750% 03/15/24		05/17/2017	TENDER OFFER		568,125	500,000	512,050	509,763	0	(708)	0	(708)	0	509,056	0	59,069	59,069	26,802	03/15/2024
74113A-AE-6	PART 2014-1A A3 1.520% 04/15/20		08/15/2017	Paydown		104,019	104,019	104,052	104,034	0	(14)	0	(14)	0	104,019	0	0	0	555	04/15/2020
74340X-AX-9	PROLOGIS TRUST 4.000% 01/15/18		10/18/2017	Call 100.0000		586,000	586,000	603,797	596,210	0	(10,210)	0	(10,210)	0	586,000	0	0	0	29,495	01/15/2018
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900%		04/28/22			1,325	1,325	1,220	1,229	0	97	0	97	0	1,325	0	0	0	93	04/28/2022
74432Q-BC-8	PRUDENTIAL FINANCIAL INC 6.000% 12/01/17		12/01/2017	Maturity		2,000,000	2,000,000	1,987,120	1,998,346	0	1,654	0	1,654	0	2,000,000	0	0	0	120,000	12/01/2017
74922E-AF-6	RALI 2006-GS6 1A6 6.250% 06/25/36		12/01/2017	Paydown		336,857	442,691	370,358	381,487	0	(44,631)	0	(44,631)	0	336,857	0	0	0	14,534	06/25/2036
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		11/26/2017	Paydown		663,070	663,070	671,359	664,215	0	(1,145)	0	(1,145)	0	663,070	0	0	0	19,476	10/26/2034
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		12/01/2017	Paydown		167,442	186,987	152,843	159,098	0	8,344	0	8,344	0	167,442	0	0	0	5,702	06/25/2036
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		12/01/2017	Paydown		813,320	813,320	812,301	811,251	0	2,068	0	2,068	0	813,320	0	0	0	22,512	06/25/2055
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		12/01/2017	Paydown		72,811	72,811	71,958	72,496	0	315	0	315	0	72,811	0	0	0	2,089	11/25/2035
75995Q-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		12/01/2017	Paydown		113,180	113,180	82,554	76,011	0	37,169	0	37,169	0	113,180	0	0	0	3,057	05/25/2036
760985-7E-5	RAMP 2004-RS7 A15 5.447% 07/25/34		09/01/2017	Paydown		1,891,850	1,902,410	1,771,620	1,781,798	0	110,051	0	110,051	0	1,891,850	0	0	0	73,315	07/25/2034
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		12/01/2017	Paydown		72,454	72,454	73,359	73,467	0	(1,013)	0	(1,013)	0	72,454	0	0	0	2,284	01/25/2032
760985-7H-9	RAMP 2003-RZ5 A7 5.470% 09/25/33		02/01/2017	Paydown		483,476	483,476	480,265	483,659	0	(183)	0	(183)	0	483,476	0	0	0	4,172	09/25/2033
760985-UR-0	RAMP 2003-RS4 A15 5.468% 05/25/33		12/01/2017	Paydown		89,018	89,018	64,538	72,095	0	16,922	0	16,922	0	89,018	0	0	0	2,657	05/25/2033
760985-IV-3	RAMP 2003-RS5 A15 5.370% 06/25/33		12/01/2017	Paydown		540,928	540,928	540,611	546,021	0	(5,093)	0	(5,093)	0	540,928	0	0	0	13,917	06/25/2033
760985-YU-9	RAMP 2003-RZ4 A6 5.990% 10/25/33		02/01/2017	Paydown		6,253,581	6,253,581	6,252,867	6,283,683	0	(30,103)	0	(30,103)	0	6,253,581	0	0	0	62,415	10/25/2033
761118-HD-7	RALI 2005-GS16 A4 5.750% 11/25/35		12/01/2017	Paydown		291,266	377,302	341,557	346,780	0	(55,515)	0	(55,515)	0	291,266	0	0	0	11,076	11/25/2035
761118-XQ-6	RALI 2006-GS3 1A12 6.000% 03/25/36		12/01/2017	Paydown		465,660	585,109	482,159	511,386	0	(45,726)	0	(45,726)	0	465,660	0	0	0	20,401	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		12/01/2017	Paydown		14,395	15,289	14,896	14,770	0	(352)	23	(375)	0	14,395	0	0	0	367	11/25/2035
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		12/01/2017	Paydown		1,543,932	1,700,016	1,344,432	1,331,026	0	212,906	0	212,906	0	1,543,932	0	0	0	66,162	04/25/2036
761713-BR-6	REYNOLDS AMERICAN INC 2.300% 08/21/17		08/21/2017	Maturity		200,000	200,000	202,136	201,378	0	(1,378)	0	(1,378)	0	200,000	0	0	0	4,600	08/21/2017
78009N-AB-9	Royal Bank 1.492% 03/28/17		03/28/2017	Maturity		7,800,000	7,800,000	7,800,000	7,800,000	0	0	0	0	0	7,800,000	0	0	0	24,963	03/28/2017
78009N-F9-2	Royal Bank 1.761% 07/28/17		07/28/2017	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	89,914	07/28/2017
78403D-AC-4	SBA TOWER TRUST 2.933% 12/15/17		04/17/2017	Call 100.0000		200,000	200,000	199,900	199,940	0	18	0	18	0	199,959	0	41	41	1,988	12/15/2017
785592-AR-7	SABINE PASS LIQUEFACTION 5.000% 03/15/27		05/11/2017	Tax Free Exchange		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	316,667	03/15/2027
786514-BP-3	SAFEWAY INC 6.350% 08/15/17		08/15/2017	Maturity		182,000	182,000	181,975	181,975	0	25	0	25	0	182,000	0	0	0	11,557	08/15/2017
80281C-AG-0	SDART 2013-5 D 2.730% 10/15/19		12/15/2017	Paydown		1,235	1,235	1,248	1,248	0	(13)	0	(13)	0	1,235	0	0	0	28	10/15/2019
80283B-AE-5	SDART 2012-AA C 1.780% 11/15/18		03/15/2017	Paydown		21,587	21,587	21,644	21,590	0	(3)	0	(3)	0	21,587	0	0	0	51	11/15/2018
80283B-AF-2	SDART 2012-AA D 2.460% 12/15/18		07/15/2017	Paydown		8,690,000	8,690,000	8,765,359	8,715,078	0	(25,078)	0	(25,078)	0	8,690,000	0	0	0	111,663	12/15/2018
80283D-AE-1	SDART 2013-2 C 1.950% 03/15/19		08/15/2017	Paydown		142,579	142,579	143,136	142,720	0	(142)	0	(142)	0	142,579	0	0	0	913	03/15/2019

ANNUAL STATEMENT FOR THE YEAR 2017 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
80283F-AE-6	SDART 2013-1 C 1.760% 01/15/19		05/15/2017	Paydown		90,815	90,815	90,971	90,850	0	(35)	0	(35)	0	90,815	0	0	0	367	01/15/2019
80283F-AF-3	SDART 20131 D 2.270% 01/15/19		09/15/2017	Paydown		530,000	530,000	532,264	531,468	0	(1,468)	0	(1,468)	0	530,000	0	0	0	8,455	01/15/2019
80283W-AE-9	SDART 2014-2 B 1.620% 02/15/19		02/15/2017	Paydown		2,304,454	2,304,454	2,304,093	2,304,441	0	12	0	12	0	2,304,454	0	0	0	4,552	02/15/2019
80283X-AE-7	SDART 2014-3 B 1.450% 05/15/19		02/15/2017	Paydown		1,207,792	1,207,792	1,207,557	1,207,789	0	4	0	4	0	1,207,792	0	0	0	1,585	05/15/2019
80283X-AF-4	SDART 2014-3 C 2.130% 08/17/20		12/15/2017	Paydown		3,949,395	3,949,395	3,929,648	3,945,036	0	4,359	0	4,359	0	3,949,395	0	0	0	47,084	08/17/2020
80283Y-AE-5	SDART 2014-4 B 1.820% 05/15/19		06/15/2017	Paydown		2,845,889	2,845,889	2,845,417	2,845,504	0	385	0	385	0	2,845,889	0	0	0	12,743	05/15/2019
80284A-AE-6	SDART 2014-5 B 1.760% 09/16/19		08/15/2017	Paydown		11,889,152	11,889,152	11,887,589	11,888,954	0	198	0	198	0	11,889,152	0	0	0	73,003	09/16/2019
80284B-AE-4	SDART 2015-2 B 1.830% 01/15/20		12/15/2017	Paydown		14,471,760	14,471,760	14,471,422	14,445,005	0	26,755	0	26,755	0	14,471,760	0	0	0	171,871	01/15/2020
80284C-AE-2	SDART 2015-1 B 1.970% 11/15/19		11/15/2017	Paydown		360,000	360,000	361,013	360,405	0	(405)	0	(405)	0	360,000	0	0	0	3,349	11/15/2019
80808F-AE-2	SCHREIBER FOODS PP 3.570% 11/10/17		11/10/2017	Maturity		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	124,950	11/10/2017
811065-AB-7	SCRIPPS NETWORKS INTER 2.750% 11/15/19		05/24/2017	ROBERT W. BAIRD		2,420,329	2,390,000	2,376,736	2,380,399	0	1,356	0	1,356	0	2,381,754	0	38,575	38,575	35,601	11/15/2019
81376L-AA-7	SERT 2016-1A A 4.810% 06/13/23		12/12/2017	Paydown		6,000,000	6,000,000	5,999,157	5,996,332	0	3,668	0	3,668	0	6,000,000	0	0	0	288,600	06/13/2023
81663A-AB-1	SEMGROUP CORP-CLASS A 7.500% 06/15/21		03/15/2017	TENDER OFFER		2,415,676	2,293,000	2,293,000	2,293,000	0	0	0	0	0	2,293,000	0	122,676	122,676	42,994	06/15/2021
816851-AS-8	SEMPRA ENERGY 2.300% 04/01/17		04/01/2017	Maturity		4,000,000	4,000,000	4,018,440	4,011,268	0	(11,268)	0	(11,268)	0	4,000,000	0	0	0	46,000	04/01/2017
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		12/01/2017	Paydown		540,148	540,148	551,795	551,595	0	(11,447)	0	(11,447)	0	540,148	0	0	0	10,729	05/25/2045
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		12/01/2017	Paydown		640,700	640,700	640,683	640,408	0	292	0	292	0	640,700	0	0	0	9,805	01/25/2042
81744T-AE-7	SEMT 2012-1 B1 4.251% 01/25/42		12/01/2017	Paydown		159,511	159,511	163,399	163,399	0	(3,888)	0	(3,888)	0	159,511	0	0	0	3,190	01/25/2042
81744Y-AG-1	SEMT 2013-4 B2 3.490% 04/25/43		12/01/2017	Paydown		143,521	143,521	137,976	138,431	0	5,090	0	5,090	0	143,521	0	0	0	2,731	04/25/2043
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2017	Paydown		926,946	926,946	910,869	912,665	0	14,281	0	14,281	0	926,946	0	0	0	17,058	07/25/2043
81745R-AG-5	SEMT 2013-3 B1 3.523% 03/25/43		12/01/2017	Paydown		111,248	111,248	112,300	112,300	0	(1,052)	0	(1,052)	0	111,248	0	0	0	1,875	03/25/2043
81745R-AH-3	SEMT 2013-3 B2 3.523% 03/25/43		12/01/2017	Paydown		26,724	26,724	27,427	27,427	0	(703)	0	(703)	0	26,724	0	0	0	286	03/25/2043
81746H-BT-7	SEMT 2017-QH1 A20 3.500% 10/25/47		12/01/2017	Paydown		286,818	286,818	288,453	288,453	0	(1,635)	0	(1,635)	0	286,818	0	0	0	1,955	10/25/2047
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		12/01/2017	Paydown		2,494,055	2,494,055	2,528,154	2,520,874	0	(26,818)	0	(26,818)	0	2,494,055	0	0	0	42,051	07/25/2045
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		12/01/2017	Paydown		482,246	482,246	482,020	482,020	0	226	0	226	0	482,246	0	0	0	9,724	02/25/2047
81753W-AA-6	BCRR 2016-FRR3 A 5.884% 05/26/26		09/25/2017	Paydown		5,000,000	5,000,000	4,925,000	4,925,000	0	75,000	0	75,000	0	5,000,000	0	0	0	185,164	05/26/2026
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		12/01/2017	Paydown		1,425,598	1,425,598	1,394,363	1,397,709	0	27,889	0	27,889	0	1,425,598	0	0	0	22,780	07/25/2043
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		10/20/2017	Paydown		186,469	186,469	187,170	186,571	0	(102)	0	(102)	0	186,469	0	0	0	2,494	08/20/2029
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		12/20/2017	Paydown		1,159,743	1,159,743	1,159,594	1,159,819	0	(77)	0	(77)	0	1,159,743	0	0	0	13,131	10/20/2030
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		12/20/2017	Paydown		23,657	23,657	23,706	23,648	0	9	0	9	0	23,657	0	0	0	193	11/20/2029
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		01/20/2017	Paydown		44,185	44,185	45,317	44,185	0	0	0	0	0	44,185	0	0	0	105	11/20/2028
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		12/20/2017	Paydown		870,735	870,735	870,706	870,784	0	(49)	0	(49)	0	870,735	0	0	0	9,727	11/20/2025
82652D-AA-8	SRFC 2014-2A A 2.050% 06/20/31		12/20/2017	Paydown		133,834	133,834	133,562	133,581	0	253	0	253	0	133,834	0	0	0	1,314	06/20/2031
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		12/20/2017	Paydown		2,327,919	2,327,919	2,327,492	2,327,776	0	143	0	143	0	2,327,919	0	0	0	26,894	10/20/2031
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		12/20/2017	Paydown		2,149,711	2,149,711	2,149,325	2,146,164	0	3,547	0	3,547	0	2,149,711	0	0	0	25,560	10/20/2033
828807-CD-7	SIMON PROPERTY GROUP INC 5.650% 02/01/20		06/26/2017	Call 100.0000		19,000,000	19,000,000	21,485,680	19,976,257	0	(160,506)	0	(160,506)	0	19,815,751	0	(815,751)	(815,751)	2,875,944	02/01/2020
828807-CW-5	SIMON PROPERTY GROUP INC 3.300% 01/15/26		03/29/2017	KEY BANC-MCDONALD		715,495	725,000	723,463	723,587	0	17	0	17	0	723,604	0	(8,109)	(8,109)	17,146	01/15/2026
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		09/01/2017	Call 100.0000		39,354,000	39,354,000	42,138,511	40,705,486	0	(378,008)	0	(378,008)	0	40,327,478	0	(973,478)	(973,478)	3,190,953	08/15/2022
83545G-AV-4	SONIC AUTOMOTIVE INC 7.000% 07/15/22		03/27/2017	Call 100.0000		9,000,000	9,000,000	9,742,500	9,397,811	0	(37,931)	0	(37,931)	0	9,359,880	0	(359,880)	(359,880)	932,130	07/15/2022
84265V-AF-2	SOUTHERN COPPER CORP 3.500% 11/08/22		03/09/2017	CITIGROUP GLOBAL MKTS		3,990,000	4,000,000	3,986,280	3,991,265	0	268	0	268	0	3,991,533	0	(1,533)	(1,533)	49,000	11/08/2022
85022W-AA-2	SOFT 2016-AA A 3.050% 04/25/2																			

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		12/01/2017	Paydown		50,982	50,982	51,237	51,226	0	(245)	0	(245)	0	50,982	0	0	0	747	04/25/2055
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		12/01/2017	Paydown		955,706	955,706	956,021	955,427	0	279	0	279	0	955,706	0	0	0	15,508	03/25/2054
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2017	Redemption																
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		04/20/2017	100.0000		1,327,560	1,327,560	1,327,560	1,327,560	0	0	0	0	0	1,327,560	0	0	0	40,092	01/31/2018
				TENDER OFFER		1,061,228	1,057,000	1,049,535	1,054,611	0	471	0	471	0	1,055,082	0	6,146	6,146	37,835	11/01/2018
				JP MORGAN SEC FIXED INC																
90117P-AO-8	AOTA 2015-1211 E 4.280% 08/10/35		10/31/2017			4,015,625	4,000,000	3,544,636	3,588,200	0	28,835	0	28,835	0	3,617,035	0	398,590	398,590	154,639	08/10/2035
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		12/01/2017	Paydown		383,578	383,578	389,314	385,363	0	(1,785)	0	(1,785)	0	383,578	0	0	0	7,069	01/10/2045
90268T-AE-4	UBSC 2011-C1 XA 2.217% 01/10/45		11/01/2017	Paydown		0	0	13,171	13,660	0	(13,660)	0	(13,660)	0	0	0	0	0	2,630	01/10/2045
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		12/01/2017	Paydown		2,770,610	2,770,610	2,812,142	2,785,034	0	(14,425)	0	(14,425)	0	2,770,610	0	0	0	55,239	05/10/2045
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		12/01/2017	Paydown		517,461	517,461	530,387	522,974	0	(5,513)	0	(5,513)	0	517,461	0	0	0	12,804	08/10/2049
90781B-CW-6	UNION PACIFIC CORP 5.650% 05/01/17		05/01/2017	Maturity		5,518,000	5,518,000	5,867,234	5,536,458	0	(18,458)	0	(18,458)	0	5,518,000	0	0	0	155,884	05/01/2017
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2017	Call 100.0000		85,468	85,468	85,468	85,468	0	0	0	0	0	85,468	0	0	0	3,205	09/03/2026
				Redemption																
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2017	100.0000		85,608	85,608	85,608	85,608	0	0	0	0	0	85,608	0	0	0	1,605	09/03/2026
90944W-AA-7	UACST 2016-2 A 1.670% 09/10/18		11/10/2017	Paydown		193,006	193,006	193,004	193,004	0	2	0	2	0	193,006	0	0	0	1,432	09/10/2018
911365-AZ-7	NA UNITED RENTALS 7.625% 04/15/22		10/25/2017	Call 100.9997		809,007	801,000	796,230	796,835	0	358	0	358	0	797,193	0	11,814	11,814	80,193	04/15/2022
911365-BC-7	NA UNITED RENTALS 4.625% 07/15/23		04/12/2017	BANK OF AMERICA SEC		4,625,499	4,461,000	4,461,000	4,461,000	0	0	0	0	0	4,461,000	0	164,499	164,499	156,174	07/15/2023
91829K-AA-1	VALEANT PHARMACEUTICALS 6.375% 10/15/20		12/12/2017	TENDER OFFER		1,217,205	1,223,000	1,258,161	1,236,221	0	(6,566)	0	(6,566)	0	1,229,655	0	(12,450)	(12,450)	108,960	10/15/2020
92343V-AF-1	VERIZON COMMUNICATIONS 6.250% 04/01/37		02/03/2017	Taxable Exchange		5,878,556	5,000,000	4,992,740	4,993,456	0	88	0	88	0	4,993,544	0	885,012	885,012	105,903	04/01/2037
92343V-AL-8	VERIZON COMMUNICATIONS 5.500% 02/15/18		04/24/2017	Call 100.0000		3,600,000	3,600,000	3,781,406	3,628,750	0	(8,017)	0	(8,017)	0	3,620,734	0	(20,734)	(20,734)	256,578	02/15/2018
92343V-AM-6	VERIZON COMMUNICATIONS 6.100% 04/15/18		04/24/2017	Call 100.0000		3,000,000	3,000,000	3,293,190	3,052,732	0	(12,408)	0	(12,408)	0	3,040,324	0	(40,324)	(40,324)	230,625	04/15/2018
92343V-AW-4	VERIZON COMMUNICATIONS 6.000% 04/01/41		08/16/2017	TENDER OFFER		2,384,500	2,000,000	1,966,660	1,969,157	0	411	0	411	0	1,969,568	0	414,932	414,932	105,000	04/01/2041
92552V-AF-7	VIASAT INC 6.875% 06/15/20		09/12/2017	TENDER OFFER		5,677,868	5,572,000	5,687,330	5,606,651	0	(17,183)	0	(17,183)	0	5,589,468	0	88,400	88,400	293,691	06/15/2020
	VIRGINIA ELECTRIC & POWER 5.950% 09/15/17																			
927804-FC-3	VORNADO DP LLC 2010-VNO A1 2.970%		09/15/2017	Maturity		24,715,000	24,715,000	26,314,562	24,876,708	0	(161,708)	0	(161,708)	0	24,715,000	0	0	0	1,470,543	09/15/2017
	VORNADO DP LLC 2010-VNO A1 2.970%																			
92903P-AA-7	09/13/28		12/01/2017	Paydown		639,335	639,335	639,335	638,938	0	397	0	397	0	639,335	0	0	0	10,347	09/13/2028
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2017	Paydown		343,271	343,271	286,632	299,286	0	43,985	0	43,985	0	343,271	0	0	0	10,240	06/25/2033
92936Q-AE-8	WFBBS 2012-C6 A3 3.143% 04/15/45		12/01/2017	Paydown		2,434,570	2,434,570	2,458,786	2,441,032	0	(6,462)	0	(6,462)	0	2,434,570	0	0	0	42,701	04/15/2045
92976G-AH-4	WACHOVIA BANK NA 6.000% 11/15/17		07/20/2017	WELLS FARGO		1,013,700	1,000,000	1,136,590	1,018,534	0	(12,063)	0	(12,063)	0	1,006,471	0	7,229	7,229	41,667	11/15/2017
92976G-AH-4	WACHOVIA BANK NA 6.000% 11/15/17		11/15/2017	Maturity		17,075,000	17,075,000	19,041,916	17,342,418	0	(267,418)	0	(267,418)	0	17,075,000	0	0	0	1,024,500	11/15/2017
92978Q-CB-1	WBOMT 2007-C30 A5 5.342% 12/15/43		01/01/2017	Paydown		2,626,389	2,626,389	2,604,126	2,622,912	0	3,477	0	3,477	0	2,626,389	0	0	0	11,692	12/15/2043
	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 2.034% 05/25/18		12/25/2017	Paydown		3,068	3,068	3,078	3,067	0	1	0	1	0	3,068	0	0	0	16	05/25/2018
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		12/01/2017	Paydown		386,477	510,984	385,124	431,186	0	(44,709)	0	(44,709)	0	386,477	0	0	0	12,636	05/25/2036
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/01/2017	Paydown		216,338	289,544	267,367	270,105	0	(53,767)	0	(53,767)	0	216,338	0	0	0	6,681	11/25/2035
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		12/01/2017	Paydown		40,621	45,264	38,809	39,055	0	1,567	0	1,567	0	40,621	0	0	0	498	04/25/2047
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		12/01/2017	Paydown		271,641	271,641	135,814	130,284	0	141,750	394	141,356	0	271,641	0	0	0	2,725	07/25/2036
	WMALT MORTGAGE SER 2006-9 CL A3 4.846%																			
93935W-AD-6	10/25/36		12/01/2017	Paydown		996,802	996,802	595,789	559,988	0	436,814	0	436,814	0	996,802	0	0	0	15,324	10/25/2036
94016L-AS-8	WASTE MANAGEMENT INC 6.100% 03/15/18		11/30/2017	Call 100.0000		13,000,000	13,000,000	12,947,740	12,990,505	0	4,571	0	4,571	0	12,995,075	0	4,925	4,925	1,126,298	03/15/2018
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		12/15/2017	Paydown		3,005,983	3,005,983	3,006,016	3,006,018	0	(34)	0	(34)	0	3,005,983	0	0	0	50,596	03/15/2029
949772-AU-1	WFMSB 2005-18 2B1 5.500% 01/25/36		12/01/2017	Paydown		10	148,993	49,579												

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
96041Y-AD-6	WLAKE 2014-2A C 2.240% 04/15/20		08/15/2017	Paydown		254,908	254,908	255,784	255,363	0	(455)	0	(455)	0	254,908	0	0	0	1,848	04/15/2020
96042B-AC-7	WLAKE 2016-2A A2 1.570% 06/17/19		12/15/2017	Paydown		246,216	246,216	246,201	246,208	0	8	0	8	0	246,216	0	0	0	2,038	06/17/2019
96042C-AC-5	WLAKE 2015-2A A2A 1.280% 07/16/18		04/15/2017	Paydown		46,946	46,946	46,946	46,946	0	0	0	0	0	46,946	0	0	0	112	07/16/2018
96221T-AH-0	WFRBS 2014-LC14 XA 1.306% 03/15/47		12/01/2017	Paydown		0	0	100,464	91,344	0	(91,344)	0	(91,344)	0	0	0	0	0	15,034	03/15/2047
966387-AH-5	WHITING PETROLEUM CORP 5.750% 03/15/21		09/06/2017	WELLS FARGO		3,914,190	4,142,000	4,142,000	4,142,000	0	0	0	0	0	4,142,000	0	(227,810)	(227,810)	233,378	03/15/2021
064159-AM-8	BANK OF NOVA SCOTIA 2.550% 01/12/17	A	01/12/2017	Maturity		2,800,000	2,800,000	2,825,564	2,801,270	0	(1,270)	0	(1,270)	0	2,800,000	0	0	0	35,700	01/12/2017
06427K-3U-9	BANK OF MONTREAL CHICAGO 1.192% 05/10/17	A	05/10/2017	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	154,248	05/10/2017
06427K-6D-4	BANK OF MONTREAL CHICAGO 1.598% 06/01/17	A	06/01/2017	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	173,569	06/01/2017
136375-BP-6	CANADIAN NATL RAILWAYS 5.850% 11/15/17	A	11/15/2017	Maturity		5,920,000	5,920,000	5,861,024	5,911,921	0	8,079	0	8,079	0	5,920,000	0	0	0	346,320	11/15/2017
136385-AK-7	CANADIAN NATL RESOURCES 5.700% 05/15/17	A	05/15/2017	Maturity		5,000,000	5,000,000	5,028,550	(675)	0	(675)	0	(675)	0	5,000,000	0	0	0	142,500	05/15/2017
29250N-AB-1	ENBRIDGE INC 5.600% 04/01/17	A	04/01/2017	Maturity		12,050,000	12,050,000	11,742,885	12,036,271	0	13,729	0	13,729	0	12,050,000	0	0	0	337,400	04/01/2017
374825-AA-5	GIBSON ENERGY INC 6.750% 07/15/21	A	03/22/2017	TENDER OFFER		1,995,273	1,898,000	1,872,068	1,881,633	0	516	0	516	0	1,882,150	0	113,123	113,123	87,901	07/15/2021
374825-AA-5	GIBSON ENERGY INC 6.750% 07/15/21	A	10/28/2017	Call 100.0000		935,000	935,000	920,751	926,005	0	1,333	0	1,333	0	927,339	0	7,661	7,661	112,724	07/15/2021
552704-AA-6	MEG ENERGY CORP 6.500% 03/15/21	A	03/15/2017	Call 102.1660		2,044,342	2,001,000	2,057,275	2,025,127	0	(1,911)	0	(1,911)	0	2,023,216	0	21,126	21,126	65,033	03/15/2021
71644E-AH-5	PETRO-CANADA 6.050% 05/15/18	A	12/15/2017	Call 100.0000		4,000,000	4,000,000	3,993,160	3,998,459	0	668	0	668	0	3,999,127	0	873	873	333,007	05/15/2018
73755L-AJ-6	POTASH CORP 3.250% 12/01/17	A	12/01/2017	Maturity		6,000,000	6,000,000	5,979,120	5,996,876	0	3,124	0	3,124	0	6,000,000	0	0	0	195,000	12/01/2017
86722T-AA-0	SUNCOR ENERGY INC 6.100% 06/01/18	A	04/26/2017	Call 100.0000		6,570,000	6,570,000	6,545,415	6,565,117	0	916	0	916	0	6,566,034	0	3,966	3,966	494,455	06/01/2018
87425E-AL-7	TALISMAN ENERGY INC 7.750% 06/01/19	A	11/30/2017	Call 100.0000		2,000,000	2,000,000	1,991,920	1,997,243	0	1,107	0	1,107	0	1,998,350	0	1,650	1,650	322,889	06/01/2019
884903-BB-0	THOMSON CORPORATION 6.500% 07/15/18	A	12/28/2017	Call 100.0000		18,775,000	18,775,000	21,545,490	19,451,384	0	(432,799)	0	(432,799)	0	19,018,585	0	(243,585)	(243,585)	2,787,192	07/15/2018
89113W-GD-2	TORONTO DOMINION BANK NY 1.336% 02/10/17	A	02/10/2017	Maturity		32,200,000	32,200,000	32,200,000	32,200,000	0	0	0	0	0	32,200,000	0	0	0	97,293	02/10/2017
89113W-JD-9	TORONTO DOMINION BANK NY 1.598% 06/01/17	A	06/01/2017	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	173,569	06/01/2017
895945-DF-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	02/28/2017	TENDER OFFER		243,635	243,635	156,760	167,118	0	1,826	0	1,826	0	168,945	0	74,691	74,691	5,129	04/28/2021
895945-DE-9	TRICAN WELL SVCS PP 8.290% 04/28/18	A	02/28/2017	TENDER OFFER		213,181	213,181	163,622	183,282	0	3,163	0	3,163	0	186,446	0	26,735	26,735	4,105	04/28/2018
92912E-AC-7	VP11 ESCROW CORP 6.750% 08/15/18	A	03/21/2017	TENDER OFFER		1,431,422	1,391,000	1,391,000	1,391,000	0	0	0	0	0	1,391,000	0	40,422	40,422	56,336	08/15/2018
92912E-AC-7	VP11 ESCROW CORP 6.750% 08/15/18	A	08/15/2017	Call 100.0000		572,000	572,000	572,000	572,000	0	0	0	0	0	572,000	0	0	0	38,610	08/15/2018
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2017	Redemption 100.0000		291,666	291,666	291,666	291,666	0	0	0	0	0	291,666	0	0	0	7,933	03/15/2021
000000-00-0	BELLON SA PP 5.200% 02/15/22	D	02/15/2017	Redemption 100.0000		639,370	639,370	639,370	639,370	0	0	0	0	0	639,370	0	0	0	16,624	02/15/2022
000000-00-0	CNOOC FIN 2014 ULC 4.250% 04/30/24	D	02/17/2017	Tax Free Exchange		3,024,144	3,000,000	3,031,740	3,024,528	0	(384)	0	(384)	0	3,024,144	0	0	0	0	04/30/2024
012605-AA-9	ALBEA BEAUTY HOLDINGS SA 8.375% 11/01/19	D	04/20/2017	Call 104.1880		1,451,339	1,393,000	1,393,000	1,393,000	0	0	0	0	0	1,393,000	0	58,339	58,339	54,767	11/01/2019
02364W-AN-5	AMERICA MOVIL SA de CV 5.625% 11/15/17	D	11/15/2017	Maturity		16,000,000	16,000,000	16,753,550	16,100,252	0	(100,252)	0	(100,252)	0	16,000,000	0	0	0	900,000	11/15/2017
05530Q-AE-0	BAT INTL FINANCE PLC 2.125% 06/07/17	D	06/07/2017	Maturity		5,400,000	5,400,000	5,425,128	5,417,996	0	(17,996)	0	(17,996)	0	5,400,000	0	0	0	57,375	06/07/2017
05565Q-BP-2	BP CAPITAL MARKETS 4.500% 10/01/20	D	02/09/2017	LLOYDS SECURITIES		3,393,054	3,150,000	3,649,370	3,399,756	0	(7,612)	0	(7,612)	0	3,392,143	0	911	911	52,369	10/01/2020
05567L-7E-1	BNP PARIBAS/BNP US MTN 2.375% 09/14/17	D	09/14/2017	Maturity		4,100,000	4,100,000	4,126,814	4,124,413	0	(24,413)	0	(24,413)	0	4,100,000	0	0	0	97,375	09/14/2017
05618L-AA-4	BABS N 2014-11A A 2.747% 10/17/26	D	04/05/2017	Redemption 100.0000		30,000,000	30,000,000	29,985,000	30,530,596	0	(530,596)	0	(530,596)	0	30,000,000	0	0	0	330,889	10/17/2026
09624W-AA-4	BLUEN 2006-2A A1 1.745% 07/15/18	D	06/01/2017	Paydown		493,934	493,934	493,292	493,292	0	642	0	642	0	493,934	0	0	0	1,937	07/15/2018
12549A-AC-4	CIFC 2013-1A A2 3.254% 04/16/25	D	08/09/2017	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	48,383	04/16/2025
17178X-AG-2	CIFC 2007-2A A1J 1.693% 04/15/21	D	01/17/2017	Paydown		9,012	9,012	8,888	9,005	0	8	0	8	0	9,012	0	0	0	28	04/15/2021
219868-BL-9	CORP ANDINA DE FOMENTO 5.750% 01/12/17	D	01/12/2017	Maturity		23,000,000	23,000,000	22,800,660	22,997,990	0	2,010	0	2,010	0	23,000,000	0	0	0	661,250	01/12/2017
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	D	08/08/2017	TENDER OFFER		12,892,035	12,750,000	12,346,215	12,456,925	0	29,136	0	29,136	0	12,486,061	0	405,974	405,974	404,813	07/17/2022
22546Q-AM-9	CREDIT SUISS NEW YORK 1.692% 05/26/17	D	05/26/2017	Maturity		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,475	05/26/2017
25243Y-AM-1	DIAGEO PLC 5.750% 10/23/17	D	10/23/2017	Maturity		2,400,000	2,400,000	2,472,648	2,408,234	0	(8,234)	0	(8,234)	0	2,400,000	0	0	0	138,000	10/23/2017
25243Y-AR-0	DIAGEO PLC 1.500% 05/11/17	D	05/11/2017	Maturity		1,620,000	1,620,000	1,621,490	1,621,381	0	(1,381)	0	(1,381)	0	1,620,000	0	0	0	12,150	05/11/2017
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	D	12/15/2017	Redemption 100.0000		66,000	66,000	66,000	66,000	0	0	0	0	0	66,000	0	0	0	2,922	06/15/2019
292467-AA-5	EMITC PASS THRU TRUST PP 5.170% 06/30/27	D	05/24/2017	Call 100.0000		4,529,199	4,529,199	4,529,199	4,529,199	0	0	0	0	0	4,529,199	0	0	0	437,414	06/30/2027
29268B-AB-7	ENEL FINANCE 6.250% 09/15/17	D	09/15/2017	Maturity		14,435,000	14,435,000	15,557,293	14,552,439	0	(117,439)	0	(117,439)	0	14,435,000	0	0	0	902,188	09/15/2017
29268B-AE-1	ENEL FINANCE 5.125% 10/07/19	D	08/02/2017	Call 100.0000		6,000,000	6,000,000	5,973,600	5,990,810	0	1,777	0	1,777	0	5,992,587	0	7,413	7,413	689,139	10/07/2019
36120P-AB-9	GTL TRADE FINANCE INC 7.250% 10/20/17	D	10/20/2017	Maturity		4,000,000	4,000,000	3,991,560	3,998,448	0	1,552	0	1,552	0	4,000,000	0	0	0	290,000	10/20/2017
448414-AC-6	HUTCHISON WHAMPOA 7.450% 08/01/17	D	08/01/2017	Maturity		6,000,000	6,000,000	6,855,390	6,064,212	0	(64,212)	0	(64,212)	0	6,000,000	0	0	0	447,000	08/01/2017
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	D	04/06/2017	Various		9,165,978	10,033,000	10,949,399	10,256,185	0	(27,777)	0	(27,777)	0	10,228,408	0	(1,062,430)	(1,062,430)	327,065	10/15/2020

ANNUAL STATEMENT FOR THE YEAR 2017 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
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	D.	06/19/2017	Various		3,233,921	3,236,000	3,151,055	3,177,549	0	11,373	0	11,373	0	3,188,923	0	44,999	44,999	170,092	04/01/2019
45824T-AP-0	INTELSAT JACKSON HLDG 5.500% 08/01/23	D.	04/06/2017	DEUTSCHE BANK		622,500	750,000	752,569	751,977	0	(99)	0	(99)	0	751,879	0	(129,379)	(129,379)	28,646	08/01/2023
471318-AC-9	JASPR 2005-1A C 2.211% 08/01/17	D.	02/01/2017	Paydown		70,359	70,359	69,656	70,296	0	63	0	63	0	70,359	0	0	0	322	08/01/2017
48121C-YK-6	JP MORGAN CHASE BANK NA 6.000% 10/01/17	C.	10/01/2017	Maturity		15,082,000	15,082,000	16,929,628	15,301,135	0	(219,135)	0	(219,135)	0	15,082,000	0	0	0	904,920	10/01/2017
500472-AB-1	PHILIPS ELECTRONICS NV 5.750% 03/11/18	D.	01/20/2017	Call 100.0000 CREDIT SUISSE FIRST BOSTON		19,363,000	19,363,000	22,029,526	19,883,825	0	(22,457)	0	(22,457)	0	19,861,368	0	(498,368)	(498,368)	1,386,084	03/11/2018
500472-AF-2	PHILIPS ELECTRONICS NV 3.750% 03/15/22	D.	03/13/2017			7,916,855	7,690,000	7,914,053	7,842,482	0	(5,342)	0	(5,342)	0	7,837,140	0	79,715	79,715	144,989	03/15/2022
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	D.	02/02/2017	Maturity		971,000	971,000	993,411	973,239	0	(2,239)	0	(2,239)	0	971,000	0	0	0	21,848	02/02/2017
549876-AB-6	LUKOIL INTL FIN 6.356% 06/07/17	D.	06/07/2017	Maturity		9,000,000	9,000,000	8,780,000	8,986,271	0	13,729	0	13,729	0	9,000,000	0	0	0	286,020	06/07/2017
55818P-AA-8	MDPK 2014-12A A 2.857% 07/20/26	D.	01/20/2017	Paydown		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	152,134	07/20/2026
55818P-AJ-9	MDPK 2014-12A B2 4.236% 07/20/26	D.	01/20/2017	Paydown		5,000,000	5,000,000	4,997,285	4,686,427	0	313,573	0	313,573	0	5,000,000	0	0	0	52,950	07/20/2026
60688Q-AC-9	MIZUHO BANK LTD 1.550% 10/17/17	D.	10/17/2017	Maturity		200,000	200,000	200,258	200,164	0	(164)	0	(164)	0	200,000	0	0	0	3,100	10/17/2017
60920L-AC-8	MONDELEZ INTL HLDINGS NE 2.000% 10/28/21	D.	08/14/2017	TD SECURITIES		2,450,050	2,500,000	2,490,775	2,491,053	0	1,109	0	1,109	0	2,492,162	0	(42,112)	(42,112)	40,139	10/28/2021
65504L-AC-1	NOBLE HOLDING INTL LTD 4.900% 08/01/20	D.	01/03/2017	TENDER OFFER		1,880,183	1,821,000	1,863,702	1,839,088	0	(55)	0	(55)	0	1,839,033	0	41,149	41,149	36,435	08/01/2020
67108W-AL-3	OZLM 2014-7A A2B 4.249% 07/17/26	D.	04/17/2017	Redemption 100.0000		9,500,000	9,500,000	9,476,250	9,481,379	0	18,621	0	18,621	0	9,500,000	0	0	0	201,828	07/17/2026
67401C-AC-1	OAKTA 2015-B1A B 3.741% 02/15/26	D.	11/15/2017	Paydown		5,000,000	5,000,000	4,984,780	4,885,124	0	114,876	0	114,876	0	5,000,000	0	0	0	172,916	02/15/2026
69343M-AA-0	PPF III 2015-2 A 2.941% 07/14/34	D.	12/16/2017	Paydown		135,096	135,096	135,096	135,096	0	0	0	0	0	135,096	0	0	0	1,624	07/14/2034
69367C-AB-1	PTT PUBLIC CO LTD 5.875% 08/03/35	D.	03/22/2017	TENDER OFFER		4,023,985	3,500,000	3,209,650	3,261,191	0	1,421	0	1,421	0	3,262,612	0	761,373	761,373	130,800	08/03/2035
71645W-AP-6	PETROBRAS INTL FINANCE 5.750% 01/20/20	D.	08/08/2017	GOLDMAN SACHS		12,558,000	12,000,000	11,870,500	11,951,962	0	8,773	0	8,773	0	11,960,735	0	597,265	597,265	725,618	01/20/2020
71645W-AR-2	PETROBRAS INTL FINANCE 5.375% 01/27/21	D.	08/08/2017	BARCLAYS		2,775,600	2,700,000	2,861,325	2,781,443	0	(11,150)	0	(11,150)	0	2,770,294	0	5,306	5,306	149,963	01/27/2021
71656L-BM-2	PETROLEOS MEXICO 6.750% 09/21/47	D.	01/27/2017	Tax Free Exchange		1,287,579	1,275,000	1,287,725	1,287,563	0	17	0	17	0	1,287,579	0	0	0	30,122	09/21/2047
72349B-AA-2	PPARK 2014-1A A 2.854% 04/15/26	D.	01/15/2017	Paydown		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	109,480	04/15/2026
75405T-AA-7	RASGAS II 5.298% 09/30/20	D.	10/01/2017	Redemption 100.0000		304,500	304,500	298,727	302,821	0	1,679	0	1,679	0	304,500	0	0	0	12,135	09/30/2020
76173S-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	D.	03/16/2017	BARCLAYS		12,092	11,769	12,828	12,054	0	(29)	0	(29)	0	12,025	0	68	68	692	02/15/2021
76173S-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	D.	01/02/2017	Redemption 100.0000		1,491,202	1,491,202	1,579,787	1,517,729	0	(26,527)	0	(26,527)	0	1,491,202	0	0	0	26,156	02/15/2021
80413T-AA-7	SAUDI ARABIA 2.375% 10/26/21	D.	06/12/2017	CITIGROUP GLOBAL MKTS		4,930,000	5,000,000	4,950,350	4,951,946	0	4,296	0	4,296	0	4,956,242	0	(26,242)	(26,242)	75,538	10/26/2021
81180W-AL-5	SEAGATE HDD CAYMAN 4.750% 01/01/25	D.	07/06/2017	Various		2,020,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	20,000	20,000	96,583	01/01/2025
81882E-AJ-1	SHACK 2015-8A A2 3.100% 10/20/27	D.	10/20/2017	Paydown		23,000,000	23,000,000	23,000,000	23,000,000	0	0	0	0	0	23,000,000	0	0	0	713,000	10/20/2027
822582-AC-6	SHELL INTERNATIONAL FIN 5.200% 03/22/17	D.	03/22/2017	Maturity		4,625,000	4,625,000	4,236,165	4,611,607	0	13,393	0	13,393	0	4,625,000	0	0	0	120,250	03/22/2017
823832-AE-0	SHSOR 2013-1A B1 3.253% 04/15/25	D.	05/11/2017	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	32,903	04/15/2025
823832-AS-9	SHSOR 2013-1A A2 2.523% 04/15/25	D.	05/11/2017	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	36,822	04/15/2025
853250-AB-4	STANDARD CHARTERED BANK 6.400% 09/26/17	D.	09/26/2017	Maturity		5,000,000	5,000,000	5,013,140	5,000,649	0	(649)	0	(649)	0	5,000,000	0	0	0	320,000	09/26/2017
87154E-AD-2	SYMP 2014-15A B2 4.210% 10/17/26	D.	03/13/2017	Paydown		7,500,000	7,500,000	7,289,250	7,346,102	0	153,898	0	153,898	0	7,500,000	0	0	0	128,054	10/17/2026
87159Q-AE-8	SYMPHONY CLO LTD 2014-14A A2 2.834% 07/14/26	D.	01/14/2017	Paydown		21,000,000	21,000,000	20,960,100	20,975,842	0	24,158	0	24,158	0	21,000,000	0	0	0	130,845	07/14/2026
87266H-AA-6	TFINS 2016-1A A 3.615% 01/20/38	D.	10/20/2017	Paydown		160,921	160,921	144,427	145,379	0	15,542	0	15,542	0	160,921	0	0	0	2,646	01/20/2038
87427T-AA-9	TALKTALK TELECOM PP 4.290% 07/17/21	D.	08/10/2017	TENDER OFFER		5,050,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	50,000	50,000	228,204	07/17/2021
88167A-AC-5	TEVA PHARMACEUTICALS NE 2.200% 07/21/21	D.	08/04/2017	SUNTRUST		2,117,076	2,201,000	2,197,368	2,197,662	0	424	0	424	0	2,198,086	0	(81,010)	(81,010)	50,843	07/21/2021
88167A-AF-8	TEVA PHARMACEUTICALS NE 4.100% 10/01/46	D.	12/28/2017	BANK OF AMERICA SEC		3,841,925	5,000,000	4,958,350	4,958,544	0	1,118	0	1,118	0	4,959,662	0	(1,117,737)	(1,117,737)	294,972	10/01/2046
A8688B-AA-7	TIWAG - TIROLI PP 3.282% 12/18/17	D.	12/18/2017	Maturity		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	189,565	12/18/2017
D6574*-AB-5	CLAAS KGAA MBH PP 3.980% 08/15/22	D.	10/26/2017	PRIVATE PLACEMENT		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	99,721	08/15/2022
F6519F-AF-8	NEOPOST SA PP 3.890% 06/20/19	D.	11/14/2017	TENDER OFFER		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	280,080	06/20/2019
G2163F-AG-3	COOKSON GRP PLC PP 4.260% 12/16/17	C.	12/16/2017	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	427,893	12/16/2017
G2615*-AB-2	DCC TREAS 2010 B PP 5.130% 03/24/17	C.	03/24/2017	Maturity		9,000,000	9,000,000	9,084,600	9,003,051	0	(3,051)	0	(3,051)	0	9,000,000	0	0	0	221,873	03/24/2017
G4939B-AD-1	IRISH FOODS (ABP FOODS) PP 5.140% 12/23/17	C.	12/23/2017	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	308,400	12/23/2017
G7219*-AB-1	PREMIER OIL PLC PP 5.110% 06/09/18	D.	07/31/2017	Taxable Exchange		7,200,000	8,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	1,200,000	1,200,000	840,243	06/09/2018
G7219*-AF-2	PREMIER OIL PLC PP 5.290% 03/15/22	D.	07/31/2017	Taxable Exchange		2,724,928	3,000,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	474,928	474,928	644,975	03/15/2022
G7815B-AE-1	SAP IRELAND FINL PP 2.130% 11/15/17	D.	11/15/2017	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	213,000	11/15/2017
G86172-AB-0	WITEH 2006-4X A2 1.783% 01/17/20	D.	04/18/2017	Paydown		470,000	470,000	468,825	469,145	0	855	0	855	0	470,000	0	0	0	2,401	01/17/2020
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D.	05/26/2017	Redemption 100.0000		1,716,782	1,716,782	1,716,782	1,716,782	0	0	0	0	0	1,716,782	0	0	0	60,081	08/17/2018

ANNUAL STATEMENT FOR THE YEAR 2017 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
872225-AF-4	TBW 2006-5 A5A		01/01/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	7,603	11/25/2036
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					2,109,214,808	2,113,357,440	2,143,657,477	2,113,657,740	88,195	(2,834,338)	96,204	(2,842,347)	0	2,110,822,675	0	(1,607,861)	(1,607,861)	77,112,312	XXX
29273R-BA-6	ENERGY TRANSFER PARTNERS 4.402% 11/01/66		06/20/2017	ROBERT W. BAIRD		4,350,000	5,000,000	3,956,250	3,956,250	0	1,668	0	1,668	0	3,957,918	0	392,082	392,082	130,780	11/01/2066
29379V-AN-3	ENTERPRISE PRODUCTS 4.258% 06/01/67		05/16/2017	Various		2,033,850	2,145,000	1,711,688	1,711,909	0	46	0	46	0	1,711,955	0	321,895	321,895	50,149	06/01/2067
976657-AH-9	WISCONSIN ENERGY CORP 3.528% 05/15/67		03/29/2017	JEFFERIES & CO		4,242,975	4,587,000	4,139,768	4,141,243	0	285	0	285	0	4,141,528	0	101,447	101,447	109,897	05/15/2067
4899999	Subtotal - Bonds - Hybrid Securities					10,626,825	11,732,000	9,807,706	9,809,402	0	1,999	0	1,999	0	9,811,401	0	815,424	815,424	290,826	XXX
8399997	Total - Bonds - Part 4					2,413,292,501	2,422,346,427	2,457,774,870	2,422,407,344	88,195	(8,298,992)	96,204	(8,307,001)	0	2,414,107,620	0	(815,114)	(815,114)	84,587,848	XXX
8399998	Total - Bonds - Part 5					310,130,179	309,665,691	311,610,721		0	(1,330,849)	0	(1,330,849)	0	310,279,869	0	(149,690)	(149,690)	5,525,979	XXX
8399999	Total - Bonds					2,723,422,680	2,732,012,118	2,769,385,591	2,422,407,344	88,195	(9,629,841)	96,204	(9,637,850)	0	2,724,387,489	0	(964,804)	(964,804)	90,113,827	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		06/09/2017	BNY CONVERG-SOFT S. G. COWEN SECURITIES	159,089.000	7,320,408		5,406,084	6,110,608	(704,524)	0	0	(704,524)	0	5,406,084	0	1,914,323	1,914,323	84,317	
126650-10-0	CVS CORP		12/27/2017	CORP	45,744.000	3,333,297		4,143,043	3,609,659	533,384	0	0	533,384	0	4,143,043	0	(809,746)	(809,746)	91,488	
212485-10-6	CONVERGYS CORP		09/01/2017	Various	852,518.000	20,245,223		9,957,410	20,937,842	(10,980,432)	0	0	(10,980,432)	0	9,957,410	0	10,287,813	10,287,813	238,705	
871829-10-7	SYSCO CORP		02/03/2017	BANK OF NEW YORK	83,280.000	4,384,446		2,651,927	4,611,214	(1,959,287)	0	0	(1,959,287)	0	2,651,927	0	1,732,520	1,732,520	27,482	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					35,283,374	XXX	22,158,464	35,269,323	(13,110,859)	0	0	(13,110,859)	0	22,158,464	0	13,124,910	13,124,910	441,992	XXX
9799997	Total - Common Stocks - Part 4					35,283,374	XXX	22,158,464	35,269,323	(13,110,859)	0	0	(13,110,859)	0	22,158,464	0	13,124,910	13,124,910	441,992	XXX
9799998	Total - Common Stocks - Part 5						XXX													XXX
9799999	Total - Common Stocks					35,283,374	XXX	22,158,464	35,269,323	(13,110,859)	0	0	(13,110,859)	0	22,158,464	0	13,124,910	13,124,910	441,992	XXX
9899999	Total - Preferred and Common Stocks					35,283,374	XXX	22,158,464	35,269,323	(13,110,859)	0	0	(13,110,859)	0	22,158,464	0	13,124,910	13,124,910	441,992	XXX
9999999	- Totals					2,758,706,054	XXX	2,791,544,055	2,457,676,667	(13,022,664)	(9,629,841)	96,204	(22,748,709)	0	2,746,545,953	0	12,160,106	12,160,106	90,555,819	XXX

ANNUAL STATEMENT FOR THE YEAR 2017 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
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		04/03/2017	SUNTRUST	07/03/2017	Redemption	100.0000	6,900,000	6,900,000	6,900,000	0	0	0	0	0	0	0	0	22,260	0
724790-AB-6	PITTSBURGH & ALLEGHENY ONTY PA DEVELOPMENT 1.340% 11/01/39		07/05/2017	PNC CAPITAL MARKETS	08/08/2017	PNC CAPITAL MARKETS		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	6,510	362
88275F-NX-3	TEXAS ST DEPT HSG REV 3.180% 03/01/39		03/16/2017	RAYMOND JAMES	04/01/2017	Redemption	100.0000	205,000	205,000	205,000	0	0	0	0	0	0	0	0	543	362
3199999. Subtotal - Bonds - U.S. Special Revenues							12,105,000	12,105,000	12,105,000	12,105,000	0	0	0	0	0	0	0	0	29,313	724
00138C-AA-6	ATG GLOBAL FUNDING 1.650% 12/15/17		12/06/2017	US BANCORP	12/15/2017	Maturity		5,100,000	5,100,102	5,100,000	0	(102)	0	(102)	0	0	0	0	42,075	40,205
02361D-AE-0	AMEREN ILLINOIS CO 6.125% 11/15/17		02/09/2017	BROWNSTONE INV GROUP,LLC	11/15/2017	Maturity		1,500,000	1,553,970	1,500,000	0	(53,970)	0	(53,970)	0	0	0	0	91,875	21,693
02528A-AG-1	ACAR 2014-3 D 4.700% 11/10/21		03/06/2017	WELLS FARGO	11/10/2017	Paydown		450,000	456,680	450,000	0	(6,680)	0	(6,680)	0	0	0	0	15,863	1,704
02528W-AG-3	ACAR 2013-2 D 5.920% 08/17/20		03/20/2017	SOCIETE GENERALE	08/15/2017	Paydown		250,000	253,164	250,000	0	(3,164)	0	(3,164)	0	0	0	0	6,102	329
025537-AF-8	AMERICAN ELECTRIC POWER 1.650% 12/15/17		12/06/2017	Various	12/15/2017	Maturity		7,400,000	7,400,520	7,400,000	0	(520)	0	(520)	0	0	0	0	94,050	46,943
031162-BR-0	AMGEN INC 1.250% 05/22/17		02/28/2017	HONG KONG SHANGHAI BK	05/22/2017	Maturity		6,900,000	6,901,380	6,900,000	0	(1,380)	0	(1,380)	0	0	0	0	43,125	24,198
038222-AD-7	APPLIED MATERIALS 7.125% 10/15/17		04/05/2017	BROWNSTONE INV GROUP,LLC	05/04/2017	Call	100.0000	2,000,000	2,061,480	2,000,000	0	(7,973)	0	(7,973)	0	(53,507)	(53,507)	132,455	69,271	
042735-BB-5	ARROW ELECTRONICS INC 3.000% 03/01/18		01/31/2017	BROWNSTONE INV GROUP,LLC	02/03/2017	BROWNSTONE INV GROUP,LLC		200,000	202,242	202,400	0	(28)	0	(28)	0	0	186	186	2,617	2,533
059438-AL-5	BANC ONE CORP 8.530% 03/01/19		01/19/2017	BROWNSTONE INV GROUP,LLC	01/31/2017	BROWNSTONE INV GROUP,LLC		200,000	225,994	226,000	0	(301)	0	(301)	0	0	307	307	7,203	6,777
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		01/18/2017	US BANCORP	02/14/2017	Maturity		3,300,000	3,299,967	3,300,000	0	33	0	33	0	0	0	0	20,625	18,219
07330N-AN-5	BRANCH BANKING & TRUST 2.100% 01/15/20		01/23/2017	MORGAN STANLEY FIXED INC	01/30/2017	Various		400,000	399,968	400,147	0	0	0	0	0	0	179	179	35	0
086516-AM-3	BEST BUY CO INC 5.000% 08/01/18		01/25/2017	SUSQUEHANNA	03/07/2017	AMHERST SECURITIES GROUP		400,000	417,200	416,196	0	(1,199)	0	(1,199)	0	0	195	195	12,056	9,944
120568-AV-2	BUNGE LTD FINANCE CORP 3.200% 06/15/17		01/09/2017	BROWNSTONE INV GROUP,LLC	03/09/2017	MORGAN STANLEY FIXED INC		550,000	554,153	552,536	0	(1,579)	0	(1,579)	0	0	(38)	(38)	4,156	1,320
124857-AH-6	CBS 1.950% 07/01/17		06/01/2017	WELLS FARGO	07/01/2017	Maturity		5,000,000	5,001,500	5,000,000	0	(1,500)	0	(1,500)	0	0	0	0	48,750	41,979
127055-AJ-0	CABOT CORP 2.550% 01/15/18		03/09/2017	BROWNSTONE INV GROUP,LLC	03/09/2017	BANK of AMERICA SEC		2,200,000	2,214,478	2,214,542	0	(1,899)	0	(1,899)	0	0	1,963	1,963	8,571	1,346
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6.750% 09/15/17		03/01/2017	US BANCORP	09/15/2017	Maturity		3,000,000	3,084,330	3,000,000	0	(84,330)	0	(84,330)	0	0	0	0	202,500	96,188
166764-BP-4	CHEVRON CORPORATION 1.991% 03/03/20		02/28/2017	CITIGROUP GLOBAL MKTS	02/28/2017	JEFFERIES & CO		200,000	200,000	200,058	0	0	0	0	0	58	58	0	0	0
166764-BS-8	CHEVRON CORPORATION 1.686% 02/28/19		02/28/2017	BARCLAYS	02/28/2017	JEFFERIES & CO		200,000	200,000	200,040	0	0	0	0	0	40	40	0	0	0
172967-EM-9	CITIGROUP 6.125% 11/21/17		01/31/2017	US BANCORP	11/21/2017	Maturity		3,000,000	3,108,330	3,000,000	0	(108,330)	0	(108,330)	0	0	0	0	183,750	36,750
17401Q-AA-9	CITIZENS BANK NA/RI 1.600% 12/04/17		05/31/2017	GOLDMAN SACHS	12/04/2017	Maturity		7,500,000	7,500,225	7,500,000	0	(225)	0	(225)	0	0	0	0	60,000	333
17401Q-AG-6	CITIZENS BANK NA/RI 2.250% 03/02/20		02/27/2017	MORGAN STANLEY FIXED INC	02/27/2017	Various		200,000	199,810	200,030	0	0	0	0	0	220	220	0	0	0
20173W-AE-8	CMLT 2008-LS 1 6.031% 12/10/49		01/23/2017	KGS-ALPHA CAPITAL MARKETS	10/01/2017	Paydown		208,536	212,112	208,536	0	(3,576)	0	(3,576)	0	0	0	0	6,138	883
21036P-AF-5	CONSTELLATION BRANDS 7.250% 05/15/17		03/14/2017	Various	05/15/2017	Maturity		7,265,000	7,334,814	7,265,000	0	(69,814)	0	(69,814)	0	0	0	0	263,356	168,911
22533Q-AA-0	CAALT 2014-2A A 1.880% 03/15/22		03/08/2017	Various	08/15/2017	Paydown		648,647	649,303	648,647	0	(656)	0	(656)	0	0	0	0	3,352	805
22533W-AA-7	CAALT 2015-1A A 2.000% 07/15/22		03/03/2017	Various	12/15/2017	Paydown		742,602	743,897	742,602	0	(1,295)	0	(1,295)	0	0	0	0	6,104	847
233851-CW-2	DAIMLER FINANCE NA LLC 1.642% 11/05/18		05/02/2017	CITIGROUP GLOBAL MKTS	05/26/2017	Various		5,100,000	5,100,000	5,101,174	0	0	0	0	0	0	1,174	1,174	5,436	0
24422E-TL-3	JOHN DEERE CAPITAL 2.650% 01/06/22		01/03/2017	BANK OF AMERICA SEC	08/14/2017	GOLDMAN SACHS		5,000,000	4,998,600	5,090,600	0	85	0	85	0	0	91,915	91,915	81,340	0
24422E-TW-9	JOHN DEERE CAPITAL 2.800% 09/08/27		09/15/2017	CREDIT SUISSE FIRST BOSTON	11/08/2017	MITSUBISHI UFJ SECURITIES		5,000,000	4,930,900	4,929,150	0	760	0	760	0	0	(2,510)	(2,510)	24,111	4,278
25468P-DP-8	DISNEY 1.950% 03/04/20		03/01/2017	CITIGROUP GLOBAL MKTS	03/01/2017	JEFFERIES & CO		400,000	399,896	400,128	0	0	0	0	0	0	232	232	0	0
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		02/09/2017	MORGAN STANLEY FIXED INC	04/27/2017	Call	100.0000	1,800,000	1,821,582	1,800,000	0	(10,446)	0	(10,446)	0	0	(11,136)	(11,136)	31,987	5,981
26884T-AF-9	ERAC USA FINANCE LLC 2.750% 03/15/17		02/28/2017	US BANCORP	03/15/2017	Maturity		220,000	220,128	220,000	0	(128)	0	(128)	0	0	0	0	3,025	2,823
30161N-AG-6	EXELON CORP 1.550% 06/09/17		04/05/2017	BROWNSTONE INV GROUP,LLC	06/09/2017	Maturity		965,000	965,183	965,000	0	(183)	0	(183)	0	0	0	0	7,479	5,027
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		01/11/2017	MORGAN STANLEY FIXED INC	03/09/2017	Various		2,600,000	2,599,759	2,598,022	0	84	0	84	0	0	(1,821)	(1,821)	8,257	3,833
31620M-AL-0	FIDELITY NATIONAL INFORM 1.450% 06/05/17		03/08/2017	WELLS FARGO	06/05/2017	Maturity		3,000,000	3,000,420	3,000,000	0	(420)	0	(420)	0	0	0	0	21,750	11,842
345397-VP-5	FORD MOTOR CREDIT 6.625% 08/15/17		02/10/2017	US BANCORP	08/15/2017	Maturity		3,600,000	3,693,204	3,600,000	0	(93,204)	0	(93,204)	0	0	0	0	119,250	0
345397-WD-1	FORD MOTOR CREDIT 3.000% 06/12/17		04/11/2017	MORGAN STANLEY FIXED INC	06/12/2017	Maturity		7,700,000	7,718,172	7,700,000	0	(18,172)	0	(18,172)	0	0	0	0	115,500	90,208
35671D-BV-6	FREEMONT-MC C&G 6.875% 02/15/23		01/02/2017	Taxable Exchange	06/26/2017	Tax Free Exchange		1,037,880	1,172,908	1,128,208	0	(44,700)	0	(44,700)	0	0	0	0	38,254	0
40426W-AV-3	EQUITY COMMONWEALTH 6.650% 01/15/18		01/31/2017	Various	07/17/2017	Call	100.0000	2,400,000	2,454,631	2,400,000	0	(54,631)	0	(54,631)	0	0	0	0	79,800	6,244

ANNUAL STATEMENT FOR THE YEAR 2017 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
428040-CJ-6	HERTZ 6.750% 04/15/19		08/09/2017	JEFFERIES & CO	12/04/2017	Call	100.0000	4,956,250	5,000,000	4,963,834	.0	7,584	.0	7,584	.0	.0	36,166	36,166	213,750	111,563
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		01/05/2017	WELLS FARGO	03/09/2017	WELLS FARGO	1,000,000	1,005,850	1,003,100	1,004,525	.0	(1,325)	.0	(1,325)	.0	.0	(1,425)	(1,425)	11,111	7,028
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		01/05/2017	WELLS FARGO	04/28/2017	Call	100.0000	251,463	250,000	250,865	.0	(597)	.0	(597)	.0	.0	(865)	(865)	4,919	1,757
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		01/05/2017	Tax Free Exchange	04/28/2017	Call	100.0000	120,000	120,000	119,981	.0	.9	.0	.9	.0	.0	19	19	2,361	694
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		01/05/2017	Tax Free Exchange	10/05/2017	Maturity	130,000	129,969	130,000	130,000	.0	.31	.0	.31	.0	.0	.0	.0	3,259	752
46849L-ST-9	JACKSON NATL LIFE GLOBAL 2.200% 01/30/20		01/24/2017	CREDIT SUISSE FIRST BOSTON	01/24/2017	JEFFERIES & CO	200,000	199,780	199,896	199,780	.0	.0	.0	.0	.0	.0	116	116	.0	.0
50077L-AF-3	KRAFT HEINZ FOODS CO 1.600% 06/30/17		01/06/2017	MORGAN STANLEY FIXED INC	03/09/2017	WELLS FARGO	1,114,000	1,114,991	1,113,632	1,114,634	.0	(357)	.0	(357)	.0	.0	(1,002)	(1,002)	3,466	545
50077L-AF-3	KRAFT HEINZ FOODS CO 1.600% 06/30/17		04/05/2017	Various	06/30/2017	Maturity	1,500,000	1,500,415	1,500,000	1,500,000	.0	(415)	.0	(415)	.0	.0	.0	.0	12,000	6,667
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1.500% 03/15/18		05/17/2017	CREDIT SUISSE FIRST BOSTON	08/15/2017	Paydown	14,600,000	14,600,000	14,600,000	14,600,000	.0	.0	.0	.0	.0	.0	.0	.0	44,159	.0
521865-AU-9	LEAR CORP 4.750% 01/15/23		02/03/2017	ROBERT W. BAIRD	09/18/2017	Call	100.0000	233,000	232,903	230,051	.0	(2,851)	.0	(2,851)	.0	.0	(7,051)	(7,051)	15,379	707
521865-AV-7	LEAR CORP 5.375% 03/15/24		03/14/2017	Various	05/11/2017	ROBERT W. BAIRD	5,252,000	5,516,627	5,567,120	5,506,221	.0	(10,405)	.0	(10,405)	.0	.0	60,899	60,899	121,740	73,758
55279H-AF-7	M&T TRUST CO 1.400% 07/25/17		05/23/2017	GOLDMAN SACHS	06/26/2017	Call	100.0000	3,400,306	3,400,000	3,400,000	.0	(306)	.0	(306)	.0	.0	.0	.0	19,965	15,999
59018Y-J6-9	MERRILL BAC 6.400% 08/28/17		01/05/2017	BROWNSTONE INV GROUP LLC	03/09/2017	BARCLAYS	1,000,000	1,030,470	1,021,950	1,022,686	.0	(7,784)	.0	(7,784)	.0	.0	(736)	(736)	34,133	23,467
59156R-BE-7	METLIFE INC 1.756% 12/15/17		12/06/2017	US BANCORP	12/15/2017	Maturity	3,500,000	3,500,140	3,500,000	3,500,000	.0	(140)	.0	(140)	.0	.0	.0	.0	15,365	13,999
63307A-2E-4	NATIONAL BANK OF CANADA 2.150% 06/12/20		06/05/2017	CITIGROUP GLOBAL MKTS	06/05/2017	BARCLAYS	200,000	199,786	199,856	199,786	.0	.0	.0	.0	.0	.0	70	70	.0	.0
63534P-AG-2	PNC BANK 5.800% 06/07/17		01/04/2017	STIFEL NICHOLAS	06/07/2017	Maturity	6,000,000	6,105,480	6,000,000	6,000,000	.0	(105,480)	.0	(105,480)	.0	.0	.0	.0	174,000	30,933
64110L-AP-1	NETFLIX INC 4.875% 04/15/28		10/23/2017	MORGAN STANLEY HI-YLD	10/24/2017	MORGAN STANLEY HI-YLD	5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
655844-AE-8	NORFOLK SOUTHERN CORP 7.700% 05/15/17		04/06/2017	MORGAN STANLEY FIXED INC	05/15/2017	Maturity	2,025,000	2,037,251	2,025,000	2,025,000	.0	(12,251)	.0	(12,251)	.0	.0	.0	.0	77,963	63,236
69349L-AD-0	PNC BANK NA 6.000% 12/07/17		04/26/2017	Various	12/07/2017	Maturity	18,134,000	18,629,534	18,134,000	18,134,000	.0	(495,534)	.0	(495,534)	.0	.0	.0	.0	1,088,040	404,376
69371R-N6-9	PACCAR FINANCIAL CORP 1.950% 02/27/20		02/22/2017	J P MORGAN SEC FIXED INC	02/22/2017	JEFFERIES & CO	200,000	199,640	199,924	199,640	.0	.0	.0	.0	.0	.0	284	284	.0	.0
701094-AH-7	PARKER HANNIFIN 3.250% 03/01/27		09/21/2017	Various	12/11/2017	Tax Free Exchange	2,965,000	2,999,129	2,998,400	2,998,400	.0	(729)	.0	(729)	.0	.0	.0	.0	26,767	6,424
701094-AK-0	PARKER HANNIFIN 4.100% 03/01/47		02/21/2017	MORGAN STANLEY FIXED INC	12/11/2017	Tax Free Exchange	2,000,000	1,991,760	1,991,785	1,991,785	.0	25	.0	25	.0	.0	.0	.0	65,372	.0
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.050%		09/01/17	Various	09/01/2017	Maturity	1,900,000	1,928,006	1,900,000	1,900,000	.0	(28,006)	.0	(28,006)	.0	.0	.0	.0	57,475	19,158
74153W-OE-7	PRU 1.350% 08/18/17		01/09/2017	BROWNSTONE INV GROUP LLC	03/09/2017	MARKET AXESS	300,000	300,156	299,943	300,114	.0	(42)	.0	(42)	.0	.0	(171)	(171)	2,273	1,620
761713-BR-6	REYNOLDS AMERICAN INC 2.300% 08/21/17		06/15/2017	US BANCORP	08/21/2017	Maturity	6,950,000	6,959,244	6,950,000	6,950,000	.0	(9,244)	.0	(9,244)	.0	.0	.0	.0	79,925	52,839
78012K-06-2	ROYAL BANK OF CANADA 2.125% 03/02/20		02/28/2017	RBC/DAIN	06/05/2017	Various	400,000	399,712	400,510	399,721	.0	.9	.0	.9	.0	.0	789	789	1,086	.0
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		01/06/2017	WELLS FARGO	02/21/2017	Call	100.0000	5,281,250	5,000,000	5,259,861	.0	(21,389)	.0	(21,389)	.0	.0	(259,861)	(259,861)	463,346	134,340
83545G-AY-8	SONIC AUTOMOTIVE INC 6.125% 03/15/27		03/07/2017	BANK of AMERICA SEC	07/14/2017	Tax Free Exchange	4,900,000	4,900,000	4,900,000	4,900,000	.0	.0	.0	.0	.0	.0	.0	.0	103,376	.0
89236T-DU-6	TOYOTA 1.950% 04/17/20		04/11/2017	BANK of AMERICA SEC	04/11/2017	JEFFERIES & CO	200,000	199,908	199,994	199,908	.0	.0	.0	.0	.0	.0	86	86	.0	.0
89236T-DV-4	TOYOTA 1.613% 04/17/20		04/11/2017	BANK of AMERICA SEC	04/11/2017	Various	200,000	200,008	200,000	200,000	.0	.0	.0	.0	.0	.0	88	88	.0	.0
90261X-HC-9	UBS AG STAMFORD CT 1.375% 08/14/17		02/28/2017	MORGAN STANLEY FIXED INC	08/14/2017	Maturity	9,000,000	9,006,930	9,000,000	9,000,000	.0	(6,930)	.0	(6,930)	.0	.0	.0	.0	61,875	6,531
904764-AX-5	UNILEVER CAPITAL CORP 2.600% 05/05/24		05/02/2017	Various	05/02/2017	Various	10,000,000	9,900,700	9,907,950	9,900,700	.0	.0	.0	.0	.0	.0	7,250	7,250	.0	.0
90520E-AE-1	MUFG UNION BANK NA 2.125% 06/16/17		01/24/2017	WELLS FARGO	06/16/2017	Maturity	5,600,000	5,619,656	5,600,000	5,600,000	.0	(19,656)	.0	(19,656)	.0	.0	.0	.0	59,500	13,553
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		04/05/2017	VENTAS REALTY LP/CAP CRP 1.250% VERIZON COMMUNICATIONS 5.012%	04/17/2017	Maturity	2,200,000	2,200,022	2,200,000	2,200,000	.0	(22)	.0	(22)	.0	.0	.0	.0	13,750	13,215
92343V-DP-6	WEA FINANCE LLC/WFDAU 1.750% 09/15/17		02/03/2017	Taxable Exchange	07/11/2017	Tax Free Exchange	6,030,000	5,878,406	5,878,991	5,878,991	.0	585	.0	585	.0	.0	.0	.0	132,643	.0
92890H-AA-0	WEA FINANCE LLC/WFDAU 1.750% 09/15/17		04/28/2017	GOLDMAN SACHS	08/14/2017	Various	14,000,000	14,010,780	14,000,700	14,002,452	.0	(8,328)	.0	(8,328)	.0	.0	(1,752)	(1,752)	101,403	32,667
92890H-AA-0	WEA FINANCE LLC/WFDAU 1.750% 09/15/17		04/28/2017	Various	09/15/2017	Maturity	2,675,000	2,676,892	2,675,000	2,675,000	.0	(1,892)	.0	(1,892)	.0	.0	.0	.0	23,406	4,939
94988W-AA-6	WFCM 2014-TISH A 2.525% 02/15/27		09/22/2017	ROBERT W. BAIRD	11/15/2017	Paydown	200,000	200,281	200,000	200,000	.0	(281)	.0	(281)	.0	.0	.0	.0	768	138
960413-AL-6	WESTLAKE CHEMICAL CORP 4.625% 02/15/21		01/20/2017	STIFEL NICHOLAS	04/21/2017	Tax Free Exchange	1,735,000	1,802,231	1,796,174	1,796,174	.0	(6,057)	.0	(6,057)	.0	.0	.0	.0	54,833	35,887
96041Y-AD-6	WLAKE 2014-2A C 2.240% 04/15/20		03/08/2017	WELLS FARGO	08/15/2017	Paydown	515,967	516,773	515,967	515,967	.0	(806)	.0	(806)	.0	.0	.0	.0	2,832	899

ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
98978V-AG-8	ZOETIS INC 1.875% 02/01/18		05/22/2017	J P MORGAN SEC FIXED INC	10/12/2017	Call 100.0000	10,200,000	10,209,282	10,200,000	10,203,979	0	(5,303)	0	(5,303)	0	0	(3,979)	(3,979)	150,204	60,563
064159-JF-4	BANK OF NOVA SCOTIA 2.155% 03/07/22	A	03/01/2017	SCOTIA	03/02/2017	Various	10,000,000	10,000,000	10,016,750	10,000,000	0	0	0	0	0	0	16,750	16,750	0	0
89352H-AQ-2	TRANS-CANADA PIPELINES 1.625% 11/09/17	A	06/08/2017	JEFFERIES & CO	11/09/2017	Maturity	600,000	599,928	600,000	600,000	0	72	0	72	0	0	0	0	4,875	921
000000-00-0	BP CAPITAL MARKETS PLC 1.625% 08/17/17	D	01/12/2017	BROWNSTONE INV GROUP,LLC	08/17/2017	Maturity	200,000	200,048	200,000	200,000	0	(48)	0	(48)	0	0	0	0	3,250	1,362
000000-00-0	UBS GROUP FUNDING SWITZE 4.125% 09/24/25	D	09/13/2017	DEUTSCHE BANK	10/20/2017	Tax Free Exchange	2,000,000	2,118,660	2,117,374	2,117,374	0	(1,286)	0	(1,286)	0	0	0	0	47,208	39,188
00507U-AB-7	ALLERGAN FUNDING SCS 1.300% 06/15/17	D	03/08/2017	HONG KONG SHANGHAI BK	04/21/2017	Call 100.0000	7,000,000	6,997,410	7,000,000	6,998,457	0	1,047	0	1,047	0	0	1,543	1,543	36,470	22,244
046353-AB-4	ASTRAZENECA PLC 5.900% 09/15/17	D	08/18/2017	MORGAN STANLEY FIXED INC	09/15/2017	Maturity	3,500,000	3,509,065	3,500,000	3,500,000	0	(9,065)	0	(9,065)	0	0	0	0	103,250	90,631
22533D-2A-8	CREDIT AGRICOLE LONDON 3.000% 10/01/17	D	09/13/2017	CREDIT AGRICOLE SECURITIES	10/01/2017	Maturity	8,370,000	8,394,293	8,370,000	8,370,000	0	(24,293)	0	(24,293)	0	0	0	0	125,550	78,915
22546Q-AL-1	CREDIT SUISS NEW YORK 1.375% 05/26/17	D	03/28/2017	BROWNSTONE INV GROUP,LLC	05/26/2017	Maturity	1,775,000	1,775,249	1,775,000	1,775,000	0	(249)	0	(249)	0	0	0	0	12,203	8,474
48266X-AA-3	Kingdom of Saudi Arabia 2.894% 04/20/22	D	04/12/2017	HONG KONG SHANGHAI BK	11/10/2017	HONG KONG SHANGHAI BK	5,000,000	5,000,000	4,975,000	5,000,000	0	0	0	0	0	0	(25,000)	(25,000)	81,997	0
496367-AG-8	KING 2007-4A C 2.013% 04/16/21	D	03/15/2017	ROBERT W. BAIRD	10/17/2017	Paydown	460,000	453,963	460,000	460,000	0	6,038	0	6,038	0	0	0	0	6,297	1,326
77426N-AA-1	ROCKW 2007-1A A1LA 1.635% 08/01/24	D	03/16/2017	RBC/DAIN	05/01/2017	Paydown	274,059	273,785	274,059	274,059	0	274	0	274	0	0	0	0	870	469
85771P-AT-9	STATOIL 1.250% 11/09/17	D	04/06/2017	MORGAN STANLEY FIXED INC	11/09/2017	Maturity	1,240,000	1,238,388	1,240,000	1,240,000	0	1,612	0	1,612	0	0	0	0	15,500	6,544
92857W-AY-6	VODAFONE GROUP PLC 1.250% 09/26/17	D	04/06/2017	MORGAN STANLEY FIXED INC	08/14/2017	Call 100.0000	3,000,000	2,997,600	3,000,000	2,999,365	0	1,765	0	1,765	0	0	635	635	15,005	1,563
92867Q-AP-3	VOLKSWAGEN INTL FIN NV 1.600% 11/20/17	D	04/06/2017	MORGAN STANLEY FIXED INC	11/20/2017	Maturity	675,000	674,386	675,000	675,000	0	614	0	614	0	0	0	0	10,800	4,230
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							297,560,691	299,505,721	298,025,179	298,174,869	0	(1,330,849)	0	(1,330,849)	0	0	(149,690)	(149,690)	5,496,666	2,105,535
8399998. Total - Bonds							309,665,691	311,610,721	310,130,179	310,279,869	0	(1,330,849)	0	(1,330,849)	0	0	(149,690)	(149,690)	5,525,979	2,106,259
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
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								311,610,721	310,130,179	310,279,869	0	(1,330,849)	0	(1,330,849)	0	0	(149,690)	(149,690)	5,525,979	2,106,259

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

2.Total amount of intangible assets nonadmitted \$

1	2	3	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company		5 Number of Shares	6 % of Outstanding
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 2017 OF THE Western-Southern Life Assurance Company

SCHEDULE DA - PART 1

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2017 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
PREMIER OIL PLC PP Warrant 672168186	Premier Oil	N/A		US - Chicago Board	07/28/2017	05/31/2022	59,580				24,928		38,697		38,697	13,769						
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants				213800QYDSBDFTH2K71						0	24,928	0	38,697	XXX	38,697	13,769	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	24,928	0	38,697	XXX	38,697	13,769	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	24,928	0	38,697	XXX	38,697	13,769	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	24,928	0	38,697	XXX	38,697	13,769	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	12/18/2008	12/03/2018		55,540,000	3 Month LIBOR / (2.85)				(911,436)		(569,409)					267,083		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate				ES71P3U3RH1GC71XBUI1						0	0	(911,436)	0	XXX	(569,409)	0	0	0	0	267,083	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(911,436)	0	XXX	(569,409)	0	0	0	0	267,083	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CMS Energy	RSAT 125896A*1: CMS Energy 125896BA7	N/A	Credit	Deutsche Bank	10/27/2014	12/20/2019		15,000,000	100.00	325,581		152,083	255,045		255,045	20,851		(63,284)		15,000,000	2	
Devon Energy	RSAT 251799AA*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley	10/23/2014	12/20/2019		15,000,000	100.00	38,153		152,083	260,415		260,415	164,408		(7,406)		15,000,000	3	
Devon Energy	RSAT 251799AA*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley	10/23/2014	12/20/2019		10,000,000	100.00	25,435		101,389	173,610		173,610	109,606		(4,938)		10,000,000	3	
0989999. Subtotal - Swaps - Replication - Credit Default										389,169	0	405,555	689,070	XXX	689,070	294,865	0	(75,628)	0	40,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										389,169	0	405,555	689,070	XXX	689,070	294,865	0	(75,628)	0	40,000,000	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	(911,436)	0	XXX	(569,409)	0	0	0	0	267,083	XXX	XXX
1169999. Total Swaps - Credit Default										389,169	0	405,555	689,070	XXX	689,070	294,865	0	(75,628)	0	40,000,000	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										389,169	0	(505,881)	689,070	XXX	119,661	294,865	0	(75,628)	0	40,267,083	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(911,436)	0	XXX	(569,409)	0	0	0	0	267,083	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										389,169	0	405,555	689,070	XXX	689,070	294,865	0	(75,628)	0	40,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2017 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)
1439999. Subtotal - Other										0	24,928	0	38,697	XXX	38,697	13,769	0	0	0	0	XXX	XXX
1449999 - Totals										389,169	24,928	(505,881)	727,767	XXX	158,358	308,634	0	(75,628)	0	40,267,083	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 2017 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
0149999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	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	12/03/2017	Notional Adj		1,230,000	3 Month LIBOR / (2.85)				(14,013)							100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	0	(14,013)	0	XXX	0	0	0	0	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	0	(14,013)	0	XXX	0	0	0	0	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
United Technologies	RSAT 913017F*5: United Technologies 913017BMO	N/A		Credit	Deutsche Bank	7LTIWFZY1QNSXB0621K86	10/01/2008	06/20/2017	06/20/2017	Swap Close		8,000,000	24.00			9,067		(1,926)						
0989999. Subtotal - Swaps - Replication - Credit Default												0	0	0	9,067	0	XXX	(1,926)	0	0	0	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	9,067	0	XXX	(1,926)	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	0	(14,013)	0	XXX	0	0	0	0	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	0	9,067	0	XXX	(1,926)	0	0	0	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												0	0	0	(4,946)	0	XXX	(1,926)	0	0	0	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	0	(14,013)	0	XXX	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1419999. Subtotal - Replication												0	0	0	9,067	0	XXX	(1,926)	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												0	0	0	(4,946)	0	XXX	(1,926)	0	0	0	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]

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
NONE								
0199999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Deutsche Bank	Cash	000000-00-0	Cash	200,000	200,000	XXX		V
0299999 - Total				200,000	200,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ 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
6099999.	Subtotal - SVO Identified Funds			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 - SVO Identified Funds			0	0	XXX
6699999.	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			17,838,648	17,838,648	01/02/2018
8999999.	Total - Short-Term Invested Assets (Schedule DA type)			17,838,648	17,838,648	XXX
9999999.	Totals			17,838,648	17,838,648	XXX

General Interrogatories:

1.

Total activity for the year

Fair Value \$ 17,723,526

Book/Adjusted Carrying Value \$ 17,723,526
2.

Average balance for the year

Fair Value \$ 19,940,999

Book/Adjusted Carrying Value \$ 19,940,999
3.

Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ 1,000,000

NAIC 2 \$ 16,838,648

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

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJ010		1	2,835,517	2,835,517	10/10/2025
690353-H7-5	OPIC Fit % Due 7/7/2040 JAJ07		1	5,000,000	5,000,000	07/07/2040
690353-H9-1	OPIC US Agency Floating Rate Fit % Due 9/15/2022 MUSD15		1	4,006,520	4,006,520	09/15/2022
690353-M8-7	OPIC Fit % Due 2/15/2028 FMAN15		1	7,600,000	7,600,000	02/15/2028
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-U8-8	OPIC AGENCY DEBENTURES 1% Due 2/15/2028 FMAN15		1	4,000,000	4,000,000	02/15/2028
690353-Y5-1	OPIC AGENCY DEBENTURES Fit % Due 8/15/2029 FMAN15		1	4,800,000	4,800,000	08/15/2029
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	3,444,444	3,444,444	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				59,886,482	59,886,482	XXX
0599999. Total - U.S. Government Bonds				59,886,482	59,886,482	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
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT Adj % Due 11/1/2039 Mo-1		1FE	3,500,000	3,500,000	11/01/2039
969091-AA-5	Willacochie 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				9,100,000	9,100,000	XXX
671052-AA-3	OSL SANTA ROSA VRDN Adj % Due 2/1/2052 Mo-1		1FE	6,000,000	6,000,000	02/01/2052
762529-HJ-1	RIB FLOATER TRUST Adj % Due 7/1/2022 Mo-1		1FE	19,500,000	19,500,000	07/01/2022
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Mo-1		1FE	1,910,000	1,910,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Mo-15		1FE	140,000	140,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				27,550,000	27,550,000	XXX
3199999. Total - U.S. Special Revenues Bonds				36,650,000	36,650,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	1,399,604	1,399,980	01/15/2018
00817Y-AS-7	AETNA INC 1.7% Due 6/7/2018 JD7		2FE	1,996,851	1,997,617	06/07/2018
02209S-AD-5	ALTRIA GROUP INC 9.7% Due 11/10/2018 MN10		1FE	702,655	703,378	11/10/2018
0258M0-EJ-4	AMERICAN EXPRESS Fit % Due 5/3/2019 FMAN3		1FE	2,404,638	2,400,000	05/03/2019
02665H-BR-1	AMERICAN HONDA FINANCE Fit % Due 1/22/2019 JAJ022		1FE	2,201,059	2,200,000	01/22/2019
05329H-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 A015		2FE	5,669,657	5,679,418	04/15/2018
06425S-BL-5	BANK OF TOKYO-MIT UFJ 1.7% Due 3/5/2018 MS5		1FE	1,399,587	1,400,134	03/05/2018
06738E-AF-2	BARCLAYS PLC 2% Due 3/16/2018 MS16		2FE	1,500,009	1,500,574	03/16/2018
07330N-AD-7	BRANCH BANKING & TRUST 2.3% Due 10/15/2018 A015		2FE	2,003,689	2,005,864	10/15/2018
13638S-AU-5	CANADIAN NATL RESOURCES 1 3/4% Due 1/15/2018 JJ15		1FE	1,999,642	1,999,741	01/15/2018
14042E-3V-0	CAPITAL ONE NA 1 1/2% Due 3/22/2018 MS22		2FE	11,510,561	11,518,475	03/22/2018
166754-AK-7	CHEVRON PHILLIPS CHEM 1.7% Due 5/1/2018 MN1		1FE	2,138,620	2,139,816	05/01/2018
171340-AM-4	CHURCH & DWIGHT CO INC Fit % Due 1/25/2019 JAJ025		2FE	4,898,540	4,900,000	01/25/2019
17325F-AG-3	CITIBANK NA Fit % Due 9/18/2019 MUSD18		1FE	8,013,214	8,000,000	09/18/2019
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	150,000	150,000	02/02/2043
22546Q-AV-9	CREDIT SUISS NEW YORK 1.7% Due 4/27/2018 A027		1FE	13,439,963	13,445,006	04/27/2018
233851-BP-8	DAIMLER FINANCE NA LLC 1.65% Due 3/2/2018 MS2		1FE	999,663	999,897	03/02/2018
24422E-TA-7	JOHN DEERE CAPITAL 1 3/4% Due 8/10/2018 MS11		1FE	899,856	900,342	08/10/2018
25156P-AT-0	DEUTSCHE TELEKOM Fit % Due 9/19/2019 MUSD19		2FE	3,009,046	3,006,203	09/19/2019
268789-AA-2	E.ON INTL FINANCE BV 5.8% Due 4/30/2018 A030		2FE	2,479,013	2,481,550	04/30/2018
27886S-AQ-3	ECOLAB INC 1.55% Due 1/12/2018 JJ12		2FE	2,219,749	2,219,688	01/12/2018
31677Q-BD-0	FIFTH THIRD BANK 2.15% Due 8/20/2018 FA20		1FE	2,367,760	2,369,734	08/20/2018
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	4,747,830	4,754,081	05/15/2018
375558-BN-2	GILEAD SCIENCES INC Fit % Due 9/20/2018 MUSD20		1FE	3,200,380	3,200,000	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC Fit % Due 9/20/2019 MUSD20		1FE	3,204,032	3,200,000	09/20/2019
38141G-RC-0	GOLDMAN SACHS GROUP INC 2 3/8% Due 1/22/2018 JJ22		1FE	14,202,904	14,205,958	01/22/2018
42824C-AU-3	HP ENTERPRISE CO 2.85% Due 10/5/2018 A05		2FE	3,215,405	3,224,549	10/05/2018
446438-RL-9	HUNTINGTON NATIONAL BANK 1.7% Due 2/26/2018 FA26		1FE	2,998,823	3,000,085	02/26/2018
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	4,830,000	4,830,000	05/01/2037
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6 1/8% Due 8/23/2018 FA23		2FE	2,256,809	2,260,381	08/23/2018
52980M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	9,200,000	9,200,000	01/01/2033
55279H-AA-8	M&T TRUST CO 1.45% Due 3/7/2018 MS7		1FE	9,995,414	9,998,188	03/07/2018
59217G-AY-5	MET LIFE GLOB 1 1/2% Due 1/10/2018 JJ10		1FE	8,799,050	8,799,804	01/10/2018
63536S-AA-7	NATL CITY BK OF INDIANA 4 1/4% Due 7/1/2018 JD1		1FE	647,222	647,222	07/01/2018
65590A-DM-5	NORDEA BANK AB NEW YORK Fit % Due 3/7/2019 MUSD7		1FE	6,999,981	7,000,000	03/07/2019
67103G-AA-7	CSF FINANCE VRDN Adj % Due 12/1/2037 Mo-1		1FE	8,200,000	8,200,000	12/01/2037
70109H-AH-8	PARKER-HANNIFIN CORP 5 1/2% Due 5/15/2018 MN15		2FE	4,052,783	4,055,259	05/15/2018
718546-AM-6	PHILLIPS 66 Fit % Due 4/15/2019 JAJ015		2FE	3,401,980	3,400,000	04/15/2019
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	6,364,403	6,370,036	03/15/2018
89352H-AF-6	TRANS-CANADA PIPELINES 6 1/2% Due 8/15/2018 FA15		1FE	1,591,877	1,595,399	08/15/2018
90261X-HH-8	UBS AG STAMFORD CT 1.8% Due 3/26/2018 MS26		1FE	2,900,097	2,901,075	03/26/2018
92978H-BH-8	WACHOVIA CORPORATION 5 3/4% Due 2/1/2018 FA1		1FE	1,200,711	1,201,065	02/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				175,413,078	175,460,522	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				175,413,078	175,460,522	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				244,399,560	244,447,004	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				27,550,000	27,550,000	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				271,949,560	271,997,004	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Huntington National Bank Money Market Account			140,842	140,842	
000000-00-0	Key Bank Money Market Account			55,244	55,244	
000000-00-0	BB&T Money Market Account			138,199	138,199	
000000-00-0	Key Bank VMIA			19,865,310	19,865,310	
9099999. Total - Cash (Schedule E Part 1 type)				20,199,596	20,199,596	XXX
	ATLANTIC CITY ELECTRIC CP 1.85% Due 1/3/2018 At Mat			9,997,000	9,996,917	01/03/2018
	BANK OF TOKYO CP 1.39% Due 1/5/2018 At Mat			13,895,865	13,896,243	01/05/2018
	CATHOLIC HEALTH INITIATV CP 1.8% Due 2/16/2018 At Mat			14,955,000	14,955,000	02/16/2018
	KANSAS CITY POWER & LT CP 1.8% Due 1/2/2018 At Mat			4,799,110	4,799,040	01/02/2018
	NOWEST CP 1.8% Due 1/2/2018 At Mat			10,797,997	10,797,840	01/02/2018
	SPIRE INC CP 1.85% Due 1/5/2018 At Mat			4,748,448	4,748,047	01/05/2018
	SU CP 1.85% Due 1/4/2018 At Mat			4,998,603	4,998,458	01/04/2018
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			76,952	76,952	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				64,268,975	64,268,497	XXX
9999999 - Totals				356,418,130	356,465,096	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	117,173,277	Book/Adjusted Carrying Value \$	117,198,386
2. Average balance for the year	Fair Value \$	340,527,589	Book/Adjusted Carrying Value \$	339,151,781

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
BANK OF NEW YORK MELLON NEW YORK, NY					16,396,062	XXX
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					12,647,829	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					958,200	XXX
FIFTH THIRD BANK CINCINNATI, OH					2,549,889	XXX
HUNTINGTON BANK COLUMBUS, OH					5,151,799	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					19,920,554	XXX
US BANK CINCINNATI, OH					281,014	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			34,683	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	57,940,030	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	57,940,030	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	0	0	57,940,030	XXX

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

1. January.....	7,919,179	4. April.....	2,500,314	7. July.....	32,904,787	10. October.....	19,797,713
2. February.....	21,860,119	5. May.....	1,863,613	8. August.....	20,215,437	11. November.....	(14,387,007)
3. March.....	(8,719,149)	6. June.....	26,961,127	9. September.....	26,007,336	12. December.....	57,940,030

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Western-Southern Life Assurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
.....	ATLANTIC CITY ELECTRIC CP .....	.....	..12/27/2017	1.850	..01/02/2018	20,993,525	5,396	0
.....	ATLANTIC CITY ELECTRIC CP .....	.....	..12/28/2017	1.850	..01/03/2018	9,996,917	2,056	0
.....	BALTIMORE GAS & ELECTRIC CP .....	.....	..12/27/2017	1.800	..01/02/2018	10,496,850	2,625	0
.....	BANK OF TOKYO CP .....	.....	..12/29/2017	1.390	..01/05/2018	28,292,351	3,278	0
.....	BERSHIRE CP .....	.....	..12/27/2017	1.900	..01/08/2018	19,987,333	5,278	0
.....	CATHOLIC HEALTH INITIATV CP .....	.....	..12/26/2017	1.750	..01/02/2018	9,996,597	2,917	0
.....	CATHOLIC HEALTH INITIATV CP .....	.....	..12/18/2017	1.800	..02/16/2018	14,955,000	10,500	0
.....	CONS EDISON INC CP .....	.....	..12/29/2017	1.600	..01/02/2018	8,398,507	1,120	0
.....	DUKE ENERGY CORP CP .....	.....	..12/28/2017	1.800	..01/05/2018	7,497,000	1,500	0
.....	INTL PAPER CO CP .....	.....	..12/28/2017	1.720	..01/04/2018	7,997,324	1,529	0
.....	KANSAS CITY POWER & LT CP .....	.....	..12/29/2017	1.800	..01/02/2018	4,799,040	720	0
.....	McCormick CP .....	.....	..12/28/2017	1.600	..01/04/2018	21,993,156	3,911	0
.....	NOWEST CP .....	.....	..12/29/2017	1.800	..01/02/2018	10,797,840	1,620	0
.....	PEOPLES GAS LIGHT & COKE CP .....	.....	..12/27/2017	1.850	..01/04/2018	11,495,272	2,955	0
.....	SPIRE INC CP .....	.....	..12/28/2017	1.850	..01/05/2018	4,748,047	976	0
.....	SU CP .....	.....	..12/29/2017	1.850	..01/04/2018	4,998,458	771	0
.....	VIRGINIA ELECTRIC POWER CP .....	.....	..12/29/2017	1.720	..01/03/2018	8,497,969	1,218	0
.....	WESTROCK CO CP .....	.....	..12/27/2017	1.820	..01/02/2018	5,098,453	1,289	0
.....	CARNIVAL CORPORATION CP .....	.....	..12/26/2017	2.050	..01/02/2018	12,495,017	4,271	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						223,534,656	53,930	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						223,534,656	53,930	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
7799999. Total - Issuer Obligations						223,534,656	53,930	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8399999. Total Bonds						223,534,656	53,930	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD.....	..12/31/2017	0.000	XXX	25,000	0	116
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET .....	.....	..12/29/2017	0.000	XXX	7,540,641	479	8,005
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						7,565,641	479	8,121
.....								
.....								
8899999 - Total Cash Equivalents						231,100,297	54,409	8,121

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 policyholders and creditors			219,805	218,399
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 policyholders			25,000	25,000
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B Protection of policyholders			108,912	108,216
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B Protection of all policyholders	204,561	201,858		
33. New York	NY					
34. North Carolina	NC	B Protection of policyholders			437,629	434,831
35. North Dakota	ND					
36. Ohio	OH	B Protection of all policyholders	1,550,092	1,543,753		
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	1,754,653	1,745,611	791,346	786,446
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

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